Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78568270A	S	025825993.01	79005443	CC - NYK - Commodities	8,601,600.00
Commodities and other	66857993A	S	025828286.01	76195132	CC - LDN - Commodities	20,000,000.00
Commodities and other	68207166A	S	025863051.01	76195136	CC - LDN - Commodities	200,000.00
Commodities and other	108727379A	S	025913377.01	79016632	CC - LDN - Commodities	144,939.50
Commodities and other	81166446A	S	025904632.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	108729180A	S	025913377.01	79016632	CC - LDN - Commodities	126,492.66
Commodities and other	82413577A	S	025972357.01	75990338	CC - LDN - Commodities	1,833,999.99
Commodities and other	82417977A	S	025972357.01	75990338	CC - LDN - Commodities	7,000,000.00
Commodities and other	82418017A	S	025972357.01	75990338	CC - LDN - Commodities	3,499,999.86
Commodities and other	87242127A	B	025972357.01	75990338	CC - LDN - Commodities	700,000.00
Commodities and other	108728486A	S	025913377.01	79016632	CC - LDN - Commodities	100,140.02
Commodities and other	108727968A	S	025913377.01	79016632	CC - LDN - Commodities	100,140.02
Commodities and other	108727990A	S	025913377.01	79016632	CC - LDN - Commodities	353,125.33
Commodities and other	88327680A	B	025904632.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	88911810A	S	025680760.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	88911818A	S	025680760.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	88902814A	B	025904632.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	89156875A	B	025904632.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	109350553A	S	025687385.01	79016610	CC - LDN - Commodities	35,821,668.29
Commodities and other	109227383A	S	025563958.01	79016610	CC - LDN - Commodities	16,350,875.10
Commodities and other	92615522A	S	025680760.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	92615555A	S	025680760.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	92656438A	S	025904632.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	92818751A	S	025904632.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	92767043A	S	025904632.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	92819146A	S	025904632.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	108728598A	B	025913377.01	79016632	CC - LDN - Commodities	400,560.08
Commodities and other	93942218A	S	025904632.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	93942226A	S	025904632.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	95977709A	S	025680760.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	95977726A	S	025680760.01	76100703	CC - LDN - Commodities	37.81
Commodities and other	107918404A	S	025913732.01	79011257	CC - NYK - Commodities	20,000,000.00
Commodities and other	98510153A	B	025972258.01	75990332	CC - LDN - Commodities	2,340,000.00
Commodities and other	108694778A	S	025972258.01	75990332	CC - LDN - Commodities	726,232.50
Commodities and other	102597580A	S	025964818.01	79005441	CC - NYK - Commodities	9,604,351.08
Commodities and other	102597629A	B	025964818.01	79005441	CC - NYK - Commodities	9,473,308.20
Commodities and other	102597551A	S	025964818.01	79005441	CC - NYK - Commodities	9,209,402.40
Commodities and other	102597930A	B	025964818.01	79005441	CC - NYK - Commodities	8,881,795.20
Commodities and other	102634359A	B	025964818.01	79011183	CC - NYK - Commodities	2,446,558.20
Commodities and other	102634389A	B	025964818.01	79005441	CC - NYK - Commodities	2,293,795.20
Commodities and other	102648267A	B	025964818.01	79005441	CC - NYK - Commodities	23,786,641.80
Commodities and other	102649336A	B	025964818.01	79011183	CC - NYK - Commodities	22,301,404.80
Commodities and other	102698770A	S	025587965.01	76100721	CC - LDN - Commodities	1,546,975.01
Commodities and other	102698778A	S	025587965.01	76100721	CC - LDN - Commodities	1,712,722.33
Commodities and other	102856565A	B	025964818.01	79005440	CC - NYK - Commodities	3,018,691.80
Commodities and other	102856597A	B	025964818.01	79005440	CC - NYK - Commodities	2,830,204.80
Commodities and other	102909561A	B	025964818.01	79005440	CC - NYK - Commodities	577,159.80
Commodities and other	102909764A	B	025964818.01	79005440	CC - NYK - Commodities	533,694.00
Commodities and other	105422392A	B	025975285.01	79016155	CC - LDN - Commodities	175,684.24
Commodities and other	105422613A	B	025975285.01	79016155	CC - LDN - Commodities	228,389.52
Commodities and other	105424770A	B	025975285.01	79016155	CC - LDN - Commodities	52,705.27
Commodities and other	105389540A	B	025974726.01	79016155	CC - LDN - Commodities	1,791,979.28
Commodities and other	105389551A	B	025974726.01	79016155	CC - LDN - Commodities	2,406,874.14
Commodities and other	105424754A	B	025974726.01	79016155	CC - LDN - Commodities	614,894.85

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107067603A	B	025914094.01	79096328	CC - LDN - Commodities	18,451.61
Commodities and other	107067654A	B	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067658A	B	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067662A	B	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067666A	B	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067670A	B	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067674A	B	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067678A	B	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067682A	B	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067686A	B	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067690A	B	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067698A	B	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067712A	S	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067716A	S	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067720A	S	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067724A	S	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067728A	S	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067732A	S	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067736A	S	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067740A	S	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067745A	S	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067749A	S	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107067757A	S	025914094.01	79096328	CC - LDN - Commodities	202,967.69
Commodities and other	107758241A	S	025913377.01	79016632	CC - LDN - Commodities	105,410.55
Commodities and other	107765149A	S	025913377.01	79016632	CC - LDN - Commodities	70,273.70
Commodities and other	109414113A	S	025592114.01	79016608	CC - LDN - Commodities	939.07
Commodities and other	109414129A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414145A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414161A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414177A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414196A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414214A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414230A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414246A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414262A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414278A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414294A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414312A	S	025592114.01	79016608	CC - LDN - Commodities	2,178.11
Commodities and other	109414332A	S	025592114.01	79016608	CC - LDN - Commodities	939.07
Commodities and other	109414352A	S	025592114.01	79016608	CC - LDN - Commodities	1,252.09
Commodities and other	109414369A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414385A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414401A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414417A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414444A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414463A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414480A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414496A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414512A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414536A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414552A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414568A	S	025592114.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109414584A	S	025592114.01	79016608	CC - LDN - Commodities	939.07
Commodities and other	109304260A	S	025592148.01	79016608	CC - LDN - Commodities	43,823.11

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109304503A	S	025592148.01	79016608	CC - LDN - Commodities	18,781.33
Commodities and other	109304527A	S	025592148.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109304543A	S	025592148.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109304559A	S	025592148.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109304575A	S	025592148.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109304591A	S	025592148.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109304608A	S	025592148.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109304624A	S	025592148.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109304640A	S	025592148.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109304656A	S	025592148.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109304672A	S	025592148.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109304689A	S	025592148.01	79016608	CC - LDN - Commodities	43,562.26
Commodities and other	109304705A	S	025592148.01	79016608	CC - LDN - Commodities	18,781.33
Commodities and other	109304409A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109304859A	S	025592148.01	79016608	CC - LDN - Commodities	25,667.82
Commodities and other	109304883A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109304899A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109304915A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109304945A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109304961A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109304981A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109304997A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109305013A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109305037A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109305053A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109305069A	S	025592148.01	79016608	CC - LDN - Commodities	44,918.69
Commodities and other	109305086A	S	025592148.01	79016608	CC - LDN - Commodities	19,250.87
Commodities and other	109352391A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352411A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352419A	S	025384157.01	79016608	CC - LDN - Commodities	7,512.53
Commodities and other	109352451A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352476A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352493A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352506A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352514A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352523A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352532A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352541A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352554A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352563A	S	025384157.01	79016608	CC - LDN - Commodities	7,512.53
Commodities and other	109352572A	S	025384157.01	79016608	CC - LDN - Commodities	17,424.90
Commodities and other	109352580A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352588A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352597A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352609A	S	025384157.01	79016608	CC - LDN - Commodities	10,016.71
Commodities and other	109352617A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352630A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352639A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352651A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352663A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352672A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352680A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352690A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109352702A	S	025384157.01	79016608	CC - LDN - Commodities	7,512.53

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109352714A	S	025384157.01	79016608	CC - LDN - Commodities	17,529.25
Commodities and other	109304511A	S	025592106.01	79016608	CC - LDN - Commodities	939.07
Commodities and other	109304519A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304535A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304551A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304567A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304583A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304599A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304616A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304632A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304648A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304664A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304681A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304697A	S	025592106.01	79016608	CC - LDN - Commodities	2,178.11
Commodities and other	109304713A	S	025592106.01	79016608	CC - LDN - Commodities	939.07
Commodities and other	109304867A	S	025592106.01	79016608	CC - LDN - Commodities	1,252.09
Commodities and other	109304875A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304891A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304907A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304929A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304953A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304969A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109304989A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109305005A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109305025A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109305045A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109305061A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109305077A	S	025592106.01	79016608	CC - LDN - Commodities	2,191.16
Commodities and other	109305094A	S	025592106.01	79016608	CC - LDN - Commodities	939.07
Commodities and other	109414121A	S	025592098.01	79016608	CC - LDN - Commodities	18,781.33
Commodities and other	109414137A	S	025592098.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109414153A	S	025592098.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109414169A	S	025592098.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109414185A	S	025592098.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109414205A	S	025592098.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109414222A	S	025592098.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109414238A	S	025592098.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109414254A	S	025592098.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109414270A	S	025592098.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109414286A	S	025592098.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109414303A	S	025592098.01	79016608	CC - LDN - Commodities	43,823.11
Commodities and other	109414323A	S	025592098.01	79016608	CC - LDN - Commodities	43,562.26
Commodities and other	109414342A	S	025592098.01	79016608	CC - LDN - Commodities	18,781.33
Commodities and other	109414360A	S	025592098.01	79016608	CC - LDN - Commodities	24,415.74
Commodities and other	109414377A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54
Commodities and other	109414393A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54
Commodities and other	109414409A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54
Commodities and other	109414429A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54
Commodities and other	109414453A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54
Commodities and other	109414472A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54
Commodities and other	109414488A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54
Commodities and other	109414504A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54
Commodities and other	109414524A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54
Commodities and other	109414544A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109414560A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54
Commodities and other	109414576A	S	025592098.01	79016608	CC - LDN - Commodities	42,727.54
Commodities and other	109414592A	S	025592098.01	79016608	CC - LDN - Commodities	18,311.80
Commodities and other	109564471A	B	025984014.01	79016635	CC - LDN - Commodities	579.76
Commodities and other	108397628A	B	025959313.01	76195138	CC - LDN - Commodities	138,991.00
Commodities and other	108397768A	S	025959313.01	76195138	CC - LDN - Commodities	132,993.00
Commodities and other	96972681A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96972964A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96972994A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973022A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973036A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973067A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973172A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973245A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973285A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973300A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973327A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973360A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973404A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973519A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973546A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973600A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973647A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973702A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973773A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96973804A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96974222A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96974237A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	96974260A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	97017648A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	109419938A	S	011297298.01	76159390	CC - NYK - Commodities	5,000,000.00
Commodities and other	105305174A	B	011297298.01	79096201	CC - LDN - Commodities	5,396,955.00
Commodities and other	106082485A	S	025971755.01	76159382	CC - NYK - Commodities	7,330,278.74
Commodities and other	106483747A	B	011297298.01	79096201	CC - LDN - Commodities	15,750,844.20
Commodities and other	107325195A	B	025971755.01	76159382	CC - NYK - Commodities	7,330,278.74
Commodities and other	107598495A	B	025837584.01	79096349	CC - LDN - Commodities	550,628.49
Commodities and other	107598567A	S	025837584.01	79096349	CC - LDN - Commodities	367,085.66
Commodities and other	107890396A	S	025829292.01	79096295	CC - LDN - Commodities	158,996.98
Commodities and other	108136699A	S	025681537.01	79096201	CC - LDN - Commodities	8,330,000.00
Commodities and other	108136707A	B	025681537.01	79096201	CC - LDN - Commodities	5,865,000.00
Commodities and other	108352483A	B	025693995.01	76099037	CC - LDN - Commodities	6,349.38
Commodities and other	108352488A	S	025693995.01	76099037	CC - LDN - Commodities	6,334.08
Commodities and other	108530035A	S	025971755.01	76159382	CC - NYK - Commodities	12,378,022.79
Commodities and other	108529990A	S	025971755.01	76159382	CC - NYK - Commodities	7,222,427.06
Commodities and other	109545406A	S	025829292.01	79096295	CC - LDN - Commodities	1,103,979.02
Commodities and other	109545577A	S	025829292.01	79096295	CC - LDN - Commodities	698,986.72
Commodities and other	88146969A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88146993A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147001A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147015A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147023A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147031A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147058A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147082A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	88147090A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147099A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147107A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147115A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147147A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147155A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147164A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88147183A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88204211A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88205323A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88206971A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88207584A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88207657A	B	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88207984A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88209538A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88209648A	S	025984758.01	79096201	CC - LDN - Commodities	1,709,628.39
Commodities and other	88581357A	B	025825993.01	79005434	CC - NYK - Commodities	200,000,000.00
Commodities and other	88581445A	S	025825993.01	79005434	CC - NYK - Commodities	1.00
Commodities and other	73500989A	B	025832502.01	76159322	CC - NYK - Commodities	26,680.00
Commodities and other	68231207A	B	025844473.01	79011185	CC - NYK - Commodities	12,600,000.00
Commodities and other	68231151A	B	025844473.01	79011185	CC - NYK - Commodities	7,000,000.00
Commodities and other	71723909A	B	025845769.01	79011182	CC - NYK - Commodities	173,639,680.00
Commodities and other	73501460A	S	025832502.01	76159322	CC - NYK - Commodities	1,253,245.00
Commodities and other	73501649A	S	025832486.01	76159322	CC - NYK - Commodities	992,565.00
Commodities and other	73501861A	S	025832502.01	76159322	CC - NYK - Commodities	367,150.00
Commodities and other	73501938A	S	025832486.01	76159322	CC - NYK - Commodities	308,000.00
Commodities and other	73502064A	S	025832502.01	76159322	CC - NYK - Commodities	1,847,640.00
Commodities and other	73502172A	S	025832486.01	76159322	CC - NYK - Commodities	1,485,680.00
Commodities and other	65552435A	S	025845769.01	79011182	CC - NYK - Commodities	3,333,120.00
Commodities and other	65552443A	S	025845769.01	79011182	CC - NYK - Commodities	3,333,120.00
Commodities and other	65552453A	S	025845769.01	79011182	CC - NYK - Commodities	3,333,120.00
Commodities and other	65552462A	S	025845769.01	79011182	CC - NYK - Commodities	3,333,120.00
Commodities and other	73918038A	S	025832502.01	76159329	CC - NYK - Commodities	46,690.00
Commodities and other	73917856A	S	025832502.01	76159329	CC - NYK - Commodities	94,840.00
Commodities and other	67211449A	S	025856360.01	79011182	CC - NYK - Commodities	15,872,000.00
Commodities and other	67383155A	S	025856360.01	79011182	CC - NYK - Commodities	7,936,000.00
Commodities and other	67821756A	S	025856360.01	79011182	CC - NYK - Commodities	15,872,000.00
Commodities and other	68231245A	S	025844473.01	79011185	CC - NYK - Commodities	9,800,000.00
Commodities and other	61718849A	S	025782418.01	79011182	CC - NYK - Commodities	63,488,000.00
Commodities and other	61753572A	S	025782418.01	79011182	CC - NYK - Commodities	7,936,000.00
Commodities and other	68860724A	S	025835273.01	79005449	CC - NYK - Commodities	5,734,488.00
Commodities and other	68862674A	S	025841727.01	79011182	CC - NYK - Commodities	3,968,000.00
Commodities and other	69640183A	S	025835273.01	79005449	CC - NYK - Commodities	12,544,192.50
Commodities and other	108634505A	S	025555541.01	75990329	CC - LDN - Commodities	258,750.00
Commodities and other	72408432A	S	025859422.01	79005441	CC - NYK - Commodities	105,400,000.00
Commodities and other	82935366A	B	025974726.01	79011185	CC - NYK - Commodities	6,956,250.00
Commodities and other	82935342A	B	025974726.01	79011185	CC - NYK - Commodities	6,956,250.00
Commodities and other	82935202A	B	025974726.01	79011185	CC - NYK - Commodities	6,956,250.00
Commodities and other	89810991A	S	025925520.01	76034563	CC - LDN - Commodities	3,000,000.00
Commodities and other	108253067A	S	025794702.01	79096252	CC - LDN - Commodities	56,639.00
Commodities and other	64136899A	S	025836511.01	79096252	CC - LDN - Commodities	77,306.25
Commodities and other	67449973A	S	025856782.01	79005449	CC - NYK - Commodities	12,840,000.00
Commodities and other	67479443A	S	025828286.01	79096252	CC - LDN - Commodities	432,112.50
Commodities and other	68341331A	S	025863051.01	76195136	CC - LDN - Commodities	240,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108042471A	B	025825944.01	76195132	CC - LDN - Commodities	40,000.00
Commodities and other	68728836A	S	025863051.01	76195136	CC - LDN - Commodities	17,816.00
Commodities and other	108042571A	S	025825944.01	76195132	CC - LDN - Commodities	10,000.00
Commodities and other	108042486A	S	025825944.01	76195136	CC - LDN - Commodities	20,000.00
Commodities and other	69494110A	S	025870486.01	79011165	CC - NYK - Commodities	1,000,000.00
Commodities and other	69489974A	S	025870486.01	79011989	CC - NYK - Commodities	35,999.32
Commodities and other	69639426A	B	025828286.01	76195132	CC - LDN - Commodities	1,000,000.00
Commodities and other	103583016A	B	025668476.01	79096252	CC - LDN - Commodities	20,000.00
Commodities and other	70033787A	B	025828286.01	79096252	CC - LDN - Commodities	216,056.25
Commodities and other	70642115A	B	025828286.01	76195132	CC - LDN - Commodities	10,000,000.00
Commodities and other	107325804A	S	025885286.01	76099012	CC - LDN - Commodities	100,000.00
Commodities and other	71276045A	S	025668286.01	76195136	CC - LDN - Commodities	50,000.00
Commodities and other	106263005A	S	025889973.01	76195136	CC - LDN - Commodities	250,000.00
Commodities and other	71532484A	S	025668286.01	76195136	CC - LDN - Commodities	50,000.00
Commodities and other	106534311A	S	025889973.01	76195138	CC - LDN - Commodities	40,000,000.00
Commodities and other	72671095A	S	025863051.01	76195138	CC - LDN - Commodities	288,075.00
Commodities and other	72671118A	S	025863051.01	76195138	CC - LDN - Commodities	345,690.00
Commodities and other	72671141A	S	025863051.01	76195138	CC - LDN - Commodities	25,661.72
Commodities and other	72671273A	B	025863051.01	76195136	CC - LDN - Commodities	240,000.00
Commodities and other	72671296A	B	025863051.01	76195136	CC - LDN - Commodities	17,816.00
Commodities and other	72671309A	B	025863051.01	76195136	CC - LDN - Commodities	200,000.00
Commodities and other	73047131A	S	025859422.01	79005441	CC - NYK - Commodities	47,520,000.00
Commodities and other	73046291A	B	025859422.01	79005441	CC - NYK - Commodities	25,810,416.00
Commodities and other	95969834A	S	025555541.01	75990329	CC - LDN - Commodities	6,204,000.00
Commodities and other	107325816A	B	025885286.01	76099012	CC - LDN - Commodities	40,000.00
Commodities and other	74209287A	S	025851684.01	75990333	CC - LDN - Commodities	2,072,800.00
Commodities and other	73497714A	B	025822164.01	79005441	CC - NYK - Commodities	12,400,000.00
Commodities and other	73725339A	S	025853185.01	76195131	CC - LDN - Commodities	24,299.13
Commodities and other	90066847A	S	025668096.01	76034550	CC - LDN - Commodities	20,000,000.00
Commodities and other	95970464A	S	025555541.01	75990329	CC - LDN - Commodities	6,324,000.00
Commodities and other	95970546A	S	025555541.01	75990329	CC - LDN - Commodities	6,354,000.00
Commodities and other	107299767A	B	025908609.01	79096201	CC - LDN - Commodities	1,102.99
Commodities and other	74425093A	B	025853185.01	76195131	CC - LDN - Commodities	1,080.28
Commodities and other	106534324A	S	025889973.01	76195138	CC - LDN - Commodities	270,000.00
Commodities and other	74632440A	S	025853185.01	76195132	CC - LDN - Commodities	288,651.15
Commodities and other	95970609A	S	025555541.01	75990329	CC - LDN - Commodities	3,177,000.00
Commodities and other	74870360A	S	025853185.01	76195145	CC - LDN - Commodities	14,403.75
Commodities and other	75174772A	B	025856980.01	76100728	CC - LDN - Commodities	116,155,854.00
Commodities and other	75174863A	S	025856980.01	75990332	CC - LDN - Commodities	79,444,332.00
Commodities and other	75796178A	B	025822164.01	79005441	CC - NYK - Commodities	8,625,000.00
Commodities and other	95970755A	S	025555541.01	75990329	CC - LDN - Commodities	3,138,000.00
Commodities and other	106263017A	B	025889973.01	76195136	CC - LDN - Commodities	250,000.00
Commodities and other	108651480A	S	025555541.01	79011183	CC - NYK - Commodities	5,537,563.92
Commodities and other	108651467A	S	025555541.01	79011183	CC - NYK - Commodities	59,330.32
Commodities and other	76077851A	B	025853185.01	76195131	CC - LDN - Commodities	893.03
Commodities and other	76216457A	B	025853185.01	76195132	CC - LDN - Commodities	1,094.69
Commodities and other	106534337A	B	025889973.01	76195136	CC - LDN - Commodities	40,000,000.00
Commodities and other	76664507A	B	025853185.01	76195132	CC - LDN - Commodities	1,296.34
Commodities and other	76876654A	B	025856980.01	76100728	CC - LDN - Commodities	116,155,854.00
Commodities and other	76876520A	S	025856980.01	75990332	CC - LDN - Commodities	79,444,332.00
Commodities and other	76964825A	S	025853185.01	76195131	CC - LDN - Commodities	162,531.92
Commodities and other	108654536A	S	025859422.01	75990333	CC - LDN - Commodities	712,500.00
Commodities and other	90066870A	S	025668096.01	76034550	CC - LDN - Commodities	30,000,000.00
Commodities and other	77269851A	S	025924242.01	79096252	CC - LDN - Commodities	86,422.50

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77135116A	S	025853185.01	76195131	CC - LDN - Commodities	15,844.13
Commodities and other	108185078A	S	025920620.01	76159312	CC - NYK - Commodities	197.00
Commodities and other	108185070A	S	025920620.01	76159312	CC - NYK - Commodities	83.00
Commodities and other	77420340A	B	025853185.01	76195132	CC - LDN - Commodities	720.19
Commodities and other	107937645A	S	025825944.01	79096252	CC - LDN - Commodities	50,000.00
Commodities and other	106534353A	B	025889973.01	76195138	CC - LDN - Commodities	270,000.00
Commodities and other	78422691A	B	025822164.01	79005441	CC - NYK - Commodities	16,800,000.00
Commodities and other	78463954A	B	025822164.01	79005441	CC - NYK - Commodities	23,200,000.00
Commodities and other	78207208A	B	025859422.01	79005441	CC - NYK - Commodities	16,080,000.00
Commodities and other	78352110A	B	025822164.01	79005441	CC - NYK - Commodities	33,000,000.00
Commodities and other	78215051A	B	025853185.01	76195132	CC - LDN - Commodities	1,080.28
Commodities and other	78248525A	S	025863028.01	79005449	CC - NYK - Commodities	23,833,600.00
Commodities and other	78464561A	S	025924242.01	79096252	CC - LDN - Commodities	10,082.63
Commodities and other	106026273A	S	025924242.01	76195125	CC - LDN - Commodities	50,000.00
Commodities and other	78857522A	S	025856782.01	76195138	CC - LDN - Commodities	144,037.50
Commodities and other	79037482A	B	025853185.01	76195131	CC - LDN - Commodities	1,008.26
Commodities and other	79037491A	B	025853185.01	76195132	CC - LDN - Commodities	432.11
Commodities and other	79373606A	B	025822164.01	79005441	CC - NYK - Commodities	11,600,000.00
Commodities and other	108585464A	B	025908971.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	79434048A	S	025856980.01	75990332	CC - LDN - Commodities	79,444,332.00
Commodities and other	79433558A	B	025856980.01	75990333	CC - LDN - Commodities	116,155,854.00
Commodities and other	79523587A	B	025856782.01	76195143	CC - LDN - Commodities	57,615.00
Commodities and other	79734861A	S	025955493.01	75990332	CC - LDN - Commodities	1,029,054.15
Commodities and other	79750184A	S	025955493.01	75990332	CC - LDN - Commodities	2,744,144.40
Commodities and other	79835794A	S	025917196.01	76195143	CC - LDN - Commodities	105,000.00
Commodities and other	79915238A	S	025917196.01	76195143	CC - LDN - Commodities	350.00
Commodities and other	80179642A	S	025917196.01	76195143	CC - LDN - Commodities	17,500.00
Commodities and other	80344366A	B	025822164.01	79011183	CC - NYK - Commodities	17,400,000.00
Commodities and other	108654611A	S	025555541.01	79011183	CC - NYK - Commodities	221,102.68
Commodities and other	109618912A	S	025825944.01	76099021	CC - LDN - Commodities	1,902.75
Commodities and other	80598398A	B	025856782.01	76195143	CC - LDN - Commodities	28,807.50
Commodities and other	106026285A	B	025924242.01	76195125	CC - LDN - Commodities	45,000.00
Commodities and other	108603689A	B	025908971.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	80752365A	B	025853185.01	76195132	CC - LDN - Commodities	3,816.99
Commodities and other	80767057A	S	025908351.01	76099021	CC - LDN - Commodities	50,000,000.00
Commodities and other	80937840A	B	025822164.01	79005441	CC - NYK - Commodities	5,900,000.00
Commodities and other	107982212A	B	025965500.01	76195132	CC - LDN - Commodities	28,807,500.00
Commodities and other	81335452A	S	025968025.01	76195138	CC - LDN - Commodities	2,160,562.50
Commodities and other	108603716A	S	025908971.01	75990329	CC - LDN - Commodities	827,500.00
Commodities and other	108634062A	S	025908971.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	108610731A	B	025908971.01	75990329	CC - LDN - Commodities	388,750.00
Commodities and other	81271469A	B	025822164.01	79011183	CC - NYK - Commodities	25,600,000.00
Commodities and other	81647825A	S	025969981.01	79096201	CC - LDN - Commodities	17,500,000.00
Commodities and other	81685815A	S	025859422.01	79011183	CC - NYK - Commodities	9,351,600.00
Commodities and other	81699816A	S	025908351.01	76099021	CC - LDN - Commodities	25,000,000.00
Commodities and other	81731321A	B	025856782.01	76195143	CC - LDN - Commodities	57,615.00
Commodities and other	81957719A	B	025853185.01	76195132	CC - LDN - Commodities	1,080.28
Commodities and other	82028169A	B	025917196.01	76195143	CC - LDN - Commodities	105,000.00
Commodities and other	82055589A	B	025853185.01	76195131	CC - LDN - Commodities	1,469.18
Commodities and other	82117894A	B	025853185.01	76195131	CC - LDN - Commodities	720.19
Commodities and other	82117908A	B	025853185.01	76195132	CC - LDN - Commodities	3,600.94
Commodities and other	82176287A	S	025917196.01	76195145	CC - LDN - Commodities	105,000.00
Commodities and other	82173344A	S	025908351.01	76099021	CC - LDN - Commodities	6,600,000.00
Commodities and other	108610679A	S	025661844.01	79011183	CC - NYK - Commodities	10,130,900.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108610647A	S	025661844.01	79011183	CC - NYK - Commodities	10,130,900.00
Commodities and other	108610659A	S	025661844.01	79011183	CC - NYK - Commodities	10,130,900.00
Commodities and other	82502686A	S	025952847.01	76195136	CC - LDN - Commodities	198,386.25
Commodities and other	82502674A	S	025952847.01	76195136	CC - LDN - Commodities	29,941.73
Commodities and other	108610958A	S	025661844.01	79011184	CC - NYK - Commodities	20,261,800.00
Commodities and other	82505875A	S	025972258.01	79011185	CC - NYK - Commodities	6,678,000.00
Commodities and other	82531384A	B	025856782.01	76195143	CC - LDN - Commodities	72,018.75
Commodities and other	108654988A	S	025555541.01	79011183	CC - NYK - Commodities	3,111,901.35
Commodities and other	82654041A	S	025952847.01	76195138	CC - LDN - Commodities	237,919.68
Commodities and other	82705943A	B	025853185.01	76195132	CC - LDN - Commodities	3,961.03
Commodities and other	82705952A	B	025853185.01	76195131	CC - LDN - Commodities	1,584.41
Commodities and other	82898584A	S	025974726.01	79011185	CC - NYK - Commodities	6,956,250.00
Commodities and other	82898473A	S	025974726.01	79011185	CC - NYK - Commodities	6,956,250.00
Commodities and other	82898580A	S	025974726.01	79011185	CC - NYK - Commodities	6,956,250.00
Commodities and other	90166924A	S	025668096.01	76099035	CC - LDN - Commodities	10,000,000.00
Commodities and other	83104156A	B	025976044.01	76195904	CC - LDN - Commodities	2,912,000.00
Commodities and other	83104184A	B	025976044.01	76195904	CC - LDN - Commodities	2,912,000.00
Commodities and other	109717576A	S	025822248.01	79011185	CC - NYK - Commodities	912,103.50
Commodities and other	83088657A	B	025853185.01	76195132	CC - LDN - Commodities	3,600.94
Commodities and other	108611139A	B	025661844.01	79011183	CC - NYK - Commodities	20,261,800.00
Commodities and other	108611170A	B	025661844.01	79011183	CC - NYK - Commodities	20,261,800.00
Commodities and other	108611185A	B	025661844.01	79011183	CC - NYK - Commodities	10,130,900.00
Commodities and other	83234778A	B	025917196.01	76195143	CC - LDN - Commodities	17,500.00
Commodities and other	108664225A	S	025926023.01	79016176	CC - LDN - Commodities	3,896,500.00
Commodities and other	109712043A	S	025912692.01	76195131	CC - LDN - Commodities	60,000.00
Commodities and other	83529142A	B	025853185.01	76195132	CC - LDN - Commodities	1,152.30
Commodities and other	108624957A	S	025972357.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	83793017A	B	025822859.01	79096321	CC - LDN - Commodities	758,627.21
Commodities and other	83793037A	B	025822859.01	79096321	CC - LDN - Commodities	758,627.21
Commodities and other	83828316A	B	025853185.01	76195132	CC - LDN - Commodities	2,880.75
Commodities and other	83858105A	B	025917196.01	76195145	CC - LDN - Commodities	105,000.00
Commodities and other	108042510A	B	025825944.01	76195132	CC - LDN - Commodities	8,240.00
Commodities and other	108042498A	B	025825944.01	76195132	CC - LDN - Commodities	42,000.00
Commodities and other	108594208A	S	025926023.01	79016614	CC - LDN - Commodities	600,000.00
Commodities and other	108042522A	B	025825944.01	76195132	CC - LDN - Commodities	1,180.00
Commodities and other	108042534A	B	025825944.01	76195132	CC - LDN - Commodities	3,040.00
Commodities and other	84013621A	S	025965328.01	79096201	CC - LDN - Commodities	20,225,000.00
Commodities and other	84013639A	S	025965328.01	79096201	CC - LDN - Commodities	13,235,832.72
Commodities and other	108042546A	B	025825944.01	76195132	CC - LDN - Commodities	2,020.00
Commodities and other	84139437A	S	025926023.01	79011185	CC - NYK - Commodities	2,782,500.00
Commodities and other	84181060A	B	025859422.01	76159371	CC - NYK - Commodities	9,351,600.00
Commodities and other	84201101A	B	025822164.01	75990333	CC - LDN - Commodities	70,200,000.00
Commodities and other	84302253A	S	025972258.01	79011185	CC - NYK - Commodities	6,678,000.00
Commodities and other	109758181A	S	025974726.01	79016155	CC - LDN - Commodities	4,233,866.18
Commodities and other	109758209A	S	025975285.01	79016155	CC - LDN - Commodities	838,001.89
Commodities and other	107937674A	B	025825944.01	79096252	CC - LDN - Commodities	20,160.00
Commodities and other	107937686A	B	025825944.01	79096252	CC - LDN - Commodities	3,960.00
Commodities and other	107937699A	B	025825944.01	79096252	CC - LDN - Commodities	3,540.00
Commodities and other	107937713A	B	025825944.01	79096252	CC - LDN - Commodities	2,080.00
Commodities and other	84601234A	B	025853185.01	76195131	CC - LDN - Commodities	864.23
Commodities and other	84601256A	B	025853185.01	76195132	CC - LDN - Commodities	2,160.56
Commodities and other	84512438A	S	025983990.01	75990329	CC - LDN - Commodities	4,260,000.00
Commodities and other	108042558A	B	025825944.01	76195132	CC - LDN - Commodities	1,400.00
Commodities and other	109758168A	B	025975285.01	79016155	CC - LDN - Commodities	323,207.28

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	87848028A	S	025674680.01	76195908	CC - LDN - Commodities	144,037.50
Commodities and other	108671031A	S	025555541.01	79005441	CC - NYK - Commodities	1,001,609.98
Commodities and other	106184108A	B	025555541.01	75990332	CC - LDN - Commodities	1,331,873.18
Commodities and other	86899852A	B	025668856.01	76195140	CC - LDN - Commodities	1.00
Commodities and other	108611584A	B	025859422.01	79011183	CC - NYK - Commodities	779,300.00
Commodities and other	108634304A	S	025983990.01	75990329	CC - LDN - Commodities	842,500.00
Commodities and other	108594863A	S	025908971.01	79016600	CC - LDN - Commodities	413,750.00
Commodities and other	108594875A	B	025908971.01	79016600	CC - LDN - Commodities	388,750.00
Commodities and other	108588012A	S	025908971.01	79016613	CC - LDN - Commodities	413,750.00
Commodities and other	87848157A	S	025674680.01	76195908	CC - LDN - Commodities	108,028.13
Commodities and other	86752509A	S	025668286.01	76195142	CC - LDN - Commodities	25,000,000.00
Commodities and other	85140212A	S	025797879.01	76195136	CC - LDN - Commodities	500,000.00
Commodities and other	87848043A	S	025674680.01	76195908	CC - LDN - Commodities	114,657.74
Commodities and other	85284370A	S	025972258.01	79011185	CC - NYK - Commodities	6,678,000.00
Commodities and other	85370166A	B	025853185.01	76195132	CC - LDN - Commodities	10,759.60
Commodities and other	85490896A	S	025987967.01	76195136	CC - LDN - Commodities	10,000.00
Commodities and other	109758193A	B	025974726.01	79016155	CC - LDN - Commodities	4,233,866.18
Commodities and other	109758224A	B	025975285.01	79016155	CC - LDN - Commodities	514,794.61
Commodities and other	108608974A	S	025908971.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	85586669A	S	025856782.01	76195142	CC - LDN - Commodities	144,037.50
Commodities and other	85588719A	S	025987967.01	76195136	CC - LDN - Commodities	10,000.00
Commodities and other	85642783A	S	025987967.01	76195136	CC - LDN - Commodities	20,000.00
Commodities and other	85630301A	S	025660440.01	79005450	CC - NYK - Commodities	7,449.86
Commodities and other	85669629A	S	025987967.01	76195136	CC - LDN - Commodities	10,000.00
Commodities and other	85706108A	S	025987967.01	76195136	CC - LDN - Commodities	15,000.00
Commodities and other	85706630A	S	025856782.01	76195142	CC - LDN - Commodities	144,037.50
Commodities and other	108611786A	B	025908971.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	108611599A	S	025908971.01	75990329	CC - LDN - Commodities	388,750.00
Commodities and other	108612123A	B	025974726.01	75990329	CC - LDN - Commodities	1,127,375.00
Commodities and other	85793041A	S	025987967.01	76195136	CC - LDN - Commodities	5,000.00
Commodities and other	108613468A	B	025975285.01	75990329	CC - LDN - Commodities	194,375.00
Commodities and other	85852143A	S	025984832.01	76195908	CC - LDN - Commodities	30,000,000.00
Commodities and other	86027672A	S	025987967.01	76195136	CC - LDN - Commodities	4,201.83
Commodities and other	86096740A	B	025782418.01	79011182	CC - NYK - Commodities	63,488,000.00
Commodities and other	86097574A	B	025782418.01	79011182	CC - NYK - Commodities	7,936,000.00
Commodities and other	86165630A	S	025777368.01	79011987	CC - NYK - Commodities	136,497.41
Commodities and other	86172639A	S	025777368.01	79011987	CC - NYK - Commodities	14,909.72
Commodities and other	86173003A	S	025777368.01	79011987	CC - NYK - Commodities	9,676.80
Commodities and other	86261341A	S	025777368.01	79011987	CC - NYK - Commodities	1,049.98
Commodities and other	108665181A	S	025847203.01	75990333	CC - LDN - Commodities	153,428.00
Commodities and other	86284982A	S	025847203.01	75990333	CC - LDN - Commodities	1,331,400.00
Commodities and other	86306463A	B	025853185.01	76195131	CC - LDN - Commodities	1,440.38
Commodities and other	86305466A	B	025853185.01	76195132	CC - LDN - Commodities	21,778.47
Commodities and other	86306562A	B	025853185.01	76195131	CC - LDN - Commodities	432.11
Commodities and other	86306442A	B	025952847.01	76195136	CC - LDN - Commodities	42,162.63
Commodities and other	86343448A	S	025983990.01	75990329	CC - LDN - Commodities	4,650,000.00
Commodities and other	108621143A	B	025664723.01	79016608	CC - LDN - Commodities	20,216.02
Commodities and other	86696627A	S	025983990.01	75990329	CC - LDN - Commodities	1,815,600.00
Commodities and other	87848053A	S	025674680.01	76099031	CC - LDN - Commodities	26,385.09
Commodities and other	86741552A	S	025983990.01	75990329	CC - LDN - Commodities	916,800.00
Commodities and other	86786567A	S	025835273.01	76099009	CC - LDN - Commodities	1.00
Commodities and other	86819791A	S	025668526.01	76195131	CC - LDN - Commodities	148,863.40
Commodities and other	108622959A	S	025974726.01	75990329	CC - LDN - Commodities	331,603.75
Commodities and other	108624370A	S	025975285.01	75990329	CC - LDN - Commodities	57,146.25

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108623562A	S	025974726.01	75990329	CC - LDN - Commodities	795,771.25
Commodities and other	108624300A	S	025975285.01	75990329	CC - LDN - Commodities	137,228.75
Commodities and other	108253207A	B	025794702.01	76099032	CC - LDN - Commodities	54,772.00
Commodities and other	86944310A	B	025668856.01	76099009	CC - LDN - Commodities	5.00
Commodities and other	86995345A	S	025777368.01	79011987	CC - NYK - Commodities	6,016,400.00
Commodities and other	87255595A	S	025777368.01	79011987	CC - NYK - Commodities	1,366,628.40
Commodities and other	87025045A	B	025668856.01	76099009	CC - LDN - Commodities	5.00
Commodities and other	87272213A	S	025777368.01	79011987	CC - NYK - Commodities	218,079.00
Commodities and other	108668139A	S	025985193.01	75990333	CC - LDN - Commodities	1,511,250.00
Commodities and other	87101443A	B	025856782.01	79005449	CC - NYK - Commodities	12,840,000.00
Commodities and other	87157589A	B	025856782.01	76195138	CC - LDN - Commodities	43,211.25
Commodities and other	87157597A	S	025856782.01	76195142	CC - LDN - Commodities	72,018.75
Commodities and other	87288404A	B	025853185.01	76195132	CC - LDN - Commodities	60,538.96
Commodities and other	87292157A	S	025777368.01	79011987	CC - NYK - Commodities	90,000.00
Commodities and other	87303827A	B	025853185.01	76195131	CC - LDN - Commodities	1,080.28
Commodities and other	87303851A	B	025853185.01	76195131	CC - LDN - Commodities	4,753.24
Commodities and other	108606910A	B	025908971.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	108668348A	S	025859422.01	75990333	CC - LDN - Commodities	1,014,000.00
Commodities and other	87573756A	S	025782418.01	76159337	CC - NYK - Commodities	39,680,000.00
Commodities and other	87573937A	B	025782418.01	76159337	CC - NYK - Commodities	39,680,000.00
Commodities and other	108630470A	B	025908971.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	108631883A	S	025908971.01	75990329	CC - LDN - Commodities	388,750.00
Commodities and other	108642474A	B	025955493.01	75990333	CC - LDN - Commodities	5,485,500.00
Commodities and other	108669873A	B	025955493.01	75990332	CC - LDN - Commodities	541,968.52
Commodities and other	87727737A	B	025859422.01	76159321	CC - NYK - Commodities	35,850,000.00
Commodities and other	108633353A	B	025830670.01	75990329	CC - LDN - Commodities	78,281.50
Commodities and other	108633386A	S	025908971.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	87854592A	S	025983990.01	75990329	CC - LDN - Commodities	5,340,000.00
Commodities and other	108608891A	B	025867581.01	75990329	CC - LDN - Commodities	78,281.50
Commodities and other	108608815A	B	025987124.01	75990329	CC - LDN - Commodities	8,937.00
Commodities and other	87899974A	S	025835273.01	76099009	CC - LDN - Commodities	1.00
Commodities and other	108670733A	S	025859422.01	75990333	CC - LDN - Commodities	322,056.00
Commodities and other	108594838A	S	025908971.01	79016600	CC - LDN - Commodities	388,750.00
Commodities and other	108656941A	S	025555541.01	76159371	CC - NYK - Commodities	617,453.50
Commodities and other	88213718A	B	025952847.01	76195138	CC - LDN - Commodities	54,072.65
Commodities and other	88287404A	B	025822164.01	76159371	CC - NYK - Commodities	119,760,000.00
Commodities and other	88304683A	B	025853185.01	76195132	CC - LDN - Commodities	11,883.09
Commodities and other	88304675A	B	025853185.01	76195131	CC - LDN - Commodities	1,757.26
Commodities and other	108670991A	S	025985193.01	75990333	CC - LDN - Commodities	756,525.00
Commodities and other	109031462A	B	025908609.01	79096345	CC - LDN - Commodities	1,102.99
Commodities and other	108611099A	S	025958885.01	75990329	CC - LDN - Commodities	777,500.00
Commodities and other	108656985A	S	025967498.01	79011183	CC - NYK - Commodities	58,466.80
Commodities and other	88851155A	S	025853185.01	76195131	CC - LDN - Commodities	504.13
Commodities and other	88926141A	S	025988098.01	76034575	CC - LDN - Commodities	664,257.88
Commodities and other	108672133A	S	025955493.01	75990333	CC - LDN - Commodities	2,793,750.00
Commodities and other	108672183A	S	025955493.01	75990332	CC - LDN - Commodities	1,852,297.47
Commodities and other	89143324A	B	025972357.01	75990338	CC - LDN - Commodities	195,999.43
Commodities and other	107046531A	S	025681420.01	76099025	CC - LDN - Commodities	132,500.00
Commodities and other	108611946A	B	025972258.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	108674157A	S	025876764.01	76100732	CC - LDN - Commodities	294,840.00
Commodities and other	89302936A	B	025853185.01	76195131	CC - LDN - Commodities	4,753.24
Commodities and other	90068304A	B	025968025.01	76195138	CC - LDN - Commodities	95,064.75
Commodities and other	108656959A	S	025555541.01	76159371	CC - NYK - Commodities	14,257,320.68
Commodities and other	89356863A	S	025777368.01	79005449	CC - NYK - Commodities	1,576,960.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89449174A	S	025909060.01	79016605	CC - LDN - Commodities	8,280,407.52
Commodities and other	108614108A	S	025661844.01	76159371	CC - NYK - Commodities	58,726,400.00
Commodities and other	108613750A	S	025908971.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	89549629A	B	025853185.01	76195132	CC - LDN - Commodities	2,160.56
Commodities and other	89549681A	B	025853185.01	76195132	CC - LDN - Commodities	12,617.69
Commodities and other	89623877A	B	025972357.01	75990338	CC - LDN - Commodities	14,000.00
Commodities and other	108603473A	S	025867581.01	75990329	CC - LDN - Commodities	15,653.82
Commodities and other	108613934A	B	025830670.01	75990329	CC - LDN - Commodities	15,653.82
Commodities and other	106188853A	B	025555541.01	75990332	CC - LDN - Commodities	32,723,953.92
Commodities and other	89714707A	B	025853185.01	76195131	CC - LDN - Commodities	7,201.88
Commodities and other	89725657A	B	025952847.01	76195138	CC - LDN - Commodities	54,999.61
Commodities and other	108687713A	S	025983990.01	75990333	CC - LDN - Commodities	2,656,800.00
Commodities and other	89811149A	S	025661331.01	76195143	CC - LDN - Commodities	2,579.26
Commodities and other	89811045A	S	025661331.01	76099030	CC - LDN - Commodities	5,158.53
Commodities and other	89831757A	S	025777368.01	79011987	CC - NYK - Commodities	360,000.00
Commodities and other	89826746A	B	025853185.01	76195131	CC - LDN - Commodities	1,728.45
Commodities and other	108615814A	B	025972258.01	75990329	CC - LDN - Commodities	827,500.00
Commodities and other	108616276A	S	025908971.01	75990329	CC - LDN - Commodities	388,750.00
Commodities and other	89851700A	S	025863051.01	76195138	CC - LDN - Commodities	14,403.75
Commodities and other	89852174A	B	025853185.01	76195131	CC - LDN - Commodities	72.02
Commodities and other	89871342A	S	025853185.01	76195132	CC - LDN - Commodities	2,160.56
Commodities and other	108677707A	S	025859422.01	75990333	CC - LDN - Commodities	984,000.00
Commodities and other	90012578A	B	025835273.01	79005449	CC - NYK - Commodities	25,000,000.00
Commodities and other	90203818A	B	025685652.01	79005449	CC - NYK - Commodities	25,000,000.00
Commodities and other	89960279A	B	025853185.01	76195131	CC - LDN - Commodities	7,922.06
Commodities and other	108594956A	B	025908971.01	79016600	CC - LDN - Commodities	413,750.00
Commodities and other	108677734A	S	025967498.01	75990332	CC - LDN - Commodities	1,225,717.83
Commodities and other	90051874A	B	025853185.01	76195132	CC - LDN - Commodities	8,930.33
Commodities and other	108617987A	S	025830670.01	75990329	CC - LDN - Commodities	61,069.50
Commodities and other	90109285A	S	025777368.01	79011987	CC - NYK - Commodities	600,000.00
Commodities and other	108618313A	S	025867581.01	75990329	CC - LDN - Commodities	40,713.00
Commodities and other	108618330A	S	025987124.01	75990329	CC - LDN - Commodities	5,792.50
Commodities and other	90155951A	B	025822164.01	75990333	CC - LDN - Commodities	33,120,000.00
Commodities and other	108604095A	B	025830670.01	75990329	CC - LDN - Commodities	61,069.50
Commodities and other	108618843A	B	025867581.01	75990329	CC - LDN - Commodities	40,713.00
Commodities and other	108619547A	B	025987124.01	75990329	CC - LDN - Commodities	5,792.50
Commodities and other	90182129A	B	025822164.01	75990333	CC - LDN - Commodities	32,832,000.00
Commodities and other	90202063A	B	025863051.01	76195138	CC - LDN - Commodities	57,615.00
Commodities and other	108678693A	S	025846700.01	75990332	CC - LDN - Commodities	1,339,072.20
Commodities and other	108604410A	B	025830670.01	75990329	CC - LDN - Commodities	61,069.50
Commodities and other	108619890A	B	025867581.01	75990329	CC - LDN - Commodities	40,713.00
Commodities and other	108619947A	B	025987124.01	75990329	CC - LDN - Commodities	5,792.50
Commodities and other	108604382A	B	025958885.01	75990329	CC - LDN - Commodities	777,500.00
Commodities and other	90345919A	B	025960865.01	79011185	CC - NYK - Commodities	15,360,000.00
Commodities and other	107046513A	S	025681420.01	76099025	CC - LDN - Commodities	6,500.00
Commodities and other	108679639A	S	025822214.01	75990333	CC - LDN - Commodities	456,875.00
Commodities and other	108679659A	S	025822214.01	75990332	CC - LDN - Commodities	246,058.28
Commodities and other	90447208A	B	025853185.01	76195131	CC - LDN - Commodities	4,105.07
Commodities and other	90446647A	B	025853185.01	76195132	CC - LDN - Commodities	19,099.37
Commodities and other	90447175A	B	025853185.01	76195131	CC - LDN - Commodities	18,940.93
Commodities and other	90481852A	B	025972357.01	75990338	CC - LDN - Commodities	140,000.00
Commodities and other	90473790A	B	025972258.01	75990329	CC - LDN - Commodities	2,068,750.00
Commodities and other	108634260A	S	025988189.01	75990329	CC - LDN - Commodities	624,960.00
Commodities and other	90650331A	B	025688854.01	76159395	CC - NYK - Commodities	1.00

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	90701783A	S	025853185.01	76195131	CC - LDN - Commodities	1,800.47
Commodities and other	90738235A	S	025865734.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	90738715A	B	025865734.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	108681208A	S	025985193.01	75990333	CC - LDN - Commodities	602,910.00
Commodities and other	108681051A	S	025985193.01	75990333	CC - LDN - Commodities	674,650.00
Commodities and other	108681086A	B	025985193.01	75990333	CC - LDN - Commodities	2,658,825.00
Commodities and other	108681119A	B	025688003.01	75990333	CC - LDN - Commodities	660,075.00
Commodities and other	108681146A	S	025985193.01	75990333	CC - LDN - Commodities	1,278,750.00
Commodities and other	108680995A	S	025688003.01	75990333	CC - LDN - Commodities	781,935.00
Commodities and other	104696264A	S	025686122.01	76099036	CC - LDN - Commodities	270,000.00
Commodities and other	91054023A	S	025965161.01	76159371	CC - NYK - Commodities	39,680,000.00
Commodities and other	91054045A	B	025965161.01	76159371	CC - NYK - Commodities	38,965,000.00
Commodities and other	91058458A	B	025983990.01	75990329	CC - LDN - Commodities	7,308,000.00
Commodities and other	91060424A	B	025866674.01	79005450	CC - NYK - Commodities	573,448.80
Commodities and other	91060447A	B	025866674.01	79005450	CC - NYK - Commodities	46,000.00
Commodities and other	91150118A	B	025866674.01	79005450	CC - NYK - Commodities	13,189.32
Commodities and other	108595052A	S	025908971.01	79016600	CC - LDN - Commodities	413,750.00
Commodities and other	91548925A	B	025853185.01	76195131	CC - LDN - Commodities	1,152.30
Commodities and other	91548917A	B	025853185.01	76195132	CC - LDN - Commodities	2,808.73
Commodities and other	91548909A	S	025853185.01	76195131	CC - LDN - Commodities	6,625.73
Commodities and other	108605769A	S	025908971.01	75990329	CC - LDN - Commodities	413,750.00
Commodities and other	108619724A	S	025822248.01	79011187	CC - NYK - Commodities	1,069,470.66
Commodities and other	91952855A	B	025952847.01	76195136	CC - LDN - Commodities	48,819.88
Commodities and other	108683506A	B	025683202.01	75990332	CC - LDN - Commodities	449,000.00
Commodities and other	92204675A	B	025835273.01	79005449	CC - NYK - Commodities	5,000,000.00
Commodities and other	92204683A	B	025835273.01	79005449	CC - NYK - Commodities	5,000,000.00
Commodities and other	92324140A	B	025983990.01	75990329	CC - LDN - Commodities	6,510,000.00
Commodities and other	108606927A	B	025908971.01	75990329	CC - LDN - Commodities	388,750.00
Commodities and other	108659404A	S	025555541.01	76159371	CC - NYK - Commodities	328,969.17
Commodities and other	108594503A	S	025908971.01	79016600	CC - LDN - Commodities	413,750.00
Commodities and other	108684923A	S	025894585.01	75990333	CC - LDN - Commodities	97,162.50
Commodities and other	108631394A	B	025972258.01	75990329	CC - LDN - Commodities	1,241,250.00
Commodities and other	92614580A	S	025983990.01	75990329	CC - LDN - Commodities	6,660,000.00
Commodities and other	92758593A	B	025797879.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	92850219A	B	025972357.01	75990338	CC - LDN - Commodities	1,400,000.00
Commodities and other	93010724A	S	025853185.01	76195136	CC - LDN - Commodities	124,390.79
Commodities and other	108632236A	B	025908971.01	75990329	CC - LDN - Commodities	388,750.00
Commodities and other	108608227A	S	025830670.01	75990329	CC - LDN - Commodities	155,004.82
Commodities and other	108632303A	S	025867581.01	75990329	CC - LDN - Commodities	103,340.68
Commodities and other	108632272A	S	025987124.01	75990329	CC - LDN - Commodities	14,729.50
Commodities and other	93013973A	B	025972357.01	75990338	CC - LDN - Commodities	168,000.00
Commodities and other	93085795A	B	025853185.01	76195132	CC - LDN - Commodities	2,448.64
Commodities and other	93085845A	B	025853185.01	76195131	CC - LDN - Commodities	821.01
Commodities and other	93047388A	S	025585563.01	79011185	CC - NYK - Commodities	2,671,200.00
Commodities and other	93083504A	B	025909060.01	76100714	CC - LDN - Commodities	8,280,407.52
Commodities and other	108594390A	S	025908971.01	79016600	CC - LDN - Commodities	413,750.00
Commodities and other	93440245A	B	025972357.01	75990338	CC - LDN - Commodities	70,000.00
Commodities and other	93720610A	B	025972357.01	75990338	CC - LDN - Commodities	1,400,000.00
Commodities and other	93773830A	B	025777368.01	79011987	CC - NYK - Commodities	64,000.00
Commodities and other	93833312A	B	025870486.01	79011169	CC - NYK - Commodities	35,999.32
Commodities and other	93821589A	B	025870486.01	79011165	CC - NYK - Commodities	1,000,000.00
Commodities and other	108686267A	S	025847203.01	75990333	CC - LDN - Commodities	853,691.28
Commodities and other	93921922A	B	025777368.01	79011987	CC - NYK - Commodities	80,000.00
Commodities and other	93921466A	B	025972357.01	75990338	CC - LDN - Commodities	42,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108686550A	B	025674458.01	75990333	CC - LDN - Commodities	358,504.38
Commodities and other	108686604A	B	025686494.01	75990333	CC - LDN - Commodities	239,002.92
Commodities and other	109777763A	S	025914094.01	79096319	CC - LDN - Commodities	2,638,579.91
Commodities and other	94013393A	S	025674680.01	76195131	CC - LDN - Commodities	92,122.06
Commodities and other	94009047A	B	025972357.01	75990338	CC - LDN - Commodities	140,000.00
Commodities and other	94111259A	S	025965161.01	79011184	CC - NYK - Commodities	71,424,000.00
Commodities and other	94111353A	B	025965161.01	79011183	CC - NYK - Commodities	70,137,000.00
Commodities and other	108687767A	B	025683202.01	75990332	CC - LDN - Commodities	481,000.00
Commodities and other	94222876A	S	025965161.01	79011183	CC - NYK - Commodities	39,680,000.00
Commodities and other	94222913A	B	025965161.01	79011183	CC - NYK - Commodities	38,965,000.00
Commodities and other	94222971A	S	025965161.01	79011183	CC - NYK - Commodities	19,840,000.00
Commodities and other	94223025A	B	025965161.01	79011183	CC - NYK - Commodities	19,482,500.00
Commodities and other	108636548A	B	025908971.01	79016155	CC - LDN - Commodities	413,750.00
Commodities and other	94321472A	B	025972357.01	75990338	CC - LDN - Commodities	2,799,999.99
Commodities and other	94394440A	B	025777368.01	79011987	CC - NYK - Commodities	2,799.95
Commodities and other	94460331A	B	025972357.01	75990338	CC - LDN - Commodities	70,000.00
Commodities and other	94494886A	B	025972357.01	75990338	CC - LDN - Commodities	700,000.00
Commodities and other	108599843A	S	025955493.01	75990329	CC - LDN - Commodities	827,500.00
Commodities and other	94635367A	B	025972357.01	75990338	CC - LDN - Commodities	140,000.00
Commodities and other	94667156A	B	025853185.01	76195132	CC - LDN - Commodities	576.15
Commodities and other	94666056A	B	025853185.01	76195131	CC - LDN - Commodities	360.09
Commodities and other	94667168A	B	025866674.01	79005450	CC - NYK - Commodities	3,010.61
Commodities and other	94671413A	B	025853185.01	76195136	CC - LDN - Commodities	5,516.64
Commodities and other	94928685A	B	025674680.01	76195908	CC - LDN - Commodities	679.71
Commodities and other	108599309A	S	025955493.01	75990329	CC - LDN - Commodities	9,433,500.00
Commodities and other	94925134A	B	025972357.01	75990338	CC - LDN - Commodities	28,000.00
Commodities and other	108601602A	S	025955493.01	75990329	CC - LDN - Commodities	6,454,500.00
Commodities and other	94927425A	S	025841727.01	76159329	CC - NYK - Commodities	7,936,000.00
Commodities and other	108689141A	S	025683202.01	75990332	CC - LDN - Commodities	481,000.00
Commodities and other	108619351A	S	025972258.01	79011183	CC - NYK - Commodities	428,615.00
Commodities and other	108689445A	S	025876764.01	76100732	CC - LDN - Commodities	3,332,323.20
Commodities and other	95100202A	S	025955493.01	75990329	CC - LDN - Commodities	993,000.00
Commodities and other	108619552A	S	025972258.01	79011183	CC - NYK - Commodities	396,196.12
Commodities and other	95206104A	B	025969981.01	79096201	CC - LDN - Commodities	17,500,000.00
Commodities and other	95286459A	B	025777368.01	79011987	CC - NYK - Commodities	80,000.00
Commodities and other	95334316A	B	025668096.01	76099009	CC - LDN - Commodities	3.00
Commodities and other	108690646A	S	025685132.01	75990332	CC - LDN - Commodities	2,884,184.85
Commodities and other	95497255A	B	025851874.01	79011184	CC - NYK - Commodities	3,174,400.00
Commodities and other	95502100A	B	025851874.01	79011184	CC - NYK - Commodities	238,080.00
Commodities and other	95555097A	S	025851874.01	79011251	CC - NYK - Commodities	1,666,560.00
Commodities and other	95652669A	S	025836115.01	79096311	CC - LDN - Commodities	4,393,277.76
Commodities and other	108691162A	B	025985193.01	75990333	CC - LDN - Commodities	1,359,435.00
Commodities and other	108691185A	S	025985193.01	75990333	CC - LDN - Commodities	1,147,575.00
Commodities and other	108691200A	B	025688003.01	75990333	CC - LDN - Commodities	781,935.00
Commodities and other	108691215A	S	025688003.01	75990333	CC - LDN - Commodities	660,075.00
Commodities and other	95728177A	B	025853185.01	76195132	CC - LDN - Commodities	360.09
Commodities and other	95728204A	B	025853185.01	76195136	CC - LDN - Commodities	662.57
Commodities and other	108601668A	S	025967498.01	75990329	CC - LDN - Commodities	59,580.00
Commodities and other	108691231A	S	025822214.01	75990332	CC - LDN - Commodities	1,296,150.87
Commodities and other	108691299A	S	025822214.01	75990333	CC - LDN - Commodities	5,382,500.00
Commodities and other	95754845A	B	025777368.01	79011987	CC - NYK - Commodities	1,049.98
Commodities and other	108691320A	S	025822214.01	75990332	CC - LDN - Commodities	511,325.57
Commodities and other	95862311A	B	025674680.01	76195908	CC - LDN - Commodities	954.25
Commodities and other	95966069A	B	025972357.01	75990338	CC - LDN - Commodities	70,000.00

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	96128091A	B	025976044.01	76099009	CC - LDN - Commodities	25.00
Commodities and other	96065642A	B	025822164.01	76159371	CC - NYK - Commodities	23,379,000.00
Commodities and other	96087001A	S	025851874.01	75990333	CC - LDN - Commodities	2,651,079.23
Commodities and other	108654446A	B	025555541.01	75990332	CC - LDN - Commodities	11,067,908.50
Commodities and other	96216616A	B	025856980.01	75990333	CC - LDN - Commodities	26,481,444.00
Commodities and other	96216566A	S	025856980.01	75990333	CC - LDN - Commodities	38,718,618.00
Commodities and other	96221937A	B	025822164.01	79005441	CC - NYK - Commodities	27,810,000.00
Commodities and other	96261097A	B	025822164.01	79005441	CC - NYK - Commodities	20,520,000.00
Commodities and other	96274170A	B	025822164.01	79011183	CC - NYK - Commodities	20,370,000.00
Commodities and other	96318706A	S	025955501.01	79096317	CC - LDN - Commodities	183,542.83
Commodities and other	96318711A	S	025955501.01	79096317	CC - LDN - Commodities	1,284,799.81
Commodities and other	96318717A	S	025955501.01	79096317	CC - LDN - Commodities	1,468,342.64
Commodities and other	96318725A	S	025955501.01	79096317	CC - LDN - Commodities	183,542.83
Commodities and other	96318729A	S	025955501.01	79096317	CC - LDN - Commodities	183,542.83
Commodities and other	96318733A	S	025955501.01	79096317	CC - LDN - Commodities	1,284,799.81
Commodities and other	96318738A	S	025955501.01	79096317	CC - LDN - Commodities	1,284,799.81
Commodities and other	96318746A	S	025955501.01	79096317	CC - LDN - Commodities	367,085.66
Commodities and other	96318754A	S	025955501.01	79096317	CC - LDN - Commodities	1,468,342.64
Commodities and other	96544307A	S	025955501.01	79096317	CC - LDN - Commodities	183,542.83
Commodities and other	96544315A	S	025955501.01	79096317	CC - LDN - Commodities	1,101,256.98
Commodities and other	96325637A	S	025955501.01	79096317	CC - LDN - Commodities	183,542.83
Commodities and other	96325641A	S	025955501.01	79096317	CC - LDN - Commodities	917,714.15
Commodities and other	96325649A	S	025955501.01	79096317	CC - LDN - Commodities	550,628.49
Commodities and other	96325653A	S	025955501.01	79096317	CC - LDN - Commodities	367,085.66
Commodities and other	96325657A	S	025955501.01	79096317	CC - LDN - Commodities	734,171.32
Commodities and other	96325661A	S	025955501.01	79096317	CC - LDN - Commodities	734,171.32
Commodities and other	96325665A	S	025955501.01	79096317	CC - LDN - Commodities	367,085.66
Commodities and other	96325673A	S	025955501.01	79096317	CC - LDN - Commodities	367,085.66
Commodities and other	96544394A	S	025955501.01	79096317	CC - LDN - Commodities	183,542.83
Commodities and other	96544402A	S	025955501.01	79096317	CC - LDN - Commodities	183,542.83
Commodities and other	96320084A	S	025693227.01	76159329	CC - NYK - Commodities	3,174,400.00
Commodities and other	96386002A	S	025870668.01	76034555	CC - LDN - Commodities	2,460,235.55
Commodities and other	96386010A	S	025871153.01	76034555	CC - LDN - Commodities	5,228,000.54
Commodities and other	96386039A	S	025870668.01	76034555	CC - LDN - Commodities	2,108,773.33
Commodities and other	96386047A	S	025871153.01	76034555	CC - LDN - Commodities	4,481,143.32
Commodities and other	96386079A	S	025870668.01	76034555	CC - LDN - Commodities	1,757,311.10
Commodities and other	96386087A	S	025871153.01	76034555	CC - LDN - Commodities	3,734,286.10
Commodities and other	96386120A	S	025870668.01	76034555	CC - LDN - Commodities	1,405,848.88
Commodities and other	96386128A	S	025871153.01	76034555	CC - LDN - Commodities	2,987,428.88
Commodities and other	96388226A	B	025822164.01	79005441	CC - NYK - Commodities	5,800,000.00
Commodities and other	96414025A	S	025668294.01	76099009	CC - LDN - Commodities	2.50
Commodities and other	96490858A	B	025822164.01	79011183	CC - NYK - Commodities	18,126,000.00
Commodities and other	96497815A	S	025668286.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	96529390A	B	025822164.01	79011183	CC - NYK - Commodities	19,530,000.00
Commodities and other	96545397A	B	025856980.01	75990333	CC - LDN - Commodities	6,496,412.42
Commodities and other	108602519A	B	025908971.01	75990329	CC - LDN - Commodities	2,068,750.00
Commodities and other	96548378A	B	025960865.01	79011185	CC - NYK - Commodities	12,576,000.00
Commodities and other	96583805A	B	025856980.01	75990333	CC - LDN - Commodities	6,496,412.42
Commodities and other	96583537A	B	025822164.01	79005441	CC - NYK - Commodities	9,637,500.00
Commodities and other	96591294A	B	025822164.01	79005441	CC - NYK - Commodities	22,050,000.00
Commodities and other	108663204A	B	025967498.01	76159371	CC - NYK - Commodities	46,140,306.10
Commodities and other	96649853A	S	025836115.01	76034575	CC - LDN - Commodities	8,810,055.81
Commodities and other	96629042A	B	025856980.01	75990332	CC - LDN - Commodities	4,183,482.46
Commodities and other	96629116A	B	025856980.01	75990332	CC - LDN - Commodities	4,365,946.92

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	96628063A	B	025856980.01	75990333	CC - LDN - Commodities	6,431,902.40
Commodities and other	96627943A	B	025856980.01	75990333	CC - LDN - Commodities	6,496,412.42
Commodities and other	108603217A	S	025967498.01	75990329	CC - LDN - Commodities	7,861,250.00
Commodities and other	96651281A	S	025972258.01	79005441	CC - NYK - Commodities	216,700.00
Commodities and other	96651302A	S	025972258.01	79005441	CC - NYK - Commodities	200,100.00
Commodities and other	96651329A	S	025972258.01	79005441	CC - NYK - Commodities	400,050.00
Commodities and other	108611803A	S	025967498.01	75990329	CC - LDN - Commodities	7,861,250.00
Commodities and other	96661269A	B	025856980.01	75990333	CC - LDN - Commodities	6,496,412.42
Commodities and other	96661410A	B	025856980.01	75990332	CC - LDN - Commodities	4,365,946.92
Commodities and other	96661485A	B	025856980.01	75990332	CC - LDN - Commodities	4,183,482.46
Commodities and other	96729512A	B	025661331.01	76195143	CC - LDN - Commodities	70.18
Commodities and other	96729598A	B	025661331.01	76099030	CC - LDN - Commodities	140.37
Commodities and other	96772539A	B	025853185.01	76195132	CC - LDN - Commodities	432.11
Commodities and other	96763254A	S	025672171.01	75990333	CC - LDN - Commodities	1,968,000.00
Commodities and other	96763250A	S	025672171.01	75990333	CC - LDN - Commodities	1,968,000.00
Commodities and other	96763211A	S	025672171.01	75990333	CC - LDN - Commodities	1,968,000.00
Commodities and other	108693097A	S	025672171.01	75990333	CC - LDN - Commodities	164,000.00
Commodities and other	96772529A	B	025853185.01	76195136	CC - LDN - Commodities	3,874.61
Commodities and other	96772115A	S	025851874.01	79011184	CC - NYK - Commodities	1,745,920.00
Commodities and other	108693109A	S	025672171.01	75990333	CC - LDN - Commodities	2,886,400.00
Commodities and other	97044303A	S	025870668.01	76034585	CC - LDN - Commodities	1,054,386.66
Commodities and other	97044313A	S	025871153.01	76034585	CC - LDN - Commodities	2,240,571.66
Commodities and other	97044348A	S	025870668.01	76034585	CC - LDN - Commodities	1,405,848.88
Commodities and other	97044356A	S	025871153.01	76034585	CC - LDN - Commodities	2,987,428.88
Commodities and other	97044386A	S	025870668.01	76034585	CC - LDN - Commodities	1,757,311.10
Commodities and other	97044394A	S	025871153.01	76034585	CC - LDN - Commodities	3,734,286.10
Commodities and other	97044427A	S	025870668.01	76034585	CC - LDN - Commodities	1,757,311.10
Commodities and other	97044435A	S	025871153.01	76034585	CC - LDN - Commodities	3,734,286.10
Commodities and other	97044465A	S	025870668.01	76034585	CC - LDN - Commodities	1,546,433.77
Commodities and other	97044473A	S	025871153.01	76034585	CC - LDN - Commodities	3,286,171.77
Commodities and other	97044499A	S	025870668.01	76034585	CC - LDN - Commodities	702,924.44
Commodities and other	97044508A	S	025871153.01	76034585	CC - LDN - Commodities	1,493,714.44
Commodities and other	97044532A	S	025870668.01	76034585	CC - LDN - Commodities	70,292.44
Commodities and other	97044540A	S	025871153.01	76034585	CC - LDN - Commodities	149,371.44
Commodities and other	96986574A	B	025856980.01	75990333	CC - LDN - Commodities	6,496,412.42
Commodities and other	96988956A	B	025856980.01	75990333	CC - LDN - Commodities	6,496,412.42
Commodities and other	108620541A	B	025661844.01	79011183	CC - NYK - Commodities	6,234,400.00
Commodities and other	97031078A	S	025856980.01	75990333	CC - LDN - Commodities	38,718,618.00
Commodities and other	97031227A	B	025856980.01	75990333	CC - LDN - Commodities	26,481,444.00
Commodities and other	108663229A	S	025672171.01	79011183	CC - NYK - Commodities	354,816.00
Commodities and other	97090499A	S	025672171.01	75990333	CC - LDN - Commodities	2,164,800.00
Commodities and other	109310860A	S	025856386.01	76099036	CC - LDN - Commodities	19,840,000.00
Commodities and other	106614721A	S	025834854.01	79005434	CC - NYK - Commodities	34,739,924.09
Commodities and other	97170629A	B	025965161.01	79011251	CC - NYK - Commodities	19,840,000.00
Commodities and other	97170727A	S	025965161.01	79011251	CC - NYK - Commodities	19,482,500.00
Commodities and other	97316919A	B	025965161.01	79011251	CC - NYK - Commodities	19,840,000.00
Commodities and other	97316955A	S	025965161.01	79011251	CC - NYK - Commodities	19,482,500.00
Commodities and other	97397187A	B	025853185.01	76195136	CC - LDN - Commodities	1,771.66
Commodities and other	97371019A	B	025965161.01	79011251	CC - NYK - Commodities	15,872,000.00
Commodities and other	97370543A	S	025965161.01	79011251	CC - NYK - Commodities	15,586,000.00
Commodities and other	97410537A	B	025976044.01	79005449	CC - NYK - Commodities	20,000,000.00
Commodities and other	97405813A	B	025972357.01	75990338	CC - LDN - Commodities	420,000.00
Commodities and other	97410246A	B	025822164.01	79005441	CC - NYK - Commodities	43,920,000.00
Commodities and other	106920086A	S	025975293.01	76159303	CC - NYK - Commodities	80,668,832.17

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106920100A	S	025975343.01	76159303	CC - NYK - Commodities	16,914,432.55
Commodities and other	97453839A	B	025965161.01	79011251	CC - NYK - Commodities	11,904,000.00
Commodities and other	97453818A	S	025965161.01	79011251	CC - NYK - Commodities	11,689,500.00
Commodities and other	97489868A	B	025965161.01	79011251	CC - NYK - Commodities	19,840,000.00
Commodities and other	97489872A	S	025965161.01	79011251	CC - NYK - Commodities	19,482,500.00
Commodities and other	97518064A	B	025965161.01	79011251	CC - NYK - Commodities	19,482,500.00
Commodities and other	97518029A	S	025965161.01	79011251	CC - NYK - Commodities	19,840,000.00
Commodities and other	97518176A	S	025965161.01	79011251	CC - NYK - Commodities	19,840,000.00
Commodities and other	97519213A	B	025965161.01	79011251	CC - NYK - Commodities	19,482,500.00
Commodities and other	97550986A	B	025822164.01	79011183	CC - NYK - Commodities	3,422,500.00
Commodities and other	97555456A	B	025822164.01	76159371	CC - NYK - Commodities	3,422,500.00
Commodities and other	108693897A	S	025988189.01	75990332	CC - LDN - Commodities	5,255,298.22
Commodities and other	97673503A	S	025668294.01	76099009	CC - LDN - Commodities	0.20
Commodities and other	97703977A	B	025822164.01	79011183	CC - NYK - Commodities	28,880,000.00
Commodities and other	97707943A	B	025822164.01	79005441	CC - NYK - Commodities	87,960,000.00
Commodities and other	97758970A	B	025972357.01	75990338	CC - LDN - Commodities	350,000.00
Commodities and other	97792465A	B	025965161.01	79011251	CC - NYK - Commodities	8,729,600.00
Commodities and other	97792797A	S	025965161.01	79011251	CC - NYK - Commodities	8,572,300.00
Commodities and other	97813166A	S	025871153.01	76034555	CC - LDN - Commodities	4,182,400.43
Commodities and other	97813174A	S	025870668.01	76034555	CC - LDN - Commodities	1,968,188.44
Commodities and other	97812934A	S	025871153.01	76034555	CC - LDN - Commodities	5,974,857.76
Commodities and other	97812942A	S	025870668.01	76034555	CC - LDN - Commodities	2,811,697.77
Commodities and other	97813186A	S	025871153.01	76034555	CC - LDN - Commodities	7,319,200.75
Commodities and other	97813194A	S	025870668.01	76034555	CC - LDN - Commodities	3,444,329.77
Commodities and other	97813415A	S	025871153.01	76034555	CC - LDN - Commodities	7,468,572.20
Commodities and other	97813426A	S	025870668.01	76034555	CC - LDN - Commodities	3,514,622.21
Commodities and other	97813604A	S	025871153.01	76034555	CC - LDN - Commodities	746,857.22
Commodities and other	97813612A	S	025870668.01	76034555	CC - LDN - Commodities	351,462.22
Commodities and other	97869157A	B	025853185.01	76195131	CC - LDN - Commodities	360.09
Commodities and other	97869066A	B	025853185.01	76195132	CC - LDN - Commodities	1,080.28
Commodities and other	97869266A	B	025853185.01	76195131	CC - LDN - Commodities	749.00
Commodities and other	97869250A	B	025853185.01	76195136	CC - LDN - Commodities	2,232.58
Commodities and other	108694088A	B	025674458.01	75990333	CC - LDN - Commodities	478,005.84
Commodities and other	108694106A	S	025686494.01	75990333	CC - LDN - Commodities	478,005.84
Commodities and other	109782343A	S	025917691.01	76159303	CC - NYK - Commodities	96,000,000.00
Commodities and other	109783448A	S	025984022.01	76159304	CC - NYK - Commodities	117,032,572.61
Commodities and other	97965387A	B	025822164.01	76159371	CC - NYK - Commodities	15,010,000.00
Commodities and other	97967656A	B	025822164.01	79005441	CC - NYK - Commodities	15,010,000.00
Commodities and other	98053703A	B	025777368.01	79011987	CC - NYK - Commodities	559.99
Commodities and other	98094016A	S	025668476.01	79005449	CC - NYK - Commodities	37,500,000.00
Commodities and other	98105280A	B	025972357.01	75990338	CC - LDN - Commodities	350,000.00
Commodities and other	98301193A	S	025668476.01	79005449	CC - NYK - Commodities	25,000,000.00
Commodities and other	98301203A	S	025668476.01	79005449	CC - NYK - Commodities	25,000,000.00
Commodities and other	98442797A	S	025835273.01	76099039	CC - LDN - Commodities	119,646.81
Commodities and other	98402686A	S	025838806.01	79096328	CC - LDN - Commodities	110,709.65
Commodities and other	98403420A	B	025777368.01	79011781	CC - NYK - Commodities	645.12
Commodities and other	107917909A	S	025913732.01	76159320	CC - NYK - Commodities	20.00
Commodities and other	98447423A	S	025797879.01	79096321	CC - LDN - Commodities	33,189,940.26
Commodities and other	98447512A	B	025797879.01	79096321	CC - LDN - Commodities	31,609,466.91
Commodities and other	98449720A	B	025841727.01	76159329	CC - NYK - Commodities	3,968,000.00
Commodities and other	108694752A	S	025672171.01	75990333	CC - LDN - Commodities	210,576.00
Commodities and other	98525389A	S	025891706.01	79096201	CC - LDN - Commodities	27,574,651.50
Commodities and other	98525376A	S	025891706.01	79096201	CC - LDN - Commodities	27,574,651.50
Commodities and other	98527469A	B	025965161.01	76159371	CC - NYK - Commodities	39,680,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	98527490A	S	025965161.01	76159371	CC - NYK - Commodities	38,965,000.00
Commodities and other	98527509A	B	025965161.01	76159371	CC - NYK - Commodities	7,936,000.00
Commodities and other	98527583A	S	025965161.01	76159371	CC - NYK - Commodities	7,793,000.00
Commodities and other	108621073A	S	025685132.01	79011183	CC - NYK - Commodities	110,520.00
Commodities and other	98626090A	B	025972357.01	75990338	CC - LDN - Commodities	140,000.00
Commodities and other	98623965A	B	025841727.01	76159329	CC - NYK - Commodities	3,968,000.00
Commodities and other	98676603A	S	025838806.01	76034575	CC - LDN - Commodities	221,419.29
Commodities and other	108695245A	S	025672171.01	75990333	CC - LDN - Commodities	3,444,000.00
Commodities and other	108652424A	S	025565748.01	79016160	CC - LDN - Commodities	1,762,500.00
Commodities and other	98773911A	B	025693227.01	76159329	CC - NYK - Commodities	3,174,400.00
Commodities and other	98894556A	B	025853185.01	76195132	CC - LDN - Commodities	1,008.26
Commodities and other	98894522A	B	025853185.01	76195136	CC - LDN - Commodities	4,321.13
Commodities and other	98894537A	B	025853185.01	76195136	CC - LDN - Commodities	3,356.07
Commodities and other	108695455A	S	025955493.01	75990332	CC - LDN - Commodities	1,147,052.36
Commodities and other	109031474A	B	025566456.01	79096345	CC - LDN - Commodities	496.34
Commodities and other	107299790A	S	025908609.01	79096345	CC - LDN - Commodities	496.34
Commodities and other	109031486A	S	025908609.01	79096345	CC - LDN - Commodities	496.34
Commodities and other	109412940A	S	025908609.01	79096345	CC - LDN - Commodities	496.34
Commodities and other	109476709A	S	025908609.01	79096345	CC - LDN - Commodities	496.34
Commodities and other	99030262A	S	025672171.01	75990333	CC - LDN - Commodities	1,574,400.00
Commodities and other	99050988A	B	025853185.01	76195131	CC - LDN - Commodities	1,440.38
Commodities and other	99117753A	S	025823931.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	108695416A	B	025972258.01	75990333	CC - LDN - Commodities	2,550,000.00
Commodities and other	99247141A	B	025661331.01	76099030	CC - LDN - Commodities	526.38
Commodities and other	99243125A	B	025661331.01	76195143	CC - LDN - Commodities	263.19
Commodities and other	99221745A	S	025823931.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	99402357A	S	025907205.01	79005449	CC - NYK - Commodities	7,500,000.00
Commodities and other	99402347A	S	025907205.01	79005449	CC - NYK - Commodities	7,500,000.00
Commodities and other	99453726A	B	025568585.01	76100715	CC - LDN - Commodities	7,958,575.01
Commodities and other	99434621A	S	025988189.01	76100732	CC - LDN - Commodities	2,329,571.33
Commodities and other	99483688A	S	025983990.01	75990329	CC - LDN - Commodities	1,591,500.00
Commodities and other	108699495A	S	025672171.01	75990333	CC - LDN - Commodities	262,400.00
Commodities and other	99632100A	S	025568585.01	76100715	CC - LDN - Commodities	7,958,575.01
Commodities and other	99635434A	S	025797879.01	79096317	CC - LDN - Commodities	36,708,565.89
Commodities and other	99635499A	B	025797879.01	79096317	CC - LDN - Commodities	36,708,565.89
Commodities and other	99641041A	S	025587502.01	76100715	CC - LDN - Commodities	1,404,454.41
Commodities and other	99641173A	B	025587502.01	76100715	CC - LDN - Commodities	1,404,454.41
Commodities and other	108634409A	B	025983990.01	75990329	CC - LDN - Commodities	485,000.00
Commodities and other	109525700A	S	025661521.01	76159387	CC - NYK - Commodities	7,700,000.00
Commodities and other	109525752A	S	025889585.01	76159387	CC - NYK - Commodities	120,000,000.00
Commodities and other	106181724A	S	025988189.01	79005441	CC - NYK - Commodities	15,973,745.20
Commodities and other	108719576A	S	025983990.01	75990332	CC - LDN - Commodities	2,279,250.00
Commodities and other	99955859A	S	025983990.01	75990332	CC - LDN - Commodities	5,457,600.00
Commodities and other	99955884A	S	025983990.01	75990333	CC - LDN - Commodities	8,172,000.00
Commodities and other	99959176A	S	025983990.01	75990329	CC - LDN - Commodities	3,753,000.00
Commodities and other	99959374A	S	025983990.01	75990329	CC - LDN - Commodities	4,020,000.00
Commodities and other	99966315A	S	025983990.01	75990329	CC - LDN - Commodities	7,530,000.00
Commodities and other	99992803A	B	025777368.01	79011987	CC - NYK - Commodities	360,000.00
Commodities and other	100101105A	B	025853185.01	76195132	CC - LDN - Commodities	1,656.43
Commodities and other	100101113A	B	025853185.01	76195136	CC - LDN - Commodities	6,913.80
Commodities and other	100103695A	S	025983990.01	75990329	CC - LDN - Commodities	7,350,000.00
Commodities and other	100113791A	S	025983990.01	75990329	CC - LDN - Commodities	7,410,000.00
Commodities and other	108719839A	S	025983990.01	75990332	CC - LDN - Commodities	2,205,000.00
Commodities and other	108699097A	S	025983990.01	75990333	CC - LDN - Commodities	3,456,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108719852A	S	025983990.01	75990332	CC - LDN - Commodities	2,259,000.00
Commodities and other	108595167A	B	025983990.01	79016600	CC - LDN - Commodities	274,000.00
Commodities and other	108595181A	B	025983990.01	79016600	CC - LDN - Commodities	275,000.00
Commodities and other	108602783A	S	025967498.01	75990329	CC - LDN - Commodities	5,341,512.50
Commodities and other	108634480A	B	025983990.01	75990329	CC - LDN - Commodities	810,000.00
Commodities and other	100523492A	S	025988098.01	79005434	CC - NYK - Commodities	1,500,000.00
Commodities and other	108621750A	S	025685132.01	79011183	CC - NYK - Commodities	1,888,000.00
Commodities and other	109741986A	S	025580556.01	79010173	CC - NYK - Commodities	30,788.49
Commodities and other	109741025A	S	025580648.01	79010173	CC - NYK - Commodities	11,512.18
Commodities and other	109741037A	S	025580655.01	79010173	CC - NYK - Commodities	19,795.42
Commodities and other	109741061A	S	025580630.01	79010173	CC - NYK - Commodities	10,149.23
Commodities and other	109741107A	S	025580432.01	79010173	CC - NYK - Commodities	1,207.62
Commodities and other	109741134A	S	025580457.01	79010173	CC - NYK - Commodities	44,495.09
Commodities and other	109741165A	S	025580507.01	79010173	CC - NYK - Commodities	9,811.14
Commodities and other	108621783A	S	025685132.01	79011183	CC - NYK - Commodities	473,500.00
Commodities and other	109741181A	S	025580671.01	79010173	CC - NYK - Commodities	15,738.68
Commodities and other	100825828A	B	025891706.01	79096201	CC - LDN - Commodities	22,059,721.20
Commodities and other	101370028A	S	025584715.01	79016168	CC - LDN - Commodities	30,679,040.00
Commodities and other	101370063A	B	025584715.01	79016168	CC - LDN - Commodities	30,679,040.00
Commodities and other	108699269A	S	025685132.01	75990333	CC - LDN - Commodities	16,000,000.00
Commodities and other	108699117A	B	025685132.01	75990333	CC - LDN - Commodities	15,826,000.00
Commodities and other	108624547A	S	025685132.01	76159371	CC - NYK - Commodities	900,000.00
Commodities and other	108634463A	B	025983990.01	75990329	CC - LDN - Commodities	1,020,000.00
Commodities and other	100921417A	S	025983990.01	75990329	CC - LDN - Commodities	2,574,000.00
Commodities and other	101000103A	S	025851684.01	75990342	CC - LDN - Commodities	4,552,766.25
Commodities and other	108628612A	S	025851684.01	75990342	CC - LDN - Commodities	943,774.10
Commodities and other	108699136A	S	025983990.01	75990333	CC - LDN - Commodities	1,216,687.50
Commodities and other	108699390A	S	025955493.01	75990333	CC - LDN - Commodities	2,442,240.00
Commodities and other	101071878A	B	025853185.01	76195131	CC - LDN - Commodities	18,019.09
Commodities and other	101072033A	B	025853185.01	76195136	CC - LDN - Commodities	2,030.93
Commodities and other	101096677A	B	025853185.01	76195132	CC - LDN - Commodities	2,189.37
Commodities and other	109741199A	S	025580507.01	79010173	CC - NYK - Commodities	464,313.55
Commodities and other	109783968A	S	025984022.01	76159304	CC - NYK - Commodities	109,799,902.68
Commodities and other	108622075A	S	025685132.01	79011183	CC - NYK - Commodities	960,000.00
Commodities and other	101332707A	S	025983990.01	75990333	CC - LDN - Commodities	2,761,500.00
Commodities and other	101333261A	B	025955493.01	75990332	CC - LDN - Commodities	12,322,580.43
Commodities and other	101337414A	S	025972258.01	75990333	CC - LDN - Commodities	5,212,500.00
Commodities and other	101374089A	B	025570300.01	76195904	CC - LDN - Commodities	1.00
Commodities and other	108622038A	S	025685132.01	79011183	CC - NYK - Commodities	470,000.00
Commodities and other	108622107A	S	025685132.01	79011183	CC - NYK - Commodities	475,000.00
Commodities and other	108622057A	S	025685132.01	79011183	CC - NYK - Commodities	985,000.00
Commodities and other	101459506A	S	025891706.01	79096201	CC - LDN - Commodities	13,787,325.75
Commodities and other	101459552A	S	025891706.01	79096201	CC - LDN - Commodities	13,787,325.75
Commodities and other	109656897A	S	025569997.01	76159390	CC - NYK - Commodities	3,000,000.00
Commodities and other	108699154A	S	025983990.01	75990333	CC - LDN - Commodities	2,975,400.00
Commodities and other	108720665A	S	025983990.01	75990332	CC - LDN - Commodities	2,008,800.00
Commodities and other	101662470A	S	025988098.01	79005434	CC - NYK - Commodities	2,000,000.00
Commodities and other	108622132A	B	025972258.01	79011251	CC - NYK - Commodities	79,360.00
Commodities and other	101622298A	S	025685132.01	75990332	CC - LDN - Commodities	2,578,500.00
Commodities and other	107486033A	S	025586116.01	79005434	CC - NYK - Commodities	1,500,000.00
Commodities and other	107486144A	S	025586116.01	79005434	CC - NYK - Commodities	1,000,000.00
Commodities and other	108622170A	S	025685132.01	79011251	CC - NYK - Commodities	474,200.00
Commodities and other	109525712A	S	025889585.01	79010171	CC - NYK - Commodities	200,000,000.00
Commodities and other	108664462A	S	025967498.01	79011183	CC - NYK - Commodities	23,329,022.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101783776A	B	025853185.01	76195136	CC - LDN - Commodities	2,981.58
Commodities and other	101803148A	S	025568759.01	75990333	CC - LDN - Commodities	15,828,000.00
Commodities and other	108600587A	S	025967498.01	75990329	CC - LDN - Commodities	5,742,022.50
Commodities and other	108720946A	S	025685132.01	75990337	CC - LDN - Commodities	2,580,000.00
Commodities and other	101849594A	S	025972258.01	79011183	CC - NYK - Commodities	1,122,192.00
Commodities and other	108622166A	S	025685132.01	79011183	CC - NYK - Commodities	480,000.00
Commodities and other	108720930A	S	025685132.01	75990337	CC - LDN - Commodities	275,000.00
Commodities and other	108622190A	S	025685132.01	79011183	CC - NYK - Commodities	470,000.00
Commodities and other	101914620A	B	025668096.01	79005449	CC - NYK - Commodities	60,000,000.00
Commodities and other	108721204A	S	025972258.01	75990332	CC - LDN - Commodities	6,137,414.25
Commodities and other	108721175A	S	025955493.01	75990332	CC - LDN - Commodities	1,221,144.26
Commodities and other	102024780A	B	025853185.01	76195132	CC - LDN - Commodities	4,321.13
Commodities and other	102051373A	B	025853185.01	76195136	CC - LDN - Commodities	3,428.09
Commodities and other	102028803A	B	025853185.01	76195131	CC - LDN - Commodities	4,076.26
Commodities and other	108622496A	B	025685132.01	79011183	CC - NYK - Commodities	496,000.00
Commodities and other	109346839A	S	025676735.01	76159369	CC - NYK - Commodities	5,000,000.00
Commodities and other	109346851A	B	025676735.01	76159369	CC - NYK - Commodities	5,000,000.00
Commodities and other	109346863A	S	025676735.01	79010170	CC - NYK - Commodities	3,000,000.00
Commodities and other	102066048A	B	025825993.01	76099009	CC - LDN - Commodities	1.00
Commodities and other	102068257A	S	025685132.01	79011183	CC - NYK - Commodities	1,262,400.00
Commodities and other	102164864A	S	025587965.01	76100721	CC - LDN - Commodities	1,546,975.01
Commodities and other	102164883A	S	025587965.01	76100721	CC - LDN - Commodities	1,712,722.33
Commodities and other	109783473A	S	025984022.01	76159304	CC - NYK - Commodities	168,479,772.46
Commodities and other	102170736A	B	025856980.01	75990333	CC - LDN - Commodities	6,280,000.00
Commodities and other	102172135A	B	025586751.01	75990333	CC - LDN - Commodities	7,245,000.00
Commodities and other	102170070A	S	025586751.01	75990333	CC - LDN - Commodities	3,140,000.00
Commodities and other	102170104A	S	025586751.01	75990333	CC - LDN - Commodities	2,512,000.00
Commodities and other	102170136A	S	025586751.01	75990333	CC - LDN - Commodities	1,570,000.00
Commodities and other	108699530A	S	025672171.01	75990333	CC - LDN - Commodities	638,944.00
Commodities and other	109741223A	S	025580473.01	79010173	CC - NYK - Commodities	251,387.22
Commodities and other	102366519A	S	025588807.01	79011165	CC - NYK - Commodities	100,000,000.00
Commodities and other	102405149A	S	025589060.01	79011165	CC - NYK - Commodities	10,000,000.00
Commodities and other	102368529A	B	025668096.01	79005449	CC - NYK - Commodities	25,000,000.00
Commodities and other	108699546A	S	025674458.01	75990333	CC - LDN - Commodities	908,211.10
Commodities and other	108699558A	S	025686494.01	75990333	CC - LDN - Commodities	143,401.75
Commodities and other	102436582A	S	025586116.01	79005434	CC - NYK - Commodities	500,000.00
Commodities and other	102446515A	S	025782426.01	79096277	CC - LDN - Commodities	248,171,863.50
Commodities and other	108699635A	S	025674458.01	75990333	CC - LDN - Commodities	454,105.55
Commodities and other	108699585A	S	025686494.01	75990333	CC - LDN - Commodities	286,803.51
Commodities and other	109741415A	S	025580432.01	79010173	CC - NYK - Commodities	60,288.68
Commodities and other	109741291A	S	025587791.01	76159369	CC - NYK - Commodities	35,481,480.06
Commodities and other	108622816A	S	025685132.01	79011183	CC - NYK - Commodities	3,664,320.00
Commodities and other	102508400A	S	025983990.01	75990329	CC - LDN - Commodities	1,902,000.00
Commodities and other	102562016A	B	025668286.01	76099009	CC - LDN - Commodities	1.00
Commodities and other	102561928A	B	025668286.01	76099009	CC - LDN - Commodities	3.00
Commodities and other	102554610A	S	025983990.01	75990329	CC - LDN - Commodities	4,797,000.00
Commodities and other	102559527A	S	025685132.01	75990333	CC - LDN - Commodities	1,452,000.00
Commodities and other	102559693A	S	025685132.01	75990333	CC - LDN - Commodities	1,489,500.00
Commodities and other	102559195A	B	025964818.01	79011183	CC - NYK - Commodities	9,604,351.08
Commodities and other	102559643A	S	025964818.01	79011183	CC - NYK - Commodities	8,539,230.00
Commodities and other	102559378A	B	025964818.01	79011183	CC - NYK - Commodities	9,209,402.40
Commodities and other	102585560A	S	025983990.01	75990329	CC - LDN - Commodities	1,653,600.00
Commodities and other	102588793A	S	025685132.01	75990332	CC - LDN - Commodities	888,000.00
Commodities and other	102588833A	S	025685132.01	75990332	CC - LDN - Commodities	904,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108699048A	B	025672171.01	75990333	CC - LDN - Commodities	922,320.00
Commodities and other	102605021A	S	025972258.01	75990333	CC - LDN - Commodities	6,586,812.00
Commodities and other	108622843A	S	025685132.01	79011183	CC - NYK - Commodities	1,101,000.00
Commodities and other	109245966A	S	025587627.01	76159303	CC - NYK - Commodities	97,001,414.91
Commodities and other	102652899A	B	025976044.01	79005449	CC - NYK - Commodities	15,000,000.00
Commodities and other	108618643A	B	025664723.01	79016608	CC - LDN - Commodities	20,216.02
Commodities and other	108622878A	S	025685132.01	79011183	CC - NYK - Commodities	550,000.00
Commodities and other	102672650A	B	025777368.01	79011987	CC - NYK - Commodities	72,693.00
Commodities and other	102651518A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651522A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651526A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651530A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651535A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651539A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651543A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651547A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651551A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651555A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651559A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651563A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651567A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651571A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651575A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651579A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651583A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651587A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651591A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651595A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651600A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651604A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651608A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651613A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651618A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651622A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651626A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651630A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651634A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651638A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651642A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651646A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651650A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651654A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651658A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102651662A	S	025955501.01	76034555	CC - LDN - Commodities	439,327.78
Commodities and other	102652873A	S	025668096.01	76099009	CC - LDN - Commodities	2.00
Commodities and other	102708544A	S	025908609.01	79096206	CC - LDN - Commodities	12,000,000.00
Commodities and other	108623039A	S	025685132.01	79011183	CC - NYK - Commodities	1,092,000.00
Commodities and other	102783789A	S	025988098.01	79005434	CC - NYK - Commodities	1,000,000.00
Commodities and other	108623014A	S	025685132.01	79011183	CC - NYK - Commodities	1,089,000.00
Commodities and other	108623073A	S	025685132.01	79011183	CC - NYK - Commodities	1,091,000.00
Commodities and other	102909701A	S	025964818.01	79005440	CC - NYK - Commodities	846,537.72
Commodities and other	108665447A	S	025917931.01	79011183	CC - NYK - Commodities	6,472,443.60
Commodities and other	102913871A	S	025917931.01	79011183	CC - NYK - Commodities	7,280,016.48
Commodities and other	108623057A	S	025685132.01	79011183	CC - NYK - Commodities	535,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108623090A	S	025685132.01	79011183	CC - NYK - Commodities	520,000.00
Commodities and other	108699571A	S	025672171.01	75990333	CC - LDN - Commodities	2,085,000.00
Commodities and other	102994507A	S	025838806.01	79096328	CC - LDN - Commodities	1,107,096.47
Commodities and other	108699597A	S	025672171.01	75990333	CC - LDN - Commodities	574,000.00
Commodities and other	103078078A	B	025585563.01	76100701	CC - LDN - Commodities	1,764,104.00
Commodities and other	103127472A	B	025570300.01	76195904	CC - LDN - Commodities	1.00
Commodities and other	103127661A	B	025570300.01	76195904	CC - LDN - Commodities	1.00
Commodities and other	108623345A	B	025685132.01	79011183	CC - NYK - Commodities	2,670,000.00
Commodities and other	103125541A	S	025592148.01	79016608	CC - LDN - Commodities	14,972.90
Commodities and other	103125549A	S	025592114.01	79016608	CC - LDN - Commodities	730.39
Commodities and other	103125557A	S	025592106.01	79016608	CC - LDN - Commodities	730.39
Commodities and other	103125567A	S	025592098.01	79016608	CC - LDN - Commodities	14,607.70
Commodities and other	103125578A	S	025592080.01	79016608	CC - LDN - Commodities	5,477.89
Commodities and other	108699072A	B	025672171.01	75990333	CC - LDN - Commodities	147,087.36
Commodities and other	103165730A	B	025853185.01	76195132	CC - LDN - Commodities	3,514.52
Commodities and other	103165740A	B	025853185.01	76195131	CC - LDN - Commodities	2,146.16
Commodities and other	103165752A	B	025853185.01	76195136	CC - LDN - Commodities	2,952.77
Commodities and other	103174609A	B	025681867.01	76100701	CC - LDN - Commodities	8,512,230.00
Commodities and other	103200886A	S	025876764.01	75990333	CC - LDN - Commodities	5,790,420.96
Commodities and other	108623374A	S	025685132.01	79011183	CC - NYK - Commodities	1,058,000.00
Commodities and other	108623325A	S	025685132.01	79011183	CC - NYK - Commodities	1,040,000.00
Commodities and other	109743059A	B	025592767.01	76159332	CC - NYK - Commodities	4,999,905.00
Commodities and other	103353397A	S	025672171.01	75990333	CC - LDN - Commodities	2,085,000.00
Commodities and other	108653455A	S	025565748.01	79016160	CC - LDN - Commodities	2,018,750.00
Commodities and other	103386257A	S	025565748.01	79016160	CC - LDN - Commodities	13,537,500.00
Commodities and other	109784393A	S	025561259.01	76159304	CC - NYK - Commodities	62,000,000.00
Commodities and other	109784417A	S	025569492.01	76159304	CC - NYK - Commodities	12,000,000.00
Commodities and other	109784725A	S	025904731.01	76159304	CC - NYK - Commodities	3,000,000.00
Commodities and other	109784680A	S	025561259.01	76159304	CC - NYK - Commodities	18,640,000.00
Commodities and other	109784694A	S	025904731.01	76159304	CC - NYK - Commodities	1,100,000.00
Commodities and other	109784709A	S	025569492.01	76159304	CC - NYK - Commodities	3,450,000.00
Commodities and other	109783890A	B	025561259.01	76159304	CC - NYK - Commodities	61,840,000.00
Commodities and other	109783902A	B	025904731.01	76159304	CC - NYK - Commodities	3,300,000.00
Commodities and other	109783914A	B	025569492.01	76159304	CC - NYK - Commodities	12,650,000.00
Commodities and other	108658052A	S	025685132.01	79011780	CC - NYK - Commodities	5,720,000.00
Commodities and other	103389886A	S	025685132.01	75990329	CC - LDN - Commodities	1,280,400.00
Commodities and other	108699300A	S	025988189.01	75990333	CC - LDN - Commodities	7,308,871.99
Commodities and other	103403265A	S	025565748.01	79016160	CC - LDN - Commodities	13,537,500.00
Commodities and other	108623387A	S	025685132.01	79011183	CC - NYK - Commodities	2,000,000.00
Commodities and other	108623405A	S	025685132.01	79011183	CC - NYK - Commodities	1,498,500.00
Commodities and other	103458385A	S	025685132.01	75990329	CC - LDN - Commodities	1,279,200.00
Commodities and other	103479633A	B	025579160.01	76195904	CC - LDN - Commodities	1.00
Commodities and other	109742002A	B	025593419.01	76159332	CC - NYK - Commodities	499,990.50
Commodities and other	108634277A	B	025983990.01	75990329	CC - LDN - Commodities	156,000.00
Commodities and other	103697583A	S	025668096.01	76099009	CC - LDN - Commodities	1.00
Commodities and other	103558125A	S	025549585.01	76034555	CC - LDN - Commodities	3,294,958.32
Commodities and other	103592547A	B	025972357.01	75990338	CC - LDN - Commodities	98,000.00
Commodities and other	103586132A	S	025681867.01	76100701	CC - LDN - Commodities	4,419,928.60
Commodities and other	103591193A	S	013008115.01	76159303	CC - NYK - Commodities	3,000,000.00
Commodities and other	103591212A	S	013012448.01	76159303	CC - NYK - Commodities	1,500,000.00
Commodities and other	103664753A	S	025681867.01	76100701	CC - LDN - Commodities	4,092,301.40
Commodities and other	108623646A	S	025685132.01	79019777	CC - NYK - Commodities	1,417,500.00
Commodities and other	103667074A	S	025988189.01	76100732	CC - LDN - Commodities	2,747,136.00
Commodities and other	108623634A	S	025685132.01	79019777	CC - NYK - Commodities	941,000.00

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108723150A	S	025672171.01	75990332	CC - LDN - Commodities	2,747,144.40
Commodities and other	103710388A	B	025591819.01	79011251	CC - NYK - Commodities	1,948,250.00
Commodities and other	103715259A	B	025685132.01	75990333	CC - LDN - Commodities	4,414,572.00
Commodities and other	103715250A	S	025685132.01	75990333	CC - LDN - Commodities	5,079,000.00
Commodities and other	109347154A	S	025914698.01	76159303	CC - NYK - Commodities	21,615,880.32
Commodities and other	109347191A	S	025914680.01	76159303	CC - NYK - Commodities	3,246,642.20
Commodities and other	109347211A	S	025914680.01	76159303	CC - NYK - Commodities	3,026,412.14
Commodities and other	109347176A	S	025914698.01	76159303	CC - NYK - Commodities	21,525,777.69
Commodities and other	103717406A	S	025828286.01	76195131	CC - LDN - Commodities	20,000,000.00
Commodities and other	103736032A	S	025685132.01	75990329	CC - LDN - Commodities	1,296,000.00
Commodities and other	108699661A	S	025674458.01	75990333	CC - LDN - Commodities	908,211.10
Commodities and other	108699704A	S	025686494.01	75990333	CC - LDN - Commodities	286,803.51
Commodities and other	103757640A	S	025692005.01	75990337	CC - LDN - Commodities	1,973,284.32
Commodities and other	103783111A	S	025983990.01	75990333	CC - LDN - Commodities	1,116,000.00
Commodities and other	103783606A	S	025983990.01	75990332	CC - LDN - Commodities	777,000.00
Commodities and other	103783741A	S	025983990.01	75990329	CC - LDN - Commodities	889,200.00
Commodities and other	103784186A	S	025983990.01	75990329	CC - LDN - Commodities	1,708,800.00
Commodities and other	103801169A	S	025692005.01	76100732	CC - LDN - Commodities	2,054,248.41
Commodities and other	103841916A	S	025825993.01	76099009	CC - LDN - Commodities	100,000.00
Commodities and other	108621455A	S	025988189.01	75990329	CC - LDN - Commodities	107,217.25
Commodities and other	103923645A	B	025555541.01	79016628	CC - LDN - Commodities	217,500.00
Commodities and other	103884835A	S	013012448.01	76159303	CC - NYK - Commodities	1,500,000.00
Commodities and other	103917981A	B	025685132.01	75990333	CC - LDN - Commodities	4,726,578.00
Commodities and other	103917952A	S	025685132.01	75990333	CC - LDN - Commodities	5,388,000.00
Commodities and other	107071248A	S	023805534.01	76159390	CC - NYK - Commodities	20,000,185.09
Commodities and other	103926454A	B	025579160.01	76195904	CC - LDN - Commodities	1.00
Commodities and other	103945900A	B	025555541.01	79016155	CC - LDN - Commodities	1,651,290.94
Commodities and other	103945906A	S	025555541.01	79019777	CC - NYK - Commodities	2,771,029.69
Commodities and other	103949067A	B	025555541.01	75990337	CC - LDN - Commodities	2,629,679.52
Commodities and other	109345908A	S	025914698.01	76159303	CC - NYK - Commodities	256,504.07
Commodities and other	109345923A	S	025914698.01	76159303	CC - NYK - Commodities	190,087.00
Commodities and other	108623687A	S	025685132.01	79019777	CC - NYK - Commodities	1,053,600.00
Commodities and other	103952182A	B	025555541.01	75990329	CC - LDN - Commodities	699,750.00
Commodities and other	103957321A	S	025668203.01	76159387	CC - NYK - Commodities	10,000,000.00
Commodities and other	104002920A	S	025988098.01	79005434	CC - NYK - Commodities	1,296,591.68
Commodities and other	106181897A	S	025988189.01	79019776	CC - NYK - Commodities	9,153,131.40
Commodities and other	104019167A	B	025555541.01	79016628	CC - LDN - Commodities	72,500.00
Commodities and other	108623663A	S	025685132.01	79019777	CC - NYK - Commodities	522,000.00
Commodities and other	108384118A	S	025668203.01	79010169	CC - NYK - Commodities	5,000,000.00
Commodities and other	104060433A	B	025856998.01	76159319	CC - NYK - Commodities	21,504,330.00
Commodities and other	104060246A	S	025856998.01	76159319	CC - NYK - Commodities	21,504,330.00
Commodities and other	104108761A	B	025853185.01	76195132	CC - LDN - Commodities	3,961.03
Commodities and other	104109313A	B	025853185.01	76195131	CC - LDN - Commodities	1,483.59
Commodities and other	104109444A	B	025853185.01	76195136	CC - LDN - Commodities	3,773.78
Commodities and other	104126301A	B	025661844.01	79019775	CC - NYK - Commodities	19,046,400.00
Commodities and other	104126348A	B	025661844.01	79019775	CC - NYK - Commodities	19,046,400.00
Commodities and other	108623794A	B	025685132.01	79019775	CC - NYK - Commodities	2,094,000.00
Commodities and other	109783255A	S	025684721.01	76159303	CC - NYK - Commodities	23,415,501.68
Commodities and other	104278367A	B	025914094.01	79096328	CC - LDN - Commodities	18,451.61
Commodities and other	104278363A	B	025914094.01	79096328	CC - LDN - Commodities	18,451.61
Commodities and other	107569791A	S	025834854.01	79005434	CC - NYK - Commodities	66,948,144.37
Commodities and other	104296826A	S	025692005.01	75990332	CC - LDN - Commodities	2,300,871.49
Commodities and other	108071358A	S	025603176.01	76099023	CC - LDN - Commodities	4,761,600.00
Commodities and other	109656909A	S	025569997.01	76159388	CC - NYK - Commodities	2,500,000.00

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104379801A	S	025555541.01	79016628	CC - LDN - Commodities	116,000.00
Commodities and other	104381452A	B	025876764.01	75990332	CC - LDN - Commodities	6,319,709.80
Commodities and other	109361080A	S	025882770.01	76099023	CC - LDN - Commodities	3,650,560.00
Commodities and other	104426465A	S	025783135.01	79096201	CC - LDN - Commodities	11,029,860.60
Commodities and other	104426550A	B	025783135.01	79096201	CC - LDN - Commodities	11,029,860.60
Commodities and other	108623822A	B	025685132.01	79019777	CC - NYK - Commodities	1,672,500.00
Commodities and other	104451970A	S	025881533.01	79096349	CC - LDN - Commodities	2,606,308.18
Commodities and other	104451974A	S	025881533.01	79096349	CC - LDN - Commodities	1,996,945.98
Commodities and other	104451979A	S	025881533.01	79096349	CC - LDN - Commodities	389,110.80
Commodities and other	104451984A	S	025881533.01	79096349	CC - LDN - Commodities	440,502.79
Commodities and other	104451989A	S	025881533.01	79096349	CC - LDN - Commodities	1,211,382.67
Commodities and other	104451993A	S	025881533.01	79096349	CC - LDN - Commodities	1,402,267.22
Commodities and other	104451997A	S	025881533.01	79096349	CC - LDN - Commodities	660,754.19
Commodities and other	104452001A	S	025881533.01	79096349	CC - LDN - Commodities	308,351.95
Commodities and other	104452005A	S	025881533.01	79096349	CC - LDN - Commodities	3,612,122.88
Commodities and other	104452009A	S	025881533.01	79096349	CC - LDN - Commodities	1,615,176.90
Commodities and other	104452013A	S	025881533.01	79096349	CC - LDN - Commodities	3,751,615.43
Commodities and other	104452017A	S	025881533.01	79096349	CC - LDN - Commodities	352,402.23
Commodities and other	104452021A	S	025881533.01	79096349	CC - LDN - Commodities	3,993,891.97
Commodities and other	104452025A	S	025881533.01	79096349	CC - LDN - Commodities	352,402.23
Commodities and other	104452029A	S	025881533.01	79096349	CC - LDN - Commodities	3,054,152.68
Commodities and other	104452033A	S	025881533.01	79096349	CC - LDN - Commodities	278,985.10
Commodities and other	104450232A	B	025555541.01	79016628	CC - LDN - Commodities	101,500.00
Commodities and other	109741324A	S	025580499.01	79010173	CC - NYK - Commodities	15,586.93
Commodities and other	104561714A	S	025685132.01	75990333	CC - LDN - Commodities	5,706,000.00
Commodities and other	104561834A	B	025685132.01	75990333	CC - LDN - Commodities	4,996,566.00
Commodities and other	104576490A	S	025988098.01	79005434	CC - NYK - Commodities	2,000,000.00
Commodities and other	104636646A	S	025555541.01	79016628	CC - LDN - Commodities	116,000.00
Commodities and other	109743140A	B	025592767.01	76159332	CC - NYK - Commodities	4,999,905.00
Commodities and other	104670257A	S	025983990.01	75990329	CC - LDN - Commodities	1,187,940.00
Commodities and other	109741443A	S	025580432.01	79010173	CC - NYK - Commodities	481,342.37
Commodities and other	108699231A	B	025822164.01	75990333	CC - LDN - Commodities	18,400,000.00
Commodities and other	104741388A	S	025591819.01	79019774	CC - NYK - Commodities	1,984,000.00
Commodities and other	109361071A	S	025989179.01	76099023	CC - LDN - Commodities	9,920,000.00
Commodities and other	104816267A	S	025989179.01	76099023	CC - LDN - Commodities	12,380,160.00
Commodities and other	104780173A	S	025685132.01	75990329	CC - LDN - Commodities	1,672,800.00
Commodities and other	104780147A	S	025974734.01	79096348	CC - LDN - Commodities	67,388,961.14
Commodities and other	104780839A	S	025975269.01	79096348	CC - LDN - Commodities	5,859,909.66
Commodities and other	104780156A	B	025975269.01	79096348	CC - LDN - Commodities	11,719,819.33
Commodities and other	104782001A	B	025974734.01	79096348	CC - LDN - Commodities	134,777,922.27
Commodities and other	109345954A	S	025914698.01	76159303	CC - NYK - Commodities	653,380.33
Commodities and other	109345942A	S	025914698.01	76159303	CC - NYK - Commodities	595,284.14
Commodities and other	109345979A	B	025914680.01	76159303	CC - NYK - Commodities	120,759.71
Commodities and other	109345967A	B	025914680.01	76159303	CC - NYK - Commodities	331,165.37
Commodities and other	109699508A	S	025569997.01	76159388	CC - NYK - Commodities	2,500,000.00
Commodities and other	104804377A	S	025988098.01	79005434	CC - NYK - Commodities	2,000,000.00
Commodities and other	104804394A	S	025988098.01	79005434	CC - NYK - Commodities	2,000,000.00
Commodities and other	104828736A	S	025975269.01	79096296	CC - LDN - Commodities	5,225,919.44
Commodities and other	104828744A	S	025974734.01	79096296	CC - LDN - Commodities	55,073,151.01
Commodities and other	104828950A	B	025975269.01	79096296	CC - LDN - Commodities	10,451,838.88
Commodities and other	104828959A	B	025974734.01	79096296	CC - LDN - Commodities	110,146,302.02
Commodities and other	104829406A	B	025668476.01	76099009	CC - LDN - Commodities	2.50
Commodities and other	108623858A	S	025685132.01	79011183	CC - NYK - Commodities	1,088,000.00
Commodities and other	104860837A	S	025555541.01	75990329	CC - LDN - Commodities	1,166,250.00

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Commodities and other	104866809A	B	025665050.01	79005449	CC - NYK - Commodities	15,000,000.00
Commodities and other	108623926A	S	025685132.01	79019777	CC - NYK - Commodities	1,062,000.00
Commodities and other	104867448A	B	025668286.01	76099009	CC - LDN - Commodities	1.00
Commodities and other	104867514A	B	025668096.01	76099009	CC - LDN - Commodities	1.00
Commodities and other	104881122A	S	025591819.01	79019776	CC - NYK - Commodities	3,896,500.00
Commodities and other	104882883A	B	025591819.01	79019776	CC - NYK - Commodities	3,896,500.00
Commodities and other	104881165A	B	025591819.01	79019776	CC - NYK - Commodities	3,896,500.00
Commodities and other	104895897A	S	025836115.01	76034575	CC - LDN - Commodities	367,085.66
Commodities and other	104895901A	S	025836115.01	76034575	CC - LDN - Commodities	881,005.58
Commodities and other	104926079A	S	025672171.01	75990333	CC - LDN - Commodities	2,085,000.00
Commodities and other	108699147A	B	025822164.01	75990333	CC - LDN - Commodities	37,000,000.00
Commodities and other	104978040A	S	025972258.01	79019777	CC - NYK - Commodities	7,500,000.00
Commodities and other	109631236A	S	025557000.01	79010171	CC - NYK - Commodities	8,940,021.90
Commodities and other	109631191A	S	025557000.01	79010171	CC - NYK - Commodities	221,510.52
Commodities and other	109631204A	S	025557000.01	79010171	CC - NYK - Commodities	150,804.74
Commodities and other	109631216A	S	025557000.01	79010171	CC - NYK - Commodities	2,265,613.99
Commodities and other	104996421A	B	025853185.01	76195132	CC - LDN - Commodities	1,152.30
Commodities and other	105115584A	S	025591819.01	79019776	CC - NYK - Commodities	1,948,250.00
Commodities and other	105136926A	B	025856980.01	75990332	CC - LDN - Commodities	8,731,893.84
Commodities and other	105136931A	B	025856980.01	75990332	CC - LDN - Commodities	8,731,893.84
Commodities and other	105136936A	B	025856980.01	75990332	CC - LDN - Commodities	8,731,893.84
Commodities and other	105136942A	B	025856980.01	75990332	CC - LDN - Commodities	8,731,893.84
Commodities and other	105136949A	B	025856980.01	75990332	CC - LDN - Commodities	8,731,893.84
Commodities and other	108699187A	B	025822164.01	75990333	CC - LDN - Commodities	18,000,000.00
Commodities and other	108623944A	S	025685132.01	79019777	CC - NYK - Commodities	1,020,000.00
Commodities and other	105173475A	S	025591819.01	79019776	CC - NYK - Commodities	1,948,250.00
Commodities and other	105277888A	S	025606864.01	79016629	CC - LDN - Commodities	8,575,989.61
Commodities and other	105192519A	S	025983990.01	75990329	CC - LDN - Commodities	2,637,600.00
Commodities and other	105193824A	B	025856980.01	75990332	CC - LDN - Commodities	8,366,964.93
Commodities and other	105196266A	B	025856980.01	75990332	CC - LDN - Commodities	8,366,964.93
Commodities and other	105197963A	S	025685132.01	75990329	CC - LDN - Commodities	660,000.00
Commodities and other	105232226A	B	025555541.01	75990329	CC - LDN - Commodities	1,166,250.00
Commodities and other	109234440A	S	025685132.01	79019777	CC - NYK - Commodities	1,009,000.00
Commodities and other	105237291A	S	025846700.01	79011185	CC - NYK - Commodities	556,500.00
Commodities and other	108623969A	S	025685132.01	79019777	CC - NYK - Commodities	994,000.00
Commodities and other	105282570A	S	025685132.01	75990329	CC - LDN - Commodities	646,800.00
Commodities and other	105286294A	B	025782418.01	79019774	CC - NYK - Commodities	450,000,000.00
Commodities and other	105329519A	S	025782418.01	79019774	CC - NYK - Commodities	396,000,000.00
Commodities and other	105329596A	S	025782418.01	79019774	CC - NYK - Commodities	396,000,000.00
Commodities and other	108624003A	S	025685132.01	79019777	CC - NYK - Commodities	1,005,600.00
Commodities and other	105334227A	S	025672171.01	75990333	CC - LDN - Commodities	2,085,000.00
Commodities and other	105335374A	B	025974726.01	79016155	CC - LDN - Commodities	27,867,097.35
Commodities and other	108634290A	B	025983990.01	75990329	CC - LDN - Commodities	233,750.00
Commodities and other	108634233A	B	025983990.01	75990329	CC - LDN - Commodities	233,500.00
Commodities and other	105347824A	S	025974759.01	76100705	CC - LDN - Commodities	47,417,518.04
Commodities and other	109346977A	S	025676735.01	76159369	CC - NYK - Commodities	2,000,000.00
Commodities and other	105351508A	S	025685132.01	75990329	CC - LDN - Commodities	575,400.00
Commodities and other	108723986A	B	025983990.01	75990332	CC - LDN - Commodities	433,650.00
Commodities and other	109741455A	S	025580440.01	79010173	CC - NYK - Commodities	17,001,275.99
Commodities and other	109741467A	S	025580606.01	79010173	CC - NYK - Commodities	26,193,238.84
Commodities and other	109741479A	S	025580622.01	79010173	CC - NYK - Commodities	30,965,967.60
Commodities and other	109741511A	S	025580457.01	79010173	CC - NYK - Commodities	17,690,228.56
Commodities and other	109742030A	S	025927336.01	76159303	CC - NYK - Commodities	235,369,187.28
Commodities and other	108634217A	B	025983990.01	75990329	CC - LDN - Commodities	468,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105376662A	S	025838806.01	79096328	CC - LDN - Commodities	885,677.17
Commodities and other	105437133A	B	025856980.01	75990333	CC - LDN - Commodities	3,140,000.00
Commodities and other	105437184A	B	025856980.01	75990333	CC - LDN - Commodities	3,140,000.00
Commodities and other	105441181A	B	025668096.01	76099009	CC - LDN - Commodities	1.00
Commodities and other	105467697A	B	025579160.01	76195904	CC - LDN - Commodities	1.00
Commodities and other	108624041A	S	025685132.01	79019777	CC - NYK - Commodities	1,006,000.00
Commodities and other	108624053A	S	025685132.01	79019777	CC - NYK - Commodities	1,000,000.00
Commodities and other	108624029A	S	025685132.01	79019777	CC - NYK - Commodities	1,479,000.00
Commodities and other	105482491A	B	025579160.01	76195904	CC - LDN - Commodities	1.00
Commodities and other	105505204A	B	025591819.01	79019776	CC - NYK - Commodities	1,948,250.00
Commodities and other	106219136A	S	025610981.01	75990333	CC - LDN - Commodities	16,680,000.00
Commodities and other	105660706A	B	025591819.01	79019774	CC - NYK - Commodities	1,948,250.00
Commodities and other	105669118A	S	025908609.01	79096201	CC - LDN - Commodities	30,250,000.00
Commodities and other	109699400A	B	025569997.01	79005434	CC - NYK - Commodities	2,500,000.00
Commodities and other	105691685A	S	025782426.01	79096348	CC - LDN - Commodities	36,623,176.23
Commodities and other	105691704A	B	025782426.01	79096348	CC - LDN - Commodities	73,246,352.45
Commodities and other	105695236A	S	025838806.01	79096352	CC - LDN - Commodities	316,094.67
Commodities and other	105696025A	S	025983990.01	75990329	CC - LDN - Commodities	774,000.00
Commodities and other	105703502A	S	025983990.01	75990329	CC - LDN - Commodities	5,859,000.00
Commodities and other	105704801A	S	025835273.01	79005449	CC - NYK - Commodities	10,000,000.00
Commodities and other	108624167A	S	025685132.01	79019777	CC - NYK - Commodities	989,000.00
Commodities and other	105737929A	S	025988189.01	75990337	CC - LDN - Commodities	10,364,365.20
Commodities and other	108699288A	S	025685132.01	75990333	CC - LDN - Commodities	390,000.00
Commodities and other	105817185A	S	025988189.01	76100731	CC - LDN - Commodities	2,932,447.01
Commodities and other	109345991A	S	025914680.01	76159303	CC - NYK - Commodities	341,572.55
Commodities and other	109346108A	S	025914698.01	76159303	CC - NYK - Commodities	1,008,656.25
Commodities and other	109346012A	S	025914680.01	76159303	CC - NYK - Commodities	350,166.71
Commodities and other	109346026A	S	025914698.01	76159303	CC - NYK - Commodities	1,054,809.89
Commodities and other	106219264A	S	025610981.01	75990333	CC - LDN - Commodities	16,680,000.00
Commodities and other	105879310A	S	025685132.01	75990333	CC - LDN - Commodities	2,370,000.00
Commodities and other	105880643A	S	025891052.01	79096349	CC - LDN - Commodities	22,025.14
Commodities and other	105880648A	S	025891052.01	79096349	CC - LDN - Commodities	22,025.14
Commodities and other	105909563A	B	025591819.01	79019776	CC - NYK - Commodities	1,948,250.00
Commodities and other	108699318A	S	025955493.01	75990333	CC - LDN - Commodities	1,651,875.00
Commodities and other	105960495A	B	011292406.01	79019774	CC - NYK - Commodities	12,012,000.00
Commodities and other	105938159A	B	011292406.01	79019774	CC - NYK - Commodities	17,004,000.00
Commodities and other	105930319A	B	025972258.01	79019777	CC - NYK - Commodities	2,771,400.00
Commodities and other	105966160A	S	025955493.01	75990332	CC - LDN - Commodities	1,372,072.20
Commodities and other	106219305A	S	025610981.01	75990333	CC - LDN - Commodities	25,020,000.00
Commodities and other	105994357A	B	011297298.01	79019774	CC - NYK - Commodities	6,083,000.00
Commodities and other	105994253A	B	011297298.01	79019774	CC - NYK - Commodities	8,690,000.00
Commodities and other	105985232A	S	025983990.01	75990329	CC - LDN - Commodities	752,250.00
Commodities and other	105990200A	S	025685132.01	75990333	CC - LDN - Commodities	1,180,500.00
Commodities and other	105996248A	S	025555541.01	76100701	CC - LDN - Commodities	303,407.10
Commodities and other	108624188A	S	025685132.01	79019775	CC - NYK - Commodities	479,000.00
Commodities and other	106033721A	S	025685132.01	75990329	CC - LDN - Commodities	663,600.00
Commodities and other	106039047A	S	025988189.01	75990332	CC - LDN - Commodities	1,442,161.10
Commodities and other	106054882A	S	025983990.01	75990329	CC - LDN - Commodities	306,300.00
Commodities and other	106055315A	B	025853185.01	76195131	CC - LDN - Commodities	648.17
Commodities and other	106055358A	B	025853185.01	76195132	CC - LDN - Commodities	1,512.39
Commodities and other	106055397A	B	025853185.01	76195131	CC - LDN - Commodities	1,080.28
Commodities and other	106055585A	B	025853185.01	76195131	CC - LDN - Commodities	4,493.97
Commodities and other	109783762A	S	025558586.01	76159387	CC - NYK - Commodities	70,000,000.00
Commodities and other	109742050A	S	025927336.01	76159303	CC - NYK - Commodities	5,453,314.79

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108624210A	S	025685132.01	79019777	CC - NYK - Commodities	960,000.00
Commodities and other	109742062A	S	025695297.01	79010169	CC - NYK - Commodities	20,763,899.46
Commodities and other	109784780A	S	025662099.01	79005434	CC - NYK - Commodities	1,104,077.38
Commodities and other	109784765A	S	025662115.01	79005434	CC - NYK - Commodities	5,284,789.71
Commodities and other	106110725A	S	025838806.01	79096352	CC - LDN - Commodities	745,983.42
Commodities and other	108624216A	S	025685132.01	79019777	CC - NYK - Commodities	967,000.00
Commodities and other	109784753A	S	025662107.01	79005434	CC - NYK - Commodities	3,609,917.34
Commodities and other	106106812A	S	025917931.01	79019777	CC - NYK - Commodities	3,825,600.00
Commodities and other	106107129A	S	025917931.01	79019777	CC - NYK - Commodities	1,689,648.95
Commodities and other	109784741A	S	025662107.01	76159303	CC - NYK - Commodities	7,456,084.22
Commodities and other	109784437A	S	025662115.01	76159303	CC - NYK - Commodities	10,993,778.08
Commodities and other	109784792A	S	025662099.01	76159303	CC - NYK - Commodities	2,296,598.45
Commodities and other	106222895A	S	025974734.01	79096348	CC - LDN - Commodities	2,929,954.83
Commodities and other	106222903A	B	025974734.01	79096348	CC - LDN - Commodities	5,859,909.66
Commodities and other	106221739A	S	025974734.01	79096296	CC - LDN - Commodities	2,411,962.82
Commodities and other	106222911A	B	025974734.01	79096296	CC - LDN - Commodities	4,823,925.64
Commodities and other	108624261A	B	025685132.01	79019777	CC - NYK - Commodities	1,000,000.00
Commodities and other	106286576A	S	025610981.01	75990333	CC - LDN - Commodities	16,680,000.00
Commodities and other	106319379A	S	025983990.01	75990329	CC - LDN - Commodities	770,250.00
Commodities and other	106320350A	S	025610981.01	75990333	CC - LDN - Commodities	8,340,000.00
Commodities and other	106325917A	S	025610981.01	75990333	CC - LDN - Commodities	8,340,000.00
Commodities and other	106365789A	B	025891706.01	79096201	CC - LDN - Commodities	33,089,581.80
Commodities and other	106365775A	S	025891706.01	79096201	CC - LDN - Commodities	33,089,581.80
Commodities and other	106372168A	B	025838806.01	79096352	CC - LDN - Commodities	632,189.34
Commodities and other	106446317A	S	025864463.01	79019774	CC - NYK - Commodities	10,872,320.00
Commodities and other	109742156A	S	025927336.01	76159303	CC - NYK - Commodities	1,101,992.25
Commodities and other	106535171A	S	025864463.01	79019774	CC - NYK - Commodities	32,537,600.00
Commodities and other	106438735A	S	025606864.01	79016629	CC - LDN - Commodities	2,113,648.58
Commodities and other	106448928A	S	025555541.01	79019777	CC - NYK - Commodities	959,783.39
Commodities and other	106449024A	S	025555541.01	79019776	CC - NYK - Commodities	8,134,863.08
Commodities and other	109742085A	S	025696766.01	76159304	CC - NYK - Commodities	447,313,267.47
Commodities and other	106499977A	S	025692005.01	75990337	CC - LDN - Commodities	2,843,717.87
Commodities and other	106509439A	B	025853185.01	76195132	CC - LDN - Commodities	432.11
Commodities and other	106535362A	B	025891706.01	79096201	CC - LDN - Commodities	33,089,581.80
Commodities and other	106537420A	S	025838806.01	79096352	CC - LDN - Commodities	316,094.67
Commodities and other	106548749A	B	025685132.01	79019777	CC - NYK - Commodities	1,841,400.00
Commodities and other	106578815A	S	025864463.01	79019774	CC - NYK - Commodities	18,411,520.00
Commodities and other	109742097A	B	025696766.01	76159304	CC - NYK - Commodities	1,083,139.39
Commodities and other	109656848A	S	025569997.01	79005434	CC - NYK - Commodities	3,000,000.00
Commodities and other	106634309A	B	025920166.01	76100705	CC - LDN - Commodities	1,323,033.43
Commodities and other	106640002A	B	025606872.01	79016629	CC - LDN - Commodities	4,287,994.81
Commodities and other	106647404A	S	025685132.01	75990329	CC - LDN - Commodities	351,750.00
Commodities and other	106642823A	S	025920166.01	76100705	CC - LDN - Commodities	3,702,797.40
Commodities and other	109347253A	B	025914680.01	76159303	CC - NYK - Commodities	383,157.34
Commodities and other	109347388A	B	025914680.01	76159303	CC - NYK - Commodities	385,538.82
Commodities and other	109742168A	S	025927336.01	76159303	CC - NYK - Commodities	8,536,061.28
Commodities and other	106684397A	B	025685132.01	79019777	CC - NYK - Commodities	2,525,280.00
Commodities and other	106697410A	S	025891052.01	76034575	CC - LDN - Commodities	44,050.28
Commodities and other	106700398A	S	025891052.01	76034575	CC - LDN - Commodities	29,366.85
Commodities and other	106700428A	S	025891052.01	76034575	CC - LDN - Commodities	36,708.57
Commodities and other	106747455A	B	025968025.01	76195138	CC - LDN - Commodities	144,037.50
Commodities and other	109783991A	S	025662107.01	76159303	CC - NYK - Commodities	636,547.86
Commodities and other	109741499A	S	025580556.01	79010173	CC - NYK - Commodities	1,871,847.37
Commodities and other	109742117A	S	025696766.01	76159304	CC - NYK - Commodities	522,980.05

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106756237A	B	025685132.01	79019777	CC - NYK - Commodities	3,172,800.00
Commodities and other	106762050A	S	025605072.01	79016629	CC - LDN - Commodities	8,575,989.61
Commodities and other	106761739A	B	025605064.01	79019777	CC - NYK - Commodities	4,458,840.00
Commodities and other	106791723A	B	025605064.01	79019777	CC - NYK - Commodities	4,550,820.00
Commodities and other	106792665A	S	025605072.01	79016629	CC - LDN - Commodities	8,575,989.61
Commodities and other	106794033A	B	025685132.01	79011183	CC - NYK - Commodities	1,941,840.00
Commodities and other	106916432A	S	025672171.01	79016633	CC - LDN - Commodities	3,475,000.00
Commodities and other	106803493A	S	025606864.01	79016629	CC - LDN - Commodities	2,113,648.58
Commodities and other	106805448A	S	025983990.01	75990329	CC - LDN - Commodities	1,378,800.00
Commodities and other	106804389A	S	025606864.01	79016629	CC - LDN - Commodities	2,113,648.58
Commodities and other	106804429A	S	025606864.01	79016629	CC - LDN - Commodities	2,162,598.29
Commodities and other	106847459A	S	025988189.01	75990329	CC - LDN - Commodities	1,318,380.00
Commodities and other	106854541A	S	025555541.01	79019777	CC - NYK - Commodities	2,230,970.00
Commodities and other	106854560A	S	025555541.01	79019777	CC - NYK - Commodities	6,692,910.00
Commodities and other	106854564A	S	025555541.01	79019777	CC - NYK - Commodities	5,077,380.00
Commodities and other	106854579A	S	025555541.01	79019777	CC - NYK - Commodities	3,231,060.00
Commodities and other	106854510A	S	025555541.01	79019777	CC - NYK - Commodities	230,790.00
Commodities and other	106900295A	B	025891706.01	79096201	CC - LDN - Commodities	55,149,303.00
Commodities and other	106900465A	S	025891706.01	79096201	CC - LDN - Commodities	93,753,815.10
Commodities and other	106964995A	S	025908609.01	79096201	CC - LDN - Commodities	10,655,000.00
Commodities and other	106914559A	S	025838806.01	79096352	CC - LDN - Commodities	632,189.34
Commodities and other	109742180A	S	025927336.01	76159303	CC - NYK - Commodities	961,461.03
Commodities and other	109742195A	S	025696766.01	76159304	CC - NYK - Commodities	46,114,588.53
Commodities and other	108624240A	S	025685132.01	79019777	CC - NYK - Commodities	3,573,900.00
Commodities and other	106962120A	B	025668856.01	76099009	CC - LDN - Commodities	2.50
Commodities and other	106963210A	S	025838806.01	79096352	CC - LDN - Commodities	316,094.67
Commodities and other	106967154A	S	025685132.01	79019777	CC - NYK - Commodities	1,355,280.00
Commodities and other	106998858A	S	025555541.01	79019777	CC - NYK - Commodities	1,037,809.44
Commodities and other	108699340A	S	025685132.01	75990333	CC - LDN - Commodities	5,098,500.00
Commodities and other	107010909A	S	025838806.01	79096352	CC - LDN - Commodities	500,693.96
Commodities and other	107010913A	S	025838806.01	79096352	CC - LDN - Commodities	432,417.51
Commodities and other	107010921A	S	025838806.01	79096352	CC - LDN - Commodities	331,267.21
Commodities and other	107188889A	S	025825944.01	76195138	CC - LDN - Commodities	4,387,382.25
Commodities and other	107018549A	S	025555541.01	79019777	CC - NYK - Commodities	76,930.00
Commodities and other	109656923A	S	025569997.01	79005434	CC - NYK - Commodities	2,500,000.00
Commodities and other	109656860A	S	025569997.01	79005434	CC - NYK - Commodities	2,500,000.00
Commodities and other	109347282A	S	025914680.01	76159303	CC - NYK - Commodities	27,700.81
Commodities and other	109347449A	S	025914680.01	76159303	CC - NYK - Commodities	27,878.66
Commodities and other	109347434A	S	025914698.01	76159303	CC - NYK - Commodities	627,885.14
Commodities and other	109347464A	S	025914698.01	76159303	CC - NYK - Commodities	641,209.13
Commodities and other	107060422A	S	025685132.01	79016633	CC - LDN - Commodities	2,802,000.00
Commodities and other	109742136A	S	025696766.01	76159304	CC - NYK - Commodities	1,014,632.62
Commodities and other	109741531A	S	025618687.01	79010173	CC - NYK - Commodities	288,537.61
Commodities and other	107092089A	B	025838806.01	79096349	CC - LDN - Commodities	1,835,428.29
Commodities and other	107097980A	S	025838806.01	79096352	CC - LDN - Commodities	1,264,378.68
Commodities and other	109699544A	S	025692724.01	79005434	CC - NYK - Commodities	15,297,306.57
Commodities and other	109699556A	S	025569997.01	79010170	CC - NYK - Commodities	10,000,000.00
Commodities and other	109699568A	B	025569997.01	79010170	CC - NYK - Commodities	10,000,000.00
Commodities and other	107110880A	S	025685132.01	79019777	CC - NYK - Commodities	807,000.00
Commodities and other	109742207A	S	025696766.01	76159304	CC - NYK - Commodities	309,169.27
Commodities and other	107165203A	B	025838806.01	79096349	CC - LDN - Commodities	917,714.15
Commodities and other	107167311A	S	025838806.01	79096328	CC - LDN - Commodities	221,419.29
Commodities and other	109742237A	B	025695297.01	79010169	CC - NYK - Commodities	1,610,111.70
Commodities and other	109742273A	B	025587791.01	79010170	CC - NYK - Commodities	106,635.38

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109742221A	B	025696766.01	76159304	CC - NYK - Commodities	311,422.41
Commodities and other	109741556A	S	025580432.01	79010173	CC - NYK - Commodities	1,681,334.15
Commodities and other	109741568A	S	025580507.01	79010173	CC - NYK - Commodities	1,039,236.03
Commodities and other	107223178A	S	025846700.01	79011185	CC - NYK - Commodities	556,500.00
Commodities and other	109742285A	B	025696766.01	76159304	CC - NYK - Commodities	1,062,620.24
Commodities and other	107269078A	B	025954512.01	79016608	CC - LDN - Commodities	238,027.33
Commodities and other	107280685A	S	025555541.01	79019777	CC - NYK - Commodities	461,580.00
Commodities and other	107280764A	S	025555541.01	79019777	CC - NYK - Commodities	615,440.00
Commodities and other	107280939A	S	025555541.01	79019777	CC - NYK - Commodities	692,370.00
Commodities and other	107281771A	S	025555541.01	79019777	CC - NYK - Commodities	692,370.00
Commodities and other	107281030A	S	025555541.01	79019777	CC - NYK - Commodities	846,230.00
Commodities and other	107281125A	S	025555541.01	79019777	CC - NYK - Commodities	846,230.00
Commodities and other	107281190A	S	025555541.01	79019777	CC - NYK - Commodities	769,300.00
Commodities and other	107281260A	S	025555541.01	79019777	CC - NYK - Commodities	461,580.00
Commodities and other	107281301A	S	025555541.01	79019777	CC - NYK - Commodities	384,650.00
Commodities and other	107281569A	S	025555541.01	79019777	CC - NYK - Commodities	384,650.00
Commodities and other	107294461A	S	025555541.01	79019777	CC - NYK - Commodities	76,930.00
Commodities and other	107296401A	B	025838806.01	79096352	CC - LDN - Commodities	316,094.67
Commodities and other	107294251A	S	025685132.01	79019777	CC - NYK - Commodities	1,617,000.00
Commodities and other	107289114A	S	025606872.01	79016629	CC - LDN - Commodities	728,371.72
Commodities and other	107300779A	S	025876764.01	75990332	CC - LDN - Commodities	8,116,392.49
Commodities and other	107302273A	B	025853185.01	76195136	CC - LDN - Commodities	1,944.51
Commodities and other	107302232A	B	025853185.01	76195131	CC - LDN - Commodities	1,886.89
Commodities and other	107302214A	B	025853185.01	76195132	CC - LDN - Commodities	2,088.54
Commodities and other	109784101A	S	025686775.01	76159303	CC - NYK - Commodities	66,732,130.67
Commodities and other	109784816A	S	025686775.01	79005434	CC - NYK - Commodities	52,189,083.42
Commodities and other	109783521A	S	025902479.01	76159304	CC - NYK - Commodities	85,000,000.00
Commodities and other	109784015A	S	025662099.01	79005434	CC - NYK - Commodities	227,579.42
Commodities and other	109784804A	S	025662107.01	76159303	CC - NYK - Commodities	321,699.86
Commodities and other	109784063A	S	025662115.01	76159303	CC - NYK - Commodities	113,541.13
Commodities and other	107329069A	S	025983990.01	75990329	CC - LDN - Commodities	3,366,000.00
Commodities and other	109742297A	S	025696766.01	76159304	CC - NYK - Commodities	24,763,601.57
Commodities and other	109784126A	S	025904731.01	76159304	CC - NYK - Commodities	2,680,000.00
Commodities and other	109784150A	S	025569492.01	76159304	CC - NYK - Commodities	9,830,000.00
Commodities and other	109784828A	S	025561259.01	76159304	CC - NYK - Commodities	54,720,000.00
Commodities and other	109784192A	S	025608696.01	76159304	CC - NYK - Commodities	2,950,000.00
Commodities and other	109784864A	S	025569492.01	79005434	CC - NYK - Commodities	2,960,000.00
Commodities and other	109784876A	S	025561259.01	79005434	CC - NYK - Commodities	15,840,000.00
Commodities and other	109784888A	S	025608696.01	79005434	CC - NYK - Commodities	1,140,000.00
Commodities and other	109784840A	B	025569492.01	79005434	CC - NYK - Commodities	2,960,000.00
Commodities and other	109784465A	B	025561259.01	79005434	CC - NYK - Commodities	15,840,000.00
Commodities and other	109784852A	B	025608696.01	79005434	CC - NYK - Commodities	1,140,000.00
Commodities and other	109742249A	B	025695297.01	79010170	CC - NYK - Commodities	10,526,832.08
Commodities and other	109784489A	B	025904731.01	79005434	CC - NYK - Commodities	1,300,000.00
Commodities and other	107356270A	S	025974734.01	79096296	CC - LDN - Commodities	4,019,938.03
Commodities and other	107356491A	B	025974734.01	79096296	CC - LDN - Commodities	8,039,876.06
Commodities and other	107363598A	B	025825944.01	76195138	CC - LDN - Commodities	842,619.38
Commodities and other	107442036A	B	025668286.01	76099009	CC - LDN - Commodities	2.00
Commodities and other	109656873A	S	025569997.01	76159303	CC - NYK - Commodities	2,500,000.00
Commodities and other	107462382A	S	025838806.01	79096328	CC - LDN - Commodities	553,548.23
Commodities and other	107605858A	B	025925520.01	79096201	CC - LDN - Commodities	11,029,860.60
Commodities and other	109741580A	S	025580606.01	79010173	CC - NYK - Commodities	4,056,235.88
Commodities and other	109741592A	S	025580655.01	79010173	CC - NYK - Commodities	1,181,803.40
Commodities and other	109741604A	S	025580671.01	79010173	CC - NYK - Commodities	1,566,183.40

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109741616A	S	025580614.01	79010173	CC - NYK - Commodities	217,427.99
Commodities and other	109741628A	S	025580440.01	79010173	CC - NYK - Commodities	2,827,982.87
Commodities and other	107474909A	S	025685132.01	79016633	CC - LDN - Commodities	2,153,750.00
Commodities and other	109709610A	S	025692724.01	76159369	CC - NYK - Commodities	4,361,372.44
Commodities and other	107483479A	B	025864307.01	79019774	CC - NYK - Commodities	62,853,120.00
Commodities and other	107483487A	B	025864463.01	79019774	CC - NYK - Commodities	61,821,440.00
Commodities and other	107483495A	B	025864471.01	79019774	CC - NYK - Commodities	139,356,160.00
Commodities and other	107483503A	B	025864323.01	79019774	CC - NYK - Commodities	188,321,280.00
Commodities and other	107483576A	S	025864463.01	79019774	CC - NYK - Commodities	62,853,120.00
Commodities and other	107483584A	S	025864471.01	79019774	CC - NYK - Commodities	141,736,960.00
Commodities and other	107483592A	S	025864307.01	79019774	CC - NYK - Commodities	62,376,960.00
Commodities and other	107483568A	S	025864323.01	79019774	CC - NYK - Commodities	185,384,960.00
Commodities and other	107697211A	B	025579160.01	76195904	CC - LDN - Commodities	1.00
Commodities and other	107537130A	S	025610981.01	75990333	CC - LDN - Commodities	25,020,000.00
Commodities and other	107605715A	S	025864455.01	79096201	CC - LDN - Commodities	475,000,000.00
Commodities and other	109670241A	S	025569997.01	76034551	CC - LDN - Commodities	3,000,000.00
Commodities and other	107591008A	S	025782426.01	79096201	CC - LDN - Commodities	275,746,515.00
Commodities and other	107591798A	B	025782426.01	79096201	CC - LDN - Commodities	413,619,772.50
Commodities and other	107605643A	B	025847203.01	75990333	CC - LDN - Commodities	9,840,000.00
Commodities and other	107605814A	B	025685132.01	79019777	CC - NYK - Commodities	1,641,900.00
Commodities and other	109742322A	S	025696766.01	76159304	CC - NYK - Commodities	1,927,834.76
Commodities and other	109656947A	S	025569997.01	76159303	CC - NYK - Commodities	5,000,000.00
Commodities and other	107614305A	B	025555541.01	79019777	CC - NYK - Commodities	307,720.00
Commodities and other	107614970A	B	025555541.01	79019777	CC - NYK - Commodities	923,160.00
Commodities and other	107614805A	B	025555541.01	79019777	CC - NYK - Commodities	76,930.00
Commodities and other	107614809A	B	025555541.01	79019777	CC - NYK - Commodities	153,860.00
Commodities and other	109656885A	B	025569997.01	79005434	CC - NYK - Commodities	2,500,000.00
Commodities and other	107660569A	B	025891706.01	79096201	CC - LDN - Commodities	22,059,721.20
Commodities and other	109742261A	S	025696766.01	76159304	CC - NYK - Commodities	1,733,473.49
Commodities and other	107673255A	S	025578964.01	76034554	CC - LDN - Commodities	4,235,466.47
Commodities and other	107672628A	S	025578964.01	76034554	CC - LDN - Commodities	7,676,782.98
Commodities and other	107673390A	B	025838806.01	79096352	CC - LDN - Commodities	632,189.34
Commodities and other	109656812A	B	025569997.01	79005434	CC - NYK - Commodities	2,500,000.00
Commodities and other	107694750A	S	025606872.01	79016629	CC - LDN - Commodities	4,287,994.81
Commodities and other	107697814A	S	025664723.01	79016608	CC - LDN - Commodities	40,432.04
Commodities and other	107711062A	B	025879255.01	79096349	CC - LDN - Commodities	917,714.15
Commodities and other	107711066A	B	025685637.01	79096349	CC - LDN - Commodities	183,542.83
Commodities and other	107711071A	B	025831801.01	79096349	CC - LDN - Commodities	2,936,685.27
Commodities and other	107711077A	B	025831769.01	79096349	CC - LDN - Commodities	5,873,370.54
Commodities and other	107711082A	B	025983461.01	79096349	CC - LDN - Commodities	183,542.83
Commodities and other	107725033A	B	025685132.01	79019777	CC - NYK - Commodities	1,945,800.00
Commodities and other	107752706A	S	025610981.01	75990333	CC - LDN - Commodities	25,020,000.00
Commodities and other	107747371A	B	025920166.01	76100705	CC - LDN - Commodities	3,702,797.40
Commodities and other	107750494A	S	025613134.01	79016155	CC - LDN - Commodities	1,524,875.37
Commodities and other	107763291A	S	025955493.01	79016155	CC - LDN - Commodities	755,517.53
Commodities and other	109699592A	S	025692724.01	76159369	CC - NYK - Commodities	4,301,363.37
Commodities and other	107910102A	S	025623497.01	79019774	CC - NYK - Commodities	59,600,000.00
Commodities and other	107910293A	B	025623497.01	79019774	CC - NYK - Commodities	582,400,000.00
Commodities and other	107796986A	S	025692005.01	75990337	CC - LDN - Commodities	2,160,190.78
Commodities and other	107800649A	S	025605072.01	79016629	CC - LDN - Commodities	4,287,994.81
Commodities and other	107811585A	S	025555541.01	79019775	CC - NYK - Commodities	846,230.00
Commodities and other	107811604A	S	025555541.01	79019775	CC - NYK - Commodities	1,230,880.00
Commodities and other	107811608A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	107811623A	S	025555541.01	79019775	CC - NYK - Commodities	1,692,460.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107811627A	S	025555541.01	79019775	CC - NYK - Commodities	1,615,530.00
Commodities and other	107811636A	S	025555541.01	79019775	CC - NYK - Commodities	1,461,670.00
Commodities and other	107811640A	S	025555541.01	79019775	CC - NYK - Commodities	1,077,020.00
Commodities and other	107811644A	S	025555541.01	79019775	CC - NYK - Commodities	230,790.00
Commodities and other	107811852A	S	025555541.01	79019775	CC - NYK - Commodities	538,510.00
Commodities and other	107812226A	S	025836511.01	79096328	CC - LDN - Commodities	184,516.08
Commodities and other	107812230A	S	025836511.01	79096328	CC - LDN - Commodities	184,516.08
Commodities and other	107812234A	S	025836511.01	79096328	CC - LDN - Commodities	184,516.08
Commodities and other	107812316A	S	025836511.01	79096328	CC - LDN - Commodities	184,516.08
Commodities and other	107812320A	S	025836511.01	79096328	CC - LDN - Commodities	184,516.08
Commodities and other	107812324A	S	025836511.01	79096328	CC - LDN - Commodities	184,516.08
Commodities and other	109784501A	S	025862533.01	76159304	CC - NYK - Commodities	37,419,236.38
Commodities and other	107853025A	S	025891706.01	79096201	CC - LDN - Commodities	14,890,311.81
Commodities and other	107852972A	S	025891706.01	79096201	CC - LDN - Commodities	14,890,311.81
Commodities and other	107853049A	B	025891706.01	79096201	CC - LDN - Commodities	27,574,651.50
Commodities and other	107853082A	B	025891706.01	79096201	CC - LDN - Commodities	27,574,651.50
Commodities and other	109699604A	S	025569997.01	79010169	CC - NYK - Commodities	10,000,000.00
Commodities and other	109699616A	B	025569997.01	79010169	CC - NYK - Commodities	10,000,000.00
Commodities and other	107882287A	B	025566456.01	79096206	CC - LDN - Commodities	12,000,000.00
Commodities and other	107884233A	S	025964818.01	79019776	CC - NYK - Commodities	507,738.00
Commodities and other	107890327A	S	025664723.01	79016608	CC - LDN - Commodities	40,432.04
Commodities and other	109258574A	S	025617390.01	76159303	CC - NYK - Commodities	12,768,472.67
Commodities and other	109741744A	S	025618687.01	79010173	CC - NYK - Commodities	4,821,443.85
Commodities and other	107944276A	S	025555541.01	79019777	CC - NYK - Commodities	1,461,670.00
Commodities and other	107944306A	S	025555541.01	79019777	CC - NYK - Commodities	2,000,180.00
Commodities and other	107944339A	S	025555541.01	79019777	CC - NYK - Commodities	2,230,970.00
Commodities and other	107949395A	S	025972258.01	79016155	CC - LDN - Commodities	1,599,302.59
Commodities and other	109742346A	S	025696766.01	76159304	CC - NYK - Commodities	3,157,651.69
Commodities and other	107953825A	B	025684648.01	79019774	CC - NYK - Commodities	3,300,000.00
Commodities and other	108004549A	S	025975269.01	79096296	CC - LDN - Commodities	4,723,427.19
Commodities and other	108004559A	S	025974734.01	79096296	CC - LDN - Commodities	55,575,643.26
Commodities and other	107986081A	B	025555541.01	75990332	CC - LDN - Commodities	6,946,611.00
Commodities and other	107986597A	S	025610981.01	79016633	CC - LDN - Commodities	20,850,000.00
Commodities and other	109742358A	S	025696766.01	76159304	CC - NYK - Commodities	1,019,698.50
Commodities and other	107994652A	S	025685132.01	79019777	CC - NYK - Commodities	3,286,800.00
Commodities and other	108004640A	S	025975269.01	79096296	CC - LDN - Commodities	4,723,427.19
Commodities and other	108004648A	S	025974734.01	79096296	CC - LDN - Commodities	55,575,643.26
Commodities and other	107997858A	S	025616947.01	76159303	CC - NYK - Commodities	21,504,330.00
Commodities and other	107998015A	B	025616947.01	79005434	CC - NYK - Commodities	21,504,330.00
Commodities and other	109078392A	S	025981978.01	79005434	CC - NYK - Commodities	1,421,993.18
Commodities and other	108046158A	B	025569997.01	76034551	CC - LDN - Commodities	4,774,496.84
Commodities and other	108055142A	S	025606864.01	79016629	CC - LDN - Commodities	2,162,598.29
Commodities and other	108060703A	B	025605064.01	79019777	CC - NYK - Commodities	2,415,552.00
Commodities and other	108062488A	S	025605072.01	79016629	CC - LDN - Commodities	4,323,238.60
Commodities and other	109656799A	S	025569997.01	79005434	CC - NYK - Commodities	2,500,000.00
Commodities and other	108092085A	S	025964966.01	79096200	CC - LDN - Commodities	28,672,000.00
Commodities and other	108092108A	B	025964966.01	79096200	CC - LDN - Commodities	30,464,000.00
Commodities and other	108113854A	S	025685132.01	79016628	CC - LDN - Commodities	550,000.00
Commodities and other	108113973A	S	025685132.01	79016628	CC - LDN - Commodities	353,520.00
Commodities and other	109078640A	S	025981978.01	79005434	CC - NYK - Commodities	1,387,069.00
Commodities and other	109078962A	S	025981978.01	79005434	CC - NYK - Commodities	1,310,144.01
Commodities and other	109741647A	S	025580440.01	79010173	CC - NYK - Commodities	280,991.96
Commodities and other	109741660A	S	025580473.01	79010173	CC - NYK - Commodities	954,047.62
Commodities and other	109741672A	S	025580432.01	79010173	CC - NYK - Commodities	91,833.89

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108105658A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	108105663A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	108105668A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	108105672A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	108105677A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	108105681A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	108105685A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	108105690A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	108105694A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	108105698A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	108105703A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	108105707A	S	025578964.01	76034567	CC - LDN - Commodities	40,199.38
Commodities and other	109741684A	S	025580598.01	79010173	CC - NYK - Commodities	910,669.50
Commodities and other	108108574A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108108578A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108108582A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108108586A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108108590A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108108594A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108108598A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108108602A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108108606A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108108610A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108108614A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108108619A	B	025578964.01	76034567	CC - LDN - Commodities	80,398.76
Commodities and other	108110631A	S	025578964.01	76034567	CC - LDN - Commodities	482,392.56
Commodities and other	108108711A	S	025578964.01	76034567	CC - LDN - Commodities	241,196.28
Commodities and other	108110435A	S	025578964.01	76034567	CC - LDN - Commodities	120,598.14
Commodities and other	108108892A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108108896A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108108901A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108108905A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108108910A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108108915A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108108919A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108108924A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108108928A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108108932A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108108936A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108108940A	S	025578964.01	76034567	CC - LDN - Commodities	20,099.69
Commodities and other	108109364A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108109368A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108109372A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108109376A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108109380A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108109384A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108109388A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108109392A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108109396A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108109400A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108109404A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108109408A	B	025578964.01	76034567	CC - LDN - Commodities	30,149.54
Commodities and other	108115269A	B	025674680.01	76195131	CC - LDN - Commodities	4,854.06
Commodities and other	108115567A	B	025908609.01	79096201	CC - LDN - Commodities	5,055,600.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108116368A	S	025555541.01	79019777	CC - NYK - Commodities	12,094,320.00
Commodities and other	108116409A	B	025555541.01	75990337	CC - LDN - Commodities	12,683,992.08
Commodities and other	108164109A	S	025378977.01	76034573	CC - LDN - Commodities	5,000,000.00
Commodities and other	108297682A	S	025378977.01	76034573	CC - LDN - Commodities	5,000,000.00
Commodities and other	108145623A	B	025569997.01	79005449	CC - NYK - Commodities	5,502,567.87
Commodities and other	108148122A	S	025578964.01	79096349	CC - LDN - Commodities	2,643,016.74
Commodities and other	108151858A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151862A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151866A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151870A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151874A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151878A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151882A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151886A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151890A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151894A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151898A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151903A	S	025578964.01	79096349	CC - LDN - Commodities	110,125.70
Commodities and other	108151954A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108151958A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108151962A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108151966A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108151970A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108151974A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108151978A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108151984A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108151988A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108151992A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108151998A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108152002A	B	025578964.01	79096349	CC - LDN - Commodities	220,251.40
Commodities and other	108170347A	S	025578964.01	76034554	CC - LDN - Commodities	827,239.55
Commodities and other	108149197A	S	025954512.01	79016608	CC - LDN - Commodities	118,687.60
Commodities and other	109078416A	S	025981978.01	79005434	CC - NYK - Commodities	2,388,886.07
Commodities and other	108152129A	S	025613134.01	76100701	CC - LDN - Commodities	1,005,533.76
Commodities and other	109347296A	S	025914680.01	76159303	CC - NYK - Commodities	135,325.10
Commodities and other	109347342A	S	025914680.01	76159303	CC - NYK - Commodities	136,178.36
Commodities and other	109347326A	S	025914698.01	76159303	CC - NYK - Commodities	1,486,670.07
Commodities and other	109347477A	S	025914698.01	76159303	CC - NYK - Commodities	1,496,043.99
Commodities and other	108169325A	S	023805534.01	76195901	CC - LDN - Commodities	4,375,000.00
Commodities and other	108211496A	S	025864463.01	79019774	CC - NYK - Commodities	30,950,400.00
Commodities and other	108170595A	S	025606864.01	79016629	CC - LDN - Commodities	4,325,196.59
Commodities and other	109741697A	S	025580556.01	79010173	CC - NYK - Commodities	4,524,315.46
Commodities and other	108179305A	S	025685132.01	79019777	CC - NYK - Commodities	2,003,400.00
Commodities and other	108210418A	S	025847203.01	79016633	CC - LDN - Commodities	8,340,000.00
Commodities and other	108211504A	S	025864471.01	79019774	CC - NYK - Commodities	69,836,800.00
Commodities and other	108211512A	S	025864307.01	79019774	CC - NYK - Commodities	30,791,680.00
Commodities and other	108211521A	S	025864323.01	79019774	CC - NYK - Commodities	91,422,720.00
Commodities and other	108211529A	S	025661042.01	79019774	CC - NYK - Commodities	15,078,400.00
Commodities and other	108212859A	S	025610981.01	79016633	CC - LDN - Commodities	8,340,000.00
Commodities and other	108221202A	S	025378977.01	76034573	CC - LDN - Commodities	5,000,000.00
Commodities and other	108221210A	S	025378977.01	76034573	CC - LDN - Commodities	5,000,000.00
Commodities and other	108221130A	S	025378977.01	76034573	CC - LDN - Commodities	5,000,000.00
Commodities and other	108221139A	S	025378977.01	76034573	CC - LDN - Commodities	5,000,000.00
Commodities and other	108225880A	S	025685132.01	79016615	CC - LDN - Commodities	558,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108225840A	S	025685132.01	75990329	CC - LDN - Commodities	1,236,000.00
Commodities and other	108252612A	S	025838806.01	79096320	CC - LDN - Commodities	522,928.94
Commodities and other	108254226A	S	025685132.01	79016615	CC - LDN - Commodities	627,000.00
Commodities and other	108297423A	B	025690082.01	79096200	CC - LDN - Commodities	30,464,000.00
Commodities and other	108255232A	S	025964966.01	79096200	CC - LDN - Commodities	28,672,000.00
Commodities and other	108256968A	S	025838806.01	79096320	CC - LDN - Commodities	522,928.94
Commodities and other	108257042A	S	025606872.01	79016629	CC - LDN - Commodities	4,287,994.81
Commodities and other	108260492A	S	025606872.01	79016629	CC - LDN - Commodities	4,287,994.81
Commodities and other	108270299A	S	025685132.01	79019777	CC - NYK - Commodities	1,332,000.00
Commodities and other	108293919A	S	025685132.01	79019777	CC - NYK - Commodities	1,327,200.00
Commodities and other	109258587A	S	025617390.01	76159303	CC - NYK - Commodities	498,521.29
Commodities and other	108302133A	S	025613134.01	76100701	CC - LDN - Commodities	1,779,021.26
Commodities and other	108316248A	B	025891706.01	79096201	CC - LDN - Commodities	16,544,790.90
Commodities and other	108307297A	S	025838806.01	79096352	CC - LDN - Commodities	1,264,378.68
Commodities and other	108361637A	S	025549585.01	76195838	CC - LDN - Commodities	502,437.00
Commodities and other	108361766A	S	025549585.01	76195838	CC - LDN - Commodities	502,437.00
Commodities and other	108309064A	S	025988189.01	75990337	CC - LDN - Commodities	3,386,355.30
Commodities and other	108315229A	B	025605072.01	79016629	CC - LDN - Commodities	6,451,082.60
Commodities and other	108315315A	S	025605064.01	79019777	CC - NYK - Commodities	3,502,319.25
Commodities and other	108346131A	S	025955493.01	76100724	CC - LDN - Commodities	301,507.87
Commodities and other	108349611A	B	025569997.01	76034551	CC - LDN - Commodities	3,256,150.51
Commodities and other	108444418A	B	025851742.01	79096201	CC - LDN - Commodities	33,089,581.80
Commodities and other	108421648A	S	025864463.01	79019774	CC - NYK - Commodities	61,900,800.00
Commodities and other	109742309A	S	025696766.01	76159304	CC - NYK - Commodities	44,689,383.48
Commodities and other	109742334A	S	025927336.01	76159303	CC - NYK - Commodities	1,697,222.26
Commodities and other	108370330A	S	025845447.01	79096201	CC - LDN - Commodities	55,149,303.00
Commodities and other	108370397A	B	025845447.01	79096201	CC - LDN - Commodities	55,149,303.00
Commodities and other	108420883A	S	025606864.01	79016629	CC - LDN - Commodities	2,162,598.29
Commodities and other	108421682A	S	025864471.01	79019774	CC - NYK - Commodities	139,673,600.00
Commodities and other	108421658A	S	025864307.01	79019774	CC - NYK - Commodities	61,504,000.00
Commodities and other	108421666A	S	025864323.01	79019774	CC - NYK - Commodities	182,686,720.00
Commodities and other	108421674A	S	025661042.01	79019774	CC - NYK - Commodities	30,394,880.00
Commodities and other	108425015A	S	025685132.01	79016615	CC - LDN - Commodities	125,000.00
Commodities and other	108425224A	B	025555541.01	79019777	CC - NYK - Commodities	230,790.00
Commodities and other	108425195A	B	025555541.01	79019777	CC - NYK - Commodities	2,307,900.00
Commodities and other	108437024A	S	025588088.01	79096201	CC - LDN - Commodities	9,000,000.00
Commodities and other	108437602A	S	025876764.01	75990337	CC - LDN - Commodities	2,043,025.19
Commodities and other	109031498A	S	025566456.01	79096345	CC - LDN - Commodities	496.34
Commodities and other	108443100A	S	025555541.01	79019777	CC - NYK - Commodities	851,734.00
Commodities and other	108480560A	S	025610981.01	79016633	CC - LDN - Commodities	25,020,000.00
Commodities and other	108482638A	B	025822164.01	79016633	CC - LDN - Commodities	47,520,000.00
Commodities and other	108486664A	B	025961574.01	79096201	CC - LDN - Commodities	11,000,000.00
Commodities and other	109031510A	S	025908609.01	79096345	CC - LDN - Commodities	606.64
Commodities and other	108492204A	B	025555541.01	79019775	CC - NYK - Commodities	461,580.00
Commodities and other	108492236A	B	025555541.01	79019775	CC - NYK - Commodities	1,846,320.00
Commodities and other	108492246A	B	025555541.01	79019775	CC - NYK - Commodities	2,077,110.00
Commodities and other	108492250A	B	025555541.01	79019775	CC - NYK - Commodities	923,160.00
Commodities and other	108493979A	S	025555541.01	79019777	CC - NYK - Commodities	1,538,600.00
Commodities and other	108494002A	S	025555541.01	79019777	CC - NYK - Commodities	1,538,600.00
Commodities and other	108494023A	S	025555541.01	79019777	CC - NYK - Commodities	1,538,600.00
Commodities and other	108494063A	S	025555541.01	79019777	CC - NYK - Commodities	1,538,600.00
Commodities and other	108494083A	S	025555541.01	79019777	CC - NYK - Commodities	1,538,600.00
Commodities and other	108494098A	S	025555541.01	79019777	CC - NYK - Commodities	1,538,600.00
Commodities and other	108494114A	S	025555541.01	79019777	CC - NYK - Commodities	1,538,600.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108494188A	S	025555541.01	79019777	CC - NYK - Commodities	1,538,600.00
Commodities and other	108494297A	S	025555541.01	79019777	CC - NYK - Commodities	1,538,600.00
Commodities and other	108498824A	S	025988189.01	76100732	CC - LDN - Commodities	3,343,656.96
Commodities and other	108500148A	B	025685132.01	79019777	CC - NYK - Commodities	4,637,700.00
Commodities and other	108579548A	S	025864463.01	79019774	CC - NYK - Commodities	20,633,600.00
Commodities and other	109742370A	S	025696766.01	76159304	CC - NYK - Commodities	16,775,006.21
Commodities and other	108509863A	B	025555541.01	76100731	CC - LDN - Commodities	689,343.12
Commodities and other	109258656A	S	025617390.01	76159304	CC - NYK - Commodities	1,074,907.15
Commodities and other	108516052A	B	025853185.01	76195132	CC - LDN - Commodities	936.24
Commodities and other	108516190A	B	025853185.01	76195131	CC - LDN - Commodities	432.11
Commodities and other	109685660A	S	025569492.01	76034551	CC - LDN - Commodities	3,700,000.00
Commodities and other	109685520A	S	025561259.01	76034551	CC - LDN - Commodities	18,280,000.00
Commodities and other	109685945A	S	025608696.01	76034551	CC - LDN - Commodities	740,000.00
Commodities and other	109784957A	S	025559584.01	79005434	CC - NYK - Commodities	62,091,498.14
Commodities and other	109784513A	S	025559584.01	79005434	CC - NYK - Commodities	509,881,323.98
Commodities and other	108562742A	B	025605064.01	79019777	CC - NYK - Commodities	588,432.00
Commodities and other	108563649A	S	025605072.01	79016629	CC - LDN - Commodities	1,080,809.65
Commodities and other	109741756A	S	025378597.01	79010173	CC - NYK - Commodities	345,940.66
Commodities and other	109741768A	S	025378589.01	79010173	CC - NYK - Commodities	352,944.61
Commodities and other	108603199A	S	025988742.01	76159303	CC - NYK - Commodities	43,242,333.81
Commodities and other	109119941A	S	025988742.01	76159303	CC - NYK - Commodities	43,242,333.81
Commodities and other	109132633A	S	025988742.01	76159303	CC - NYK - Commodities	39,242,333.81
Commodities and other	109763483A	S	025988742.01	76159303	CC - NYK - Commodities	39,242,333.81
Commodities and other	109741783A	S	025580473.01	79010173	CC - NYK - Commodities	5,961,314.24
Commodities and other	109741795A	S	025580523.01	79010173	CC - NYK - Commodities	1,893,272.13
Commodities and other	109784347A	S	025880915.01	79005434	CC - NYK - Commodities	96,863,654.08
Commodities and other	109784405A	S	025668203.01	79005434	CC - NYK - Commodities	210,778,231.76
Commodities and other	108570043A	B	025569997.01	79011988	CC - NYK - Commodities	5,494,505.49
Commodities and other	108572808A	S	025605072.01	79016629	CC - LDN - Commodities	4,287,994.81
Commodities and other	108573431A	B	025605064.01	79019777	CC - NYK - Commodities	2,514,120.00
Commodities and other	109783672A	S	025662099.01	79005434	CC - NYK - Commodities	9,310.70
Commodities and other	109783684A	S	025662099.01	76159303	CC - NYK - Commodities	40,713.90
Commodities and other	109783331A	S	025684721.01	76159304	CC - NYK - Commodities	11,304,972.36
Commodities and other	108584409A	S	025555541.01	75990332	CC - LDN - Commodities	1,325,738.40
Commodities and other	108584429A	B	025555541.01	75990332	CC - LDN - Commodities	1,605,712.28
Commodities and other	108583625A	S	025864471.01	79019774	CC - NYK - Commodities	46,584,320.00
Commodities and other	108580298A	B	025825944.01	76195138	CC - LDN - Commodities	741,793.13
Commodities and other	108583633A	S	025864307.01	79019774	CC - NYK - Commodities	20,554,240.00
Commodities and other	108583641A	S	025864323.01	79019774	CC - NYK - Commodities	60,948,480.00
Commodities and other	108583649A	S	025661042.01	79019774	CC - NYK - Commodities	9,999,360.00
Commodities and other	108692594A	B	025975269.01	79096296	CC - LDN - Commodities	502,492.25
Commodities and other	108692607A	S	025975269.01	79096296	CC - LDN - Commodities	1,004,984.51
Commodities and other	108692624A	B	025975269.01	79096348	CC - LDN - Commodities	439,493.22
Commodities and other	108692615A	S	025975269.01	79096348	CC - LDN - Commodities	878,986.45
Commodities and other	108697756A	S	025685132.01	79016615	CC - LDN - Commodities	522,500.00
Commodities and other	108704621A	S	025890104.01	76159304	CC - NYK - Commodities	45,000,000.00
Commodities and other	109741808A	S	025619750.01	76159303	CC - NYK - Commodities	27,030,143.70
Commodities and other	109541150A	S	025672734.01	76159304	CC - NYK - Commodities	1,404,724.00
Commodities and other	108700590A	B	025569997.01	76159309	CC - NYK - Commodities	4,716,981.13
Commodities and other	108701379A	S	025960824.01	79005434	CC - NYK - Commodities	4,142,647.00
Commodities and other	108704922A	S	025846700.01	79011185	CC - NYK - Commodities	1,113,000.00
Commodities and other	108745621A	B	025566910.01	76159304	CC - NYK - Commodities	33,254,071.00
Commodities and other	108745641A	B	025566910.01	79005434	CC - NYK - Commodities	3,497,555.00
Commodities and other	108769440A	B	025849175.01	76195839	CC - LDN - Commodities	24,264,466.65

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108749035A	B	025891706.01	76034563	CC - LDN - Commodities	5,000,000.00
Commodities and other	108706393A	S	025969890.01	79005434	CC - NYK - Commodities	6,049,505.00
Commodities and other	109670253A	S	025569997.01	76034550	CC - LDN - Commodities	2,500,000.00
Commodities and other	108714022A	S	025974759.01	76100705	CC - LDN - Commodities	17,781,569.26
Commodities and other	108714692A	B	025555541.01	79019775	CC - NYK - Commodities	692,370.00
Commodities and other	108714737A	B	025555541.01	79019775	CC - NYK - Commodities	923,160.00
Commodities and other	108714741A	B	025555541.01	79019775	CC - NYK - Commodities	461,580.00
Commodities and other	108715041A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	108715057A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	108715307A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	108715311A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	108715316A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	108715320A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	108715324A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	108715329A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	108715333A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	108715337A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	108715344A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	108715351A	S	025555541.01	79019775	CC - NYK - Commodities	1,538,600.00
Commodities and other	109742389A	S	025927336.01	76159303	CC - NYK - Commodities	20,544,285.50
Commodities and other	109741828A	S	025619750.01	76159303	CC - NYK - Commodities	27,210,275.07
Commodities and other	108862416A	S	025690082.01	79096200	CC - LDN - Commodities	30,464,000.00
Commodities and other	108862102A	B	025690082.01	79096200	CC - LDN - Commodities	28,672,000.00
Commodities and other	109419996A	B	025672734.01	79005434	CC - NYK - Commodities	391,479.73
Commodities and other	109420074A	B	025672734.01	79005434	CC - NYK - Commodities	115,377.45
Commodities and other	109420165A	B	025672734.01	79005434	CC - NYK - Commodities	231,328.93
Commodities and other	109420177A	S	025672734.01	79005434	CC - NYK - Commodities	23,534.70
Commodities and other	109420198A	S	025672734.01	79005434	CC - NYK - Commodities	324,319.72
Commodities and other	109420262A	S	025672734.01	79005434	CC - NYK - Commodities	1,163,532.86
Commodities and other	109420279A	B	025672734.01	79005434	CC - NYK - Commodities	439,697.18
Commodities and other	108757472A	B	025983990.01	79016633	CC - LDN - Commodities	1,419,000.00
Commodities and other	108760151A	B	025983990.01	79016633	CC - LDN - Commodities	738,750.00
Commodities and other	109419980A	S	025672734.01	79005434	CC - NYK - Commodities	49,939.49
Commodities and other	109420008A	S	025672734.01	79005434	CC - NYK - Commodities	63,715.91
Commodities and other	109420022A	B	025672734.01	79005434	CC - NYK - Commodities	175,649.27
Commodities and other	109420035A	S	025672734.01	79005434	CC - NYK - Commodities	309,395.28
Commodities and other	109420048A	B	025672734.01	79005434	CC - NYK - Commodities	165,890.97
Commodities and other	109420061A	S	025672734.01	79005434	CC - NYK - Commodities	10,906.33
Commodities and other	109420086A	S	025672734.01	79005434	CC - NYK - Commodities	580,331.39
Commodities and other	109420100A	B	025672734.01	79005434	CC - NYK - Commodities	307,099.20
Commodities and other	109420115A	S	025672734.01	79005434	CC - NYK - Commodities	848,397.42
Commodities and other	109420127A	B	025672734.01	79005434	CC - NYK - Commodities	43,051.29
Commodities and other	109420153A	S	025672734.01	79005434	CC - NYK - Commodities	74,048.22
Commodities and other	109420219A	B	025672734.01	79005434	CC - NYK - Commodities	397,219.90
Commodities and other	109420250A	S	025672734.01	79005434	CC - NYK - Commodities	25,256.76
Commodities and other	108760982A	S	025664723.01	79016608	CC - LDN - Commodities	238,027.33
Commodities and other	109784453A	B	025569492.01	79005434	CC - NYK - Commodities	8,900,000.00
Commodities and other	109785041A	B	025561259.01	79005434	CC - NYK - Commodities	45,500,000.00
Commodities and other	109784477A	B	025608696.01	79005434	CC - NYK - Commodities	3,300,000.00
Commodities and other	108767501A	B	025685132.01	79019777	CC - NYK - Commodities	1,665,000.00
Commodities and other	108772834A	S	025974734.01	76034563	CC - LDN - Commodities	100,000,000.00
Commodities and other	109079017A	S	025981978.01	79005434	CC - NYK - Commodities	1,656,602.20
Commodities and other	108812335A	S	025988189.01	75990351	CC - LDN - Commodities	1,370,940.00
Commodities and other	108812397A	B	025988189.01	79019777	CC - NYK - Commodities	2,349,870.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108818756A	B	025964818.01	79019777	CC - NYK - Commodities	3,105,000.00
Commodities and other	109656935A	S	025569997.01	79005434	CC - NYK - Commodities	2,500,000.00
Commodities and other	109079029A	S	025981978.01	79005434	CC - NYK - Commodities	1,559,606.33
Commodities and other	109742401A	S	025696766.01	76159304	CC - NYK - Commodities	7,656,149.51
Commodities and other	108855265A	B	025964818.01	79019777	CC - NYK - Commodities	3,090,000.00
Commodities and other	108859486A	S	025685132.01	79016633	CC - LDN - Commodities	3,996,000.00
Commodities and other	108868207A	B	025964818.01	79019777	CC - NYK - Commodities	4,168,208.40
Commodities and other	109784526A	B	025904731.01	79005434	CC - NYK - Commodities	1,600,000.00
Commodities and other	109785090A	S	025569492.01	76159304	CC - NYK - Commodities	4,800,000.00
Commodities and other	109785102A	S	025561259.01	76159304	CC - NYK - Commodities	17,900,000.00
Commodities and other	109784628A	S	025608696.01	76159304	CC - NYK - Commodities	1,200,000.00
Commodities and other	109785053A	B	025904731.01	79005434	CC - NYK - Commodities	1,600,000.00
Commodities and other	109784538A	S	025904731.01	79005434	CC - NYK - Commodities	1,600,000.00
Commodities and other	108900475A	S	025904731.01	76034550	CC - LDN - Commodities	1,600,000.00
Commodities and other	109784576A	B	025569492.01	76159304	CC - NYK - Commodities	4,400,000.00
Commodities and other	109784588A	B	025561259.01	76159304	CC - NYK - Commodities	25,100,000.00
Commodities and other	109784600A	B	025608696.01	76159304	CC - NYK - Commodities	2,600,000.00
Commodities and other	109784612A	B	025904731.01	76159304	CC - NYK - Commodities	500,000.00
Commodities and other	109785065A	S	025569492.01	79005434	CC - NYK - Commodities	1,250,000.00
Commodities and other	109785077A	S	025561259.01	79005434	CC - NYK - Commodities	6,000,000.00
Commodities and other	109784550A	S	025608696.01	79005434	CC - NYK - Commodities	470,000.00
Commodities and other	109784562A	S	025904731.01	79005434	CC - NYK - Commodities	400,000.00
Commodities and other	108895813A	S	025950999.01	76159303	CC - NYK - Commodities	482,614,359.33
Commodities and other	109785114A	S	025904731.01	79005434	CC - NYK - Commodities	2,300,000.00
Commodities and other	109785126A	S	025569492.01	79005434	CC - NYK - Commodities	8,300,000.00
Commodities and other	109785138A	S	025561259.01	79005434	CC - NYK - Commodities	42,700,000.00
Commodities and other	109785150A	S	025608696.01	79005434	CC - NYK - Commodities	3,100,000.00
Commodities and other	108937374A	B	025569997.01	76034550	CC - LDN - Commodities	4,804,138.95
Commodities and other	108949193A	S	025381575.01	79096201	CC - LDN - Commodities	58,499,442.00
Commodities and other	108943294A	B	025569997.01	79011163	CC - NYK - Commodities	2,922,077.92
Commodities and other	108978796A	S	025838806.01	79096320	CC - LDN - Commodities	84,343.38
Commodities and other	108979943A	S	025838806.01	79096320	CC - LDN - Commodities	84,343.38
Commodities and other	108992393A	B	025871153.01	76034555	CC - LDN - Commodities	2,539,314.55
Commodities and other	108992402A	B	025870668.01	76034555	CC - LDN - Commodities	1,194,971.55
Commodities and other	108992429A	B	025870668.01	76034555	CC - LDN - Commodities	1,194,971.55
Commodities and other	108992439A	B	025871153.01	76034555	CC - LDN - Commodities	2,539,314.55
Commodities and other	108992546A	B	025871153.01	76034555	CC - LDN - Commodities	2,539,314.55
Commodities and other	108992554A	B	025870668.01	76034555	CC - LDN - Commodities	1,194,971.55
Commodities and other	108992457A	B	025870668.01	76034555	CC - LDN - Commodities	1,194,971.55
Commodities and other	108992465A	B	025871153.01	76034555	CC - LDN - Commodities	2,539,314.55
Commodities and other	108992474A	B	025871153.01	76034555	CC - LDN - Commodities	2,539,314.55
Commodities and other	108992483A	B	025870668.01	76034555	CC - LDN - Commodities	1,194,971.55
Commodities and other	108992491A	B	025871153.01	76034555	CC - LDN - Commodities	2,539,314.55
Commodities and other	108992499A	B	025870668.01	76034555	CC - LDN - Commodities	1,194,971.55
Commodities and other	108992525A	B	025871153.01	76034555	CC - LDN - Commodities	2,539,314.55
Commodities and other	108992533A	B	025870668.01	76034555	CC - LDN - Commodities	1,194,971.55
Commodities and other	108992411A	B	025871153.01	76034555	CC - LDN - Commodities	2,539,314.55
Commodities and other	108992421A	B	025870668.01	76034555	CC - LDN - Commodities	1,194,971.55
Commodities and other	108993060A	S	025822909.01	79010169	CC - NYK - Commodities	20,000,000.00
Commodities and other	108998726A	S	025891839.01	79019774	CC - NYK - Commodities	4,800,000.00
Commodities and other	108998768A	B	025891839.01	79019774	CC - NYK - Commodities	4,950,000.00
Commodities and other	108998837A	B	025891839.01	79019774	CC - NYK - Commodities	666,624.00
Commodities and other	108998851A	B	025891839.01	79019774	CC - NYK - Commodities	2,023,680.00
Commodities and other	109003502A	S	025955493.01	76100701	CC - LDN - Commodities	354,104.58

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109011332A	B	025925520.01	79096201	CC - LDN - Commodities	11,029,860.60
Commodities and other	109051568A	S	025837337.01	79096201	CC - LDN - Commodities	10,371,377.92
Commodities and other	109051558A	B	025837337.01	79096201	CC - LDN - Commodities	10,371,377.92
Commodities and other	109347018A	B	025914680.01	76159303	CC - NYK - Commodities	151,476.17
Commodities and other	109347357A	B	025914680.01	76159303	CC - NYK - Commodities	163,908.63
Commodities and other	109052269A	S	025610981.01	79016633	CC - LDN - Commodities	12,510,000.00
Commodities and other	109055292A	S	025685132.01	79019777	CC - NYK - Commodities	792,000.00
Commodities and other	109078753A	S	025889585.01	79005434	CC - NYK - Commodities	120,200,000.00
Commodities and other	109078761A	S	025889585.01	79005434	CC - NYK - Commodities	19,800,000.00
Commodities and other	109078783A	S	025889585.01	79005434	CC - NYK - Commodities	120,200,000.00
Commodities and other	109078791A	S	025889585.01	79005434	CC - NYK - Commodities	19,800,000.00
Commodities and other	109063957A	S	025610981.01	79016633	CC - LDN - Commodities	12,510,000.00
Commodities and other	109065321A	B	025851742.01	79096201	CC - LDN - Commodities	27,574,651.50
Commodities and other	109067553A	S	025610981.01	79016633	CC - LDN - Commodities	16,680,000.00
Commodities and other	109071005A	S	011297298.01	79019774	CC - NYK - Commodities	6,064,040.00
Commodities and other	109071027A	B	011297298.01	79019774	CC - NYK - Commodities	6,064,040.00
Commodities and other	109151445A	S	025621418.01	79096201	CC - LDN - Commodities	11,450,000.00
Commodities and other	109151468A	B	025621418.01	79096201	CC - LDN - Commodities	21,800,000.00
Commodities and other	109105612A	B	025569997.01	79005449	CC - NYK - Commodities	2,574,525.75
Commodities and other	109105735A	B	025569997.01	79011990	CC - NYK - Commodities	4,848,876.68
Commodities and other	109106029A	B	025605072.01	79016629	CC - LDN - Commodities	4,287,994.81
Commodities and other	109106090A	B	025605072.01	79016629	CC - LDN - Commodities	4,287,994.81
Commodities and other	109108459A	B	025869231.01	79096201	CC - LDN - Commodities	110,298,606.00
Commodities and other	109108450A	B	025869231.01	79096201	CC - LDN - Commodities	110,298,606.00
Commodities and other	109111425A	S	025672171.01	79016633	CC - LDN - Commodities	766,800.00
Commodities and other	109177955A	B	025676305.01	79096201	CC - LDN - Commodities	8,823,888.48
Commodities and other	109779347A	S	025914094.01	79096328	CC - LDN - Commodities	147,612.86
Commodities and other	109118333A	S	025691692.01	76159303	CC - NYK - Commodities	126,048,952.79
Commodities and other	109121943A	S	025610981.01	79016633	CC - LDN - Commodities	20,850,000.00
Commodities and other	109125043A	B	025569997.01	79011988	CC - NYK - Commodities	5,376,344.09
Commodities and other	109656836A	S	025569997.01	79005434	CC - NYK - Commodities	2,000,000.00
Commodities and other	109149093A	B	025968025.01	76195138	CC - LDN - Commodities	144,037.50
Commodities and other	109172703A	S	025680703.01	79011165	CC - NYK - Commodities	873,101.21
Commodities and other	109172695A	B	025680778.01	79011165	CC - NYK - Commodities	872,613.96
Commodities and other	109172687A	S	025680778.01	79011165	CC - NYK - Commodities	872,613.96
Commodities and other	109149550A	B	025849175.01	79096201	CC - LDN - Commodities	11,029,860.60
Commodities and other	109183167A	S	025981978.01	79005434	CC - NYK - Commodities	1,000,000.00
Commodities and other	109175170A	S	025555541.01	79019774	CC - NYK - Commodities	1,681,904.70
Commodities and other	109183185A	S	025981978.01	79005434	CC - NYK - Commodities	1,900,000.00
Commodities and other	109178059A	S	025578964.01	76034554	CC - LDN - Commodities	3,308,958.18
Commodities and other	109178063A	S	025578964.01	76034554	CC - LDN - Commodities	3,838,391.49
Commodities and other	109177102A	B	025861493.01	79011185	CC - NYK - Commodities	2,504,250.00
Commodities and other	109178127A	B	025891706.01	79096206	CC - LDN - Commodities	16,929,716.00
Commodities and other	109247574A	S	025981978.01	79005434	CC - NYK - Commodities	1,000,000.00
Commodities and other	109283302A	S	025593229.01	79019775	CC - NYK - Commodities	3,412,480.00
Commodities and other	109742464A	S	025696766.01	76159376	CC - NYK - Commodities	1,284,668.19
Commodities and other	109233373A	B	025586751.01	79016633	CC - LDN - Commodities	738,631.89
Commodities and other	109233784A	B	025586751.01	79016633	CC - LDN - Commodities	417,487.59
Commodities and other	109235105A	B	025861493.01	79011185	CC - NYK - Commodities	2,504,250.00
Commodities and other	109240379A	B	025861493.01	79011185	CC - NYK - Commodities	10,017,000.00
Commodities and other	109302585A	S	025864463.01	79019774	CC - NYK - Commodities	10,475,520.00
Commodities and other	109271929A	B	025861493.01	76100701	CC - LDN - Commodities	2,504,250.00
Commodities and other	109298515A	B	025555541.01	75990329	CC - LDN - Commodities	636,000.00
Commodities and other	109307006A	B	025681867.01	79016155	CC - LDN - Commodities	7,230,604.50

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109306836A	S	025681867.01	79016155	CC - LDN - Commodities	7,178,516.54
Commodities and other	109283334A	S	025593211.01	79019775	CC - NYK - Commodities	1,904,640.00
Commodities and other	109283322A	S	025593237.01	79019775	CC - NYK - Commodities	1,349,120.00
Commodities and other	109283326A	S	025972621.01	79019775	CC - NYK - Commodities	8,967,680.00
Commodities and other	109283330A	S	025972639.01	79019775	CC - NYK - Commodities	4,761,600.00
Commodities and other	109283310A	S	025972647.01	79019775	CC - NYK - Commodities	476,160.00
Commodities and other	109283314A	S	025870197.01	79019775	CC - NYK - Commodities	793,600.00
Commodities and other	109283318A	S	025972654.01	79019775	CC - NYK - Commodities	7,618,560.00
Commodities and other	109283306A	S	025870361.01	79019775	CC - NYK - Commodities	9,681,920.00
Commodities and other	109303054A	S	025895665.01	79019775	CC - NYK - Commodities	7,142,400.00
Commodities and other	109303078A	S	025895707.01	79019775	CC - NYK - Commodities	3,095,040.00
Commodities and other	109302974A	S	025895590.01	79019775	CC - NYK - Commodities	872,960.00
Commodities and other	109303093A	S	025895681.01	79019775	CC - NYK - Commodities	1,111,040.00
Commodities and other	109301959A	S	025861493.01	75990337	CC - LDN - Commodities	2,691,000.00
Commodities and other	109294705A	S	025972258.01	79016155	CC - LDN - Commodities	1,599,302.59
Commodities and other	109302007A	S	025861493.01	75990337	CC - LDN - Commodities	2,682,000.00
Commodities and other	109302035A	S	025861493.01	75990337	CC - LDN - Commodities	2,691,000.00
Commodities and other	109302100A	S	025861493.01	75990337	CC - LDN - Commodities	10,818,000.00
Commodities and other	109291229A	S	025861493.01	76100731	CC - LDN - Commodities	2,694,375.00
Commodities and other	109294720A	S	025972258.01	79016155	CC - LDN - Commodities	1,599,302.59
Commodities and other	109290540A	B	025591819.01	79019776	CC - NYK - Commodities	3,896,500.00
Commodities and other	109292210A	S	025685132.01	79019777	CC - NYK - Commodities	1,543,500.00
Commodities and other	109292272A	B	025861493.01	79011185	CC - NYK - Commodities	5,008,500.00
Commodities and other	109293749A	S	025861493.01	75990332	CC - LDN - Commodities	5,400,000.00
Commodities and other	109525953A	S	025917816.01	76159303	CC - NYK - Commodities	2,106,240.50
Commodities and other	109346297A	S	025917816.01	79005434	CC - NYK - Commodities	6,515,726.49
Commodities and other	109346908A	S	025917816.01	76159303	CC - NYK - Commodities	6,696,860.17
Commodities and other	109346305A	S	025917816.01	79005434	CC - NYK - Commodities	1,634,158.31
Commodities and other	109346330A	S	025917816.01	76159303	CC - NYK - Commodities	7,688,674.68
Commodities and other	109346339A	S	025917816.01	76159304	CC - NYK - Commodities	7,841,356.09
Commodities and other	109347106A	S	025917816.01	76159304	CC - NYK - Commodities	2,605,008.15
Commodities and other	109347115A	S	025917816.01	76159304	CC - NYK - Commodities	3,840,083.01
Commodities and other	109482081A	S	025917816.01	76159303	CC - NYK - Commodities	1,750,408.53
Commodities and other	109346368A	S	025917816.01	76159304	CC - NYK - Commodities	13,401,530.48
Commodities and other	109346376A	S	025917816.01	76159304	CC - NYK - Commodities	10,529,705.07
Commodities and other	109525967A	S	025917816.01	76159304	CC - NYK - Commodities	14,208,920.94
Commodities and other	109346926A	S	025917816.01	79005434	CC - NYK - Commodities	8,664,842.20
Commodities and other	109295502A	B	025586751.01	79016633	CC - LDN - Commodities	738,631.89
Commodities and other	109296228A	B	025586751.01	79016633	CC - LDN - Commodities	417,487.59
Commodities and other	109300480A	S	025606872.01	79016629	CC - LDN - Commodities	3,066,209.98
Commodities and other	109302565A	S	025864471.01	79019774	CC - NYK - Commodities	23,093,760.00
Commodities and other	109301489A	S	025864307.01	79019774	CC - NYK - Commodities	10,237,440.00
Commodities and other	109301497A	S	025864323.01	79019774	CC - NYK - Commodities	30,553,600.00
Commodities and other	109301505A	S	025661042.01	79019774	CC - NYK - Commodities	4,999,680.00
Commodities and other	109300538A	S	025606872.01	79016629	CC - LDN - Commodities	1,069,061.72
Commodities and other	109302214A	S	025555541.01	79019777	CC - NYK - Commodities	12,342,234.10
Commodities and other	109301015A	B	025555541.01	79019777	CC - NYK - Commodities	21,919,068.49
Commodities and other	109389852A	S	025864463.01	79019774	CC - NYK - Commodities	167,767,040.00
Commodities and other	109307011A	B	025585563.01	79016155	CC - LDN - Commodities	2,036,790.00
Commodities and other	109306832A	S	025585563.01	79016155	CC - LDN - Commodities	2,022,117.34
Commodities and other	109742494A	S	025927336.01	76159303	CC - NYK - Commodities	39,855,360.67
Commodities and other	109358902A	S	025609108.01	76159387	CC - NYK - Commodities	8,000,000.00
Commodities and other	109358925A	S	025609116.01	76159387	CC - NYK - Commodities	20,000,000.00
Commodities and other	109656959A	S	025569997.01	79005434	CC - NYK - Commodities	2,500,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109359491A	S	025981978.01	79005434	CC - NYK - Commodities	2,400,000.00
Commodities and other	109359509A	S	025981978.01	79005434	CC - NYK - Commodities	1,500,000.00
Commodities and other	109352080A	B	025964966.01	79096201	CC - LDN - Commodities	12,338,002.07
Commodities and other	109769338A	B	025690082.01	79096201	CC - LDN - Commodities	655,173.72
Commodities and other	109352435A	B	025555541.01	79016635	CC - LDN - Commodities	3,540,859.44
Commodities and other	109389861A	S	025864471.01	79019774	CC - NYK - Commodities	369,500,160.00
Commodities and other	109389869A	S	025864307.01	79019774	CC - NYK - Commodities	163,957,760.00
Commodities and other	109389877A	S	025864323.01	79019774	CC - NYK - Commodities	487,746,560.00
Commodities and other	109389885A	S	025661042.01	79019774	CC - NYK - Commodities	80,788,480.00
Commodities and other	109400437A	B	025570300.01	76195904	CC - LDN - Commodities	1.00
Commodities and other	109448471A	B	025981978.01	76034587	CC - LDN - Commodities	2,100,000.00
Commodities and other	109406869A	B	025570300.01	76195904	CC - LDN - Commodities	1.00
Commodities and other	109783355A	S	025910613.01	79010170	CC - NYK - Commodities	15,896,741.12
Commodities and other	109783368A	S	025910613.01	79010170	CC - NYK - Commodities	10,395,816.14
Commodities and other	109783343A	S	025910613.01	79010170	CC - NYK - Commodities	14,041,494.44
Commodities and other	109783696A	S	025910613.01	79010170	CC - NYK - Commodities	3,253,379.62
Commodities and other	109784237A	S	025910613.01	79010170	CC - NYK - Commodities	3,742,915.14
Commodities and other	109409579A	B	025586751.01	79016633	CC - LDN - Commodities	738,631.89
Commodities and other	109408868A	B	025555541.01	79016155	CC - LDN - Commodities	1,118,224.99
Commodities and other	109783854A	S	025910613.01	79010170	CC - NYK - Commodities	1,959,290.63
Commodities and other	109783817A	S	025910613.01	79010170	CC - NYK - Commodities	5,008,960.85
Commodities and other	109409564A	B	025586751.01	79016633	CC - LDN - Commodities	417,487.59
Commodities and other	109783866A	S	025910613.01	79010170	CC - NYK - Commodities	50,884,616.68
Commodities and other	109783830A	S	025910613.01	79010170	CC - NYK - Commodities	1,526,981.93
Commodities and other	109783842A	S	025910613.01	79010170	CC - NYK - Commodities	2,077,957.55
Commodities and other	109783804A	S	025910613.01	79010170	CC - NYK - Commodities	17,057,518.49
Commodities and other	109783878A	S	025910613.01	79010170	CC - NYK - Commodities	1,440,857.71
Commodities and other	109741840A	S	025618687.01	79010173	CC - NYK - Commodities	2,622,364.96
Commodities and other	109414794A	B	025846700.01	79019777	CC - NYK - Commodities	3,896,500.00
Commodities and other	109741848A	S	025911082.01	76159332	CC - NYK - Commodities	1,899,963.90
Commodities and other	109451569A	S	025822214.01	79016633	CC - LDN - Commodities	1,001,250.00
Commodities and other	109467741A	S	025955493.01	79016155	CC - LDN - Commodities	2,109,626.50
Commodities and other	109461582A	S	025555541.01	79019777	CC - NYK - Commodities	457,968.00
Commodities and other	109463580A	B	025384074.01	79016633	CC - LDN - Commodities	3,585,043.82
Commodities and other	109465752A	B	025569997.01	79005449	CC - NYK - Commodities	2,395,470.38
Commodities and other	109465938A	B	025569997.01	79005449	CC - NYK - Commodities	2,395,470.38
Commodities and other	109467413A	B	025685132.01	79019777	CC - NYK - Commodities	1,620,000.00
Commodities and other	109742538A	S	025696766.01	76159304	CC - NYK - Commodities	36,296,834.00
Commodities and other	109475591A	S	025555541.01	75990332	CC - LDN - Commodities	782,878.88
Commodities and other	109475537A	B	025555541.01	75990337	CC - LDN - Commodities	1,244,685.93
Commodities and other	109473395A	S	025891052.01	79096349	CC - LDN - Commodities	22,025.14
Commodities and other	109473399A	S	025891052.01	79096349	CC - LDN - Commodities	36,708.57
Commodities and other	109473403A	S	025891052.01	79096349	CC - LDN - Commodities	58,733.71
Commodities and other	109473407A	S	025891052.01	79096349	CC - LDN - Commodities	36,708.57
Commodities and other	109473411A	S	025891052.01	79096349	CC - LDN - Commodities	22,025.14
Commodities and other	109482097A	S	025917816.01	76159304	CC - NYK - Commodities	17,750,000.00
Commodities and other	109482107A	S	025917816.01	76159304	CC - NYK - Commodities	2,000,000.00
Commodities and other	109500132A	B	025954512.01	79016608	CC - LDN - Commodities	117,329.00
Commodities and other	109505299A	S	025606872.01	79016629	CC - LDN - Commodities	2,138,123.44
Commodities and other	109508026A	B	025903501.01	76034555	CC - LDN - Commodities	2,196,638.88
Commodities and other	109742564A	B	025696766.01	76159304	CC - NYK - Commodities	135,509,182.40
Commodities and other	109525992A	S	025917816.01	76159304	CC - NYK - Commodities	4,000,000.00
Commodities and other	109516177A	S	025606872.01	79016629	CC - LDN - Commodities	2,113,648.58
Commodities and other	109519028A	S	025831769.01	76034554	CC - LDN - Commodities	42,189,899.01

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109519385A	S	025983461.01	76034554	CC - LDN - Commodities	1,831,158.81
Commodities and other	109519389A	S	025831801.01	76034554	CC - LDN - Commodities	21,534,427.62
Commodities and other	109519393A	S	025685637.01	76034554	CC - LDN - Commodities	1,245,187.99
Commodities and other	109519397A	S	025879255.01	76034554	CC - LDN - Commodities	5,932,954.55
Commodities and other	109519158A	S	025555541.01	79019777	CC - NYK - Commodities	2,013,604.42
Commodities and other	109519227A	B	025555541.01	75990337	CC - LDN - Commodities	2,061,158.40
Commodities and other	109520712A	S	025555541.01	79019777	CC - NYK - Commodities	4,621,456.62
Commodities and other	109547155A	S	025578964.01	76034554	CC - LDN - Commodities	361,794.42
Commodities and other	109545796A	B	025845454.01	79096201	CC - LDN - Commodities	54,500,000.00
Commodities and other	109553976A	S	025606872.01	79016629	CC - LDN - Commodities	2,113,648.58
Commodities and other	109569273A	S	025981978.01	79005434	CC - NYK - Commodities	2,100,000.00
Commodities and other	109741910A	S	025580481.01	79010173	CC - NYK - Commodities	1,871,481.23
Commodities and other	109569150A	S	025917816.01	76159304	CC - NYK - Commodities	1,500,000.00
Commodities and other	109569158A	S	025917816.01	76159303	CC - NYK - Commodities	1,500,000.00
Commodities and other	109596354A	B	025849175.01	76195840	CC - LDN - Commodities	15,674,291.80
Commodities and other	109585773A	S	025606872.01	79016629	CC - LDN - Commodities	1,533,104.99
Commodities and other	109597592A	S	025890377.01	79016168	CC - LDN - Commodities	2,150,400.00
Commodities and other	109586532A	S	025386046.01	79096201	CC - LDN - Commodities	4,794,750.00
Commodities and other	109586661A	B	025386046.01	79096201	CC - LDN - Commodities	4,136,400.00
Commodities and other	109586613A	S	025386046.01	79096201	CC - LDN - Commodities	24,750,000.00
Commodities and other	109587218A	B	025386046.01	79096201	CC - LDN - Commodities	496.34
Commodities and other	109587222A	B	025386046.01	79096345	CC - LDN - Commodities	496.34
Commodities and other	109587226A	B	025386046.01	79096345	CC - LDN - Commodities	496.34
Commodities and other	109602744A	S	025822909.01	76159304	CC - NYK - Commodities	10,000,000.00
Commodities and other	109602752A	S	025822909.01	76159304	CC - NYK - Commodities	10,000,000.00
Commodities and other	109602760A	S	025822909.01	76159304	CC - NYK - Commodities	10,000,000.00
Commodities and other	109618564A	S	025822909.01	76034550	CC - LDN - Commodities	5,000,000.00
Commodities and other	109602776A	S	025822909.01	79005434	CC - NYK - Commodities	5,000,000.00
Commodities and other	109602768A	B	025822909.01	76159304	CC - NYK - Commodities	5,000,000.00
Commodities and other	109602800A	S	025981978.01	79005434	CC - NYK - Commodities	1,500,000.00
Commodities and other	109742743A	S	025927336.01	76159303	CC - NYK - Commodities	13,084,649.67
Commodities and other	109596169A	S	025569492.01	76034550	CC - LDN - Commodities	900,000.00
Commodities and other	109596190A	S	025561259.01	76034550	CC - LDN - Commodities	5,400,000.00
Commodities and other	109596194A	S	025608696.01	76034550	CC - LDN - Commodities	930,000.00
Commodities and other	109597186A	S	025838806.01	79096352	CC - LDN - Commodities	632,189.34
Commodities and other	109615842A	B	025587965.01	76100721	CC - LDN - Commodities	1,712,722.33
Commodities and other	109620251A	S	025838806.01	79096352	CC - LDN - Commodities	854,719.99
Commodities and other	109631327A	S	025981978.01	79005434	CC - NYK - Commodities	1,000,000.00
Commodities and other	109631335A	S	025981978.01	79005434	CC - NYK - Commodities	3,100,000.00
Commodities and other	109631343A	S	025981978.01	79005434	CC - NYK - Commodities	3,000,000.00
Commodities and other	109684986A	B	025981978.01	76034551	CC - LDN - Commodities	3,400,000.00
Commodities and other	109631319A	S	025981978.01	79005434	CC - NYK - Commodities	1,700,000.00
Commodities and other	109699982A	S	025981978.01	79005434	CC - NYK - Commodities	2,100,000.00
Commodities and other	109699992A	S	025981978.01	79005434	CC - NYK - Commodities	2,000,000.00
Commodities and other	109683218A	B	025606864.01	79016629	CC - LDN - Commodities	8,575,989.61
Commodities and other	109700010A	S	025834854.01	79005434	CC - NYK - Commodities	36,000,000.00
Commodities and other	109699943A	S	025692724.01	76159369	CC - NYK - Commodities	120,000.00
Commodities and other	109689071A	B	025569997.01	79005434	CC - NYK - Commodities	3,000,000.00
Commodities and other	109692204A	B	025555541.01	79016628	CC - LDN - Commodities	435,000.00
Commodities and other	109785167A	S	025958091.01	79010170	CC - NYK - Commodities	38,864,931.03
Commodities and other	109785176A	S	025958091.01	79010170	CC - NYK - Commodities	78,617,523.14
Commodities and other	109785184A	S	025958091.01	79010170	CC - NYK - Commodities	61,791,099.22
Commodities and other	109785192A	S	025958091.01	79010170	CC - NYK - Commodities	38,136,690.24
Commodities and other	109785200A	S	025958091.01	79010170	CC - NYK - Commodities	148,549,769.24

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109785208A	S	025958091.01	76159387	CC - NYK - Commodities	210,749,714.65
Commodities and other	109785216A	S	025958091.01	79010170	CC - NYK - Commodities	166,677,355.30
Commodities and other	109784636A	S	025958091.01	76159369	CC - NYK - Commodities	106,988,441.06
Commodities and other	109784644A	B	025958091.01	76159369	CC - NYK - Commodities	106,988,441.06
Commodities and other	109785224A	S	025958091.01	76159387	CC - NYK - Commodities	181,744,092.73
Commodities and other	109742850A	S	025981978.01	79005434	CC - NYK - Commodities	1,100,000.00
Commodities and other	109742833A	S	025981978.01	79005434	CC - NYK - Commodities	2,800,000.00
Commodities and other	109742858A	S	025981978.01	79005434	CC - NYK - Commodities	1,000,000.00
Commodities and other	109742866A	B	025981978.01	79005434	CC - NYK - Commodities	2,500,000.00
Commodities and other	109742884A	S	025981978.01	79005434	CC - NYK - Commodities	3,100,000.00
Commodities and other	109742875A	B	025981978.01	79005434	CC - NYK - Commodities	2,100,000.00
Commodities and other	109742892A	S	025981978.01	79005434	CC - NYK - Commodities	2,600,000.00
Commodities and other	109742799A	S	025825472.01	76159304	CC - NYK - Commodities	233,000,000.00
Commodities and other	109742900A	S	025825472.01	76159304	CC - NYK - Commodities	100,000,000.00
Commodities and other	109742812A	S	025825472.01	76159304	CC - NYK - Commodities	48,000,000.00
Commodities and other	109785241A	B	025618844.01	79005434	CC - NYK - Commodities	95,400,000.00
Commodities and other	109732522A	S	025684721.01	76159304	CC - NYK - Commodities	3,500,000.00
Commodities and other	109742908A	S	025671900.01	79005434	CC - NYK - Commodities	26,000,000.00
Commodities and other	109742916A	S	025671900.01	76159303	CC - NYK - Commodities	188,000,000.00
Commodities and other	109742930A	S	025672064.01	76159303	CC - NYK - Commodities	161,000,000.00
Commodities and other	109785249A	S	025904731.01	79005434	CC - NYK - Commodities	2,960,000.00
Commodities and other	109742951A	S	025671959.01	76159303	CC - NYK - Commodities	31,100,000.00
Commodities and other	109742970A	B	025671959.01	79005434	CC - NYK - Commodities	61,500,000.00
Commodities and other	109743067A	S	025672064.01	76159387	CC - NYK - Commodities	66,000,000.00
Commodities and other	109785233A	S	025569492.01	79005434	CC - NYK - Commodities	6,850,000.00
Commodities and other	109743120A	S	025671959.01	76159387	CC - NYK - Commodities	14,000,000.00
Commodities and other	109785259A	S	025561259.01	79005434	CC - NYK - Commodities	35,850,000.00
Commodities and other	109785267A	S	025608696.01	79005434	CC - NYK - Commodities	2,460,000.00
Commodities and other	109736306A	B	025853185.01	76195132	CC - LDN - Commodities	3,600.94
Commodities and other	109736210A	B	025853185.01	76195131	CC - LDN - Commodities	432.11
Commodities and other	109736351A	B	025853185.01	76195131	CC - LDN - Commodities	1,080.28
Commodities and other	109736429A	B	025853185.01	76195131	CC - LDN - Commodities	1,526.80
Commodities and other	109783750A	S	025662115.01	76159303	CC - NYK - Commodities	150,000.00
Commodities and other	109783790A	S	025662099.01	76159303	CC - NYK - Commodities	100,000.00
Commodities and other	109783734A	S	025662107.01	79005434	CC - NYK - Commodities	556,344.26
Commodities and other	109783742A	S	025662115.01	79005434	CC - NYK - Commodities	230,215.36
Commodities and other	109784652A	B	025862533.01	76159304	CC - NYK - Commodities	58,000,000.00
Commodities and other	109784441A	S	025581620.01	79010170	CC - NYK - Commodities	89,718,595.00
Commodities and other	109785276A	B	025880915.01	79005434	CC - NYK - Commodities	7,000,000.00
Commodities and other	109761560A	S	025671900.01	79005434	CC - NYK - Commodities	1,900,000.00
Commodities and other	109761716A	S	025672064.01	79005434	CC - NYK - Commodities	2,200,000.00
Commodities and other	109785285A	B	025668203.01	79005434	CC - NYK - Commodities	19,700,000.00
Commodities and other	109784668A	S	025559584.01	79005434	CC - NYK - Commodities	42,000,000.00
Commodities and other	109785293A	B	025559584.01	79005434	CC - NYK - Commodities	109,000,000.00
Commodities and other	109784660A	B	025559584.01	79005434	CC - NYK - Commodities	32,000,000.00
Commodities and other	109785301A	S	025559584.01	79005434	CC - NYK - Commodities	5,000,000.00
Commodities and other	109782076A	S	025988742.01	76159303	CC - NYK - Commodities	47,517,094.86
Commodities and other	109764713A	S	025684721.01	76159304	CC - NYK - Commodities	6,500,000.00
Commodities and other	109764783A	S	025684721.01	76159369	CC - NYK - Commodities	2,000,000.00
Commodities and other	109784355A	S	025981978.01	79005434	CC - NYK - Commodities	1,000,000.00
Commodities and other	109768738A	B	025981978.01	76034587	CC - LDN - Commodities	5,800,000.00
Commodities and other	109784373A	B	025981978.01	79005434	CC - NYK - Commodities	2,300,000.00
Commodities and other	109784381A	S	025981978.01	79005434	CC - NYK - Commodities	1,000,000.00
Commodities and other	108042583A	S	025825944.01	76195136	CC - LDN - Commodities	80,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108628721A	S	025958885.01	75990342	CC - LDN - Commodities	49,076,253.14
Commodities and other	108628748A	S	025958885.01	75990342	CC - LDN - Commodities	9,815,250.63
Commodities and other	108842557A	S	025959313.01	76195138	CC - LDN - Commodities	17.99
Commodities and other	108842573A	S	025959313.01	76195138	CC - LDN - Commodities	1.80
Commodities and other	108842589A	S	025959313.01	76195138	CC - LDN - Commodities	6.30
Commodities and other	108842605A	S	025959313.01	76195138	CC - LDN - Commodities	1.80
Commodities and other	108842621A	S	025959313.01	76195138	CC - LDN - Commodities	3.60
Commodities and other	109706875A	S	025881012.01	76195138	CC - LDN - Commodities	758.00
Commodities and other	106978779A	S	025959313.01	76195138	CC - LDN - Commodities	21.59
Commodities and other	108211338A	S	025959313.01	76195138	CC - LDN - Commodities	17.99
Commodities and other	107774308A	S	025881012.01	76195138	CC - LDN - Commodities	735.00
Commodities and other	107188942A	S	025959313.01	76195138	CC - LDN - Commodities	138,991.00
Commodities and other	87162553A	S	025967282.01	79096201	CC - LDN - Commodities	1,654,479.09
Commodities and other	88469219A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	93338760A	B	025674581.01	76159371	CC - NYK - Commodities	825,000.00
Commodities and other	93525054A	B	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	93918025A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	94168882A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	94460658A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	94820417A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	95053068A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	95306962A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	95549545A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	95859988A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	96136122A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	96384273A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	96624310A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	96727731A	B	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	96760605A	B	025673815.01	76159371	CC - NYK - Commodities	2,500,000.00
Commodities and other	97481819A	B	025673815.01	79011251	CC - NYK - Commodities	1,625,000.00
Commodities and other	108401086A	S	025566373.01	76195138	CC - LDN - Commodities	1,200,000.00
Commodities and other	99065816A	B	025695982.01	76159371	CC - NYK - Commodities	1,745,920.00
Commodities and other	99065839A	B	025695982.01	76159371	CC - NYK - Commodities	1,745,920.00
Commodities and other	99076588A	B	025694803.01	76159371	CC - NYK - Commodities	2,222,080.00
Commodities and other	99076670A	B	025694803.01	76159371	CC - NYK - Commodities	2,222,080.00
Commodities and other	99332606A	S	025695982.01	76159371	CC - NYK - Commodities	1,745,920.00
Commodities and other	99332941A	S	025695982.01	76159371	CC - NYK - Commodities	1,745,920.00
Commodities and other	99378100A	S	025694803.01	76159371	CC - NYK - Commodities	2,222,080.00
Commodities and other	99378124A	S	025694803.01	76159371	CC - NYK - Commodities	2,222,080.00
Commodities and other	108654105A	S	025566597.01	75990352	CC - LDN - Commodities	448,463.59
Commodities and other	108624639A	S	025891839.01	76159371	CC - NYK - Commodities	261,888.00
Commodities and other	108624698A	B	025891839.01	76159371	CC - NYK - Commodities	396,800.00
Commodities and other	102589925A	S	025891839.01	76159371	CC - NYK - Commodities	750,000.00
Commodities and other	102667982A	S	025891839.01	76159371	CC - NYK - Commodities	714,240.00
Commodities and other	103528073A	S	025891839.01	79016627	CC - LDN - Commodities	726,232.50
Commodities and other	103567284A	B	011292406.01	79019774	CC - NYK - Commodities	16,014,000.00
Commodities and other	103493395A	B	011297298.01	79096201	CC - LDN - Commodities	4,598,010.00
Commodities and other	103643531A	B	011292406.01	79019775	CC - NYK - Commodities	16,072,000.00
Commodities and other	103643493A	B	011165321.01	79019775	CC - NYK - Commodities	3,600,000.00
Commodities and other	103643068A	B	011165321.01	79019775	CC - NYK - Commodities	2,424,000.00
Commodities and other	108608872A	S	025566597.01	79016627	CC - LDN - Commodities	117,037.20
Commodities and other	108608704A	B	025566597.01	79016627	CC - LDN - Commodities	117,037.20
Commodities and other	108608721A	S	025566597.01	79016630	CC - LDN - Commodities	117,037.20
Commodities and other	104127052A	B	025920935.01	79019775	CC - NYK - Commodities	793,600.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104660228A	B	011297298.01	79096201	CC - LDN - Commodities	5,000,380.00
Commodities and other	104746705A	B	011165321.01	79019774	CC - NYK - Commodities	3,024,000.00
Commodities and other	109631174A	S	025605486.01	76159303	CC - NYK - Commodities	100,000,000.00
Commodities and other	105171752A	B	011292406.01	79019774	CC - NYK - Commodities	16,986,000.00
Commodities and other	105260311A	S	011297298.01	79096201	CC - LDN - Commodities	4,999,500.00
Commodities and other	105260337A	B	011297298.01	79096201	CC - LDN - Commodities	4,651,050.00
Commodities and other	105260345A	B	011297298.01	79096201	CC - LDN - Commodities	5,246,950.00
Commodities and other	109666266A	B	025984758.01	79016179	CC - LDN - Commodities	1.00
Commodities and other	105720438A	S	025610270.01	79016173	CC - LDN - Commodities	19,200,000.00
Commodities and other	105959194A	B	011297298.01	79019774	CC - NYK - Commodities	6,004,000.00
Commodities and other	105909373A	B	011297298.01	79019774	CC - NYK - Commodities	8,512,000.00
Commodities and other	105960379A	B	011292406.01	79019774	CC - NYK - Commodities	12,010,500.00
Commodities and other	105907926A	B	011292406.01	79019774	CC - NYK - Commodities	16,983,000.00
Commodities and other	107033608A	S	025693995.01	76099037	CC - LDN - Commodities	6,349.38
Commodities and other	105954011A	B	011297298.01	79096201	CC - LDN - Commodities	4,999,500.00
Commodities and other	105980863A	B	011297298.01	79096201	CC - LDN - Commodities	9,600,514.56
Commodities and other	109782665A	S	025856469.01	76159304	CC - NYK - Commodities	203,760,392.61
Commodities and other	106313396A	B	025958885.01	75990342	CC - LDN - Commodities	9,060,231.35
Commodities and other	106427391A	S	025864471.01	79019774	CC - NYK - Commodities	24,442,880.00
Commodities and other	106446255A	S	025864307.01	79019774	CC - NYK - Commodities	11,031,040.00
Commodities and other	106446325A	S	025864323.01	79019774	CC - NYK - Commodities	33,013,760.00
Commodities and other	106775913A	B	018211003.01	79019774	CC - NYK - Commodities	10,044,000.00
Commodities and other	106738514A	B	018064030.01	79019774	CC - NYK - Commodities	2,976,000.00
Commodities and other	106738395A	B	018213900.01	79019774	CC - NYK - Commodities	2,976,000.00
Commodities and other	106738446A	B	018199489.01	79019774	CC - NYK - Commodities	3,038,000.00
Commodities and other	106738571A	B	018183681.01	79019774	CC - NYK - Commodities	1,054,000.00
Commodities and other	106738635A	B	018110007.01	79019774	CC - NYK - Commodities	1,054,000.00
Commodities and other	106927211A	B	018185181.01	79019774	CC - NYK - Commodities	2,010,000.00
Commodities and other	106829296A	B	011297298.01	79019774	CC - NYK - Commodities	5,056,000.00
Commodities and other	106935656A	B	011297298.01	79019774	CC - NYK - Commodities	5,016,000.00
Commodities and other	109629377A	S	025829292.01	79096295	CC - LDN - Commodities	418,992.04
Commodities and other	107146162A	B	011297298.01	79096201	CC - LDN - Commodities	9,600,192.00
Commodities and other	107146132A	B	011297298.01	79096201	CC - LDN - Commodities	9,600,192.00
Commodities and other	109741544A	S	025619750.01	76159303	CC - NYK - Commodities	28,706,713.88
Commodities and other	107150189A	B	011297298.01	79096201	CC - LDN - Commodities	9,600,614.40
Commodities and other	107266692A	B	011297298.01	79096201	CC - LDN - Commodities	9,601,248.00
Commodities and other	107267088A	B	011215860.01	79096201	CC - LDN - Commodities	3,840,499.20
Commodities and other	107553192A	S	025866112.01	76159303	CC - NYK - Commodities	2,600,000.00
Commodities and other	109741730A	S	025619750.01	76159304	CC - NYK - Commodities	96,628,089.28
Commodities and other	109182510A	S	025834185.01	79010169	CC - NYK - Commodities	4,575,509.52
Commodities and other	109583147A	S	025978826.01	76195138	CC - LDN - Commodities	415.10
Commodities and other	108033246A	S	011705969.01	79096328	CC - LDN - Commodities	959,483.60
Commodities and other	108341755A	S	025963117.01	76034554	CC - LDN - Commodities	80,517,785.13
Commodities and other	108529309A	B	011297298.01	79019774	CC - NYK - Commodities	5,987,280.00
Commodities and other	108482566A	B	011297298.01	79096201	CC - LDN - Commodities	9,600,384.00
Commodities and other	108529292A	S	011297298.01	79019774	CC - NYK - Commodities	5,987,280.00
Commodities and other	109741718A	S	025619750.01	76159304	CC - NYK - Commodities	32,584,827.96
Commodities and other	108787569A	S	011705969.01	79096349	CC - LDN - Commodities	1,882,063.99
Commodities and other	108789954A	B	025963117.01	79096201	CC - LDN - Commodities	56,252,151.26
Commodities and other	108917118A	S	011705969.01	79096328	CC - LDN - Commodities	885,677.17
Commodities and other	108913449A	S	011297298.01	79096201	CC - LDN - Commodities	4,999,904.00
Commodities and other	108913462A	B	011297298.01	79096201	CC - LDN - Commodities	4,999,904.00
Commodities and other	108913587A	S	011297298.01	79096201	CC - LDN - Commodities	5,000,439.30
Commodities and other	108913661A	B	011297298.01	79096201	CC - LDN - Commodities	5,000,439.30

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108913672A	S	011297298.01	79096201	CC - LDN - Commodities	4,999,601.00
Commodities and other	108915590A	S	011297298.01	79096201	CC - LDN - Commodities	4,999,777.75
Commodities and other	108913745A	B	011297298.01	79096201	CC - LDN - Commodities	4,999,777.75
Commodities and other	108913812A	B	011297298.01	79096201	CC - LDN - Commodities	4,999,601.00
Commodities and other	108922092A	S	011297298.01	79096201	CC - LDN - Commodities	4,995,432.00
Commodities and other	108922109A	B	011297298.01	79096201	CC - LDN - Commodities	4,995,432.00
Commodities and other	109046882A	B	025837584.01	79096349	CC - LDN - Commodities	550,628.49
Commodities and other	109046955A	S	025837584.01	79096349	CC - LDN - Commodities	367,085.66
Commodities and other	108968393A	S	025837584.01	79096349	CC - LDN - Commodities	367,085.66
Commodities and other	108968411A	B	025837584.01	79096349	CC - LDN - Commodities	550,628.49
Commodities and other	108965822A	S	025837584.01	79096349	CC - LDN - Commodities	367,085.66
Commodities and other	108965827A	B	025837584.01	79096349	CC - LDN - Commodities	550,628.49
Commodities and other	108985973A	S	025891839.01	79011251	CC - NYK - Commodities	12,000,000.00
Commodities and other	108986031A	B	025891839.01	79011251	CC - NYK - Commodities	6,666,240.00
Commodities and other	108986548A	S	025891839.01	79011251	CC - NYK - Commodities	14,284,800.00
Commodities and other	109028840A	S	011297298.01	79096201	CC - LDN - Commodities	5,000,715.85
Commodities and other	109028832A	B	011297298.01	79096201	CC - LDN - Commodities	5,000,715.85
Commodities and other	109028854A	S	011297298.01	79096201	CC - LDN - Commodities	5,000,795.52
Commodities and other	109028850A	B	011297298.01	79096201	CC - LDN - Commodities	5,000,795.52
Commodities and other	109035702A	S	011297298.01	79096201	CC - LDN - Commodities	5,000,035.30
Commodities and other	109035745A	B	011297298.01	79096201	CC - LDN - Commodities	5,000,035.30
Commodities and other	109101380A	S	011715281.01	79096201	CC - LDN - Commodities	5,000,529.87
Commodities and other	109115571A	B	011292406.01	79019774	CC - NYK - Commodities	10,064,000.00
Commodities and other	109115584A	B	011292406.01	79019774	CC - NYK - Commodities	17,108,800.00
Commodities and other	109142127A	B	011715281.01	79096201	CC - LDN - Commodities	5,700,912.00
Commodities and other	109142317A	B	011215860.01	79096201	CC - LDN - Commodities	3,800,608.00
Commodities and other	109144255A	S	025891839.01	79011251	CC - NYK - Commodities	2,475,000.00
Commodities and other	109144283A	S	025891839.01	79011251	CC - NYK - Commodities	357,120.00
Commodities and other	109583162A	B	025978826.01	76195138	CC - LDN - Commodities	415.10
Commodities and other	109583174A	S	025978826.01	76195138	CC - LDN - Commodities	413.60
Commodities and other	109273445A	B	025963117.01	79096201	CC - LDN - Commodities	24,265,633.88
Commodities and other	109385497A	B	025837584.01	79096201	CC - LDN - Commodities	4,600,000.00
Commodities and other	109385614A	S	025837584.01	79096201	CC - LDN - Commodities	1,908,165.88
Commodities and other	109631095A	S	025605486.01	76159303	CC - NYK - Commodities	100,000,000.00
Commodities and other	109392529A	B	011705969.01	79096328	CC - LDN - Commodities	885,677.17
Commodities and other	109500091A	B	011705969.01	79096328	CC - LDN - Commodities	1,882,063.99
Commodities and other	109741898A	S	025619750.01	76159303	CC - NYK - Commodities	22,910,100.59
Commodities and other	109545392A	B	011705969.01	79096328	CC - LDN - Commodities	959,483.60
Commodities and other	109542991A	S	025891839.01	79016627	CC - LDN - Commodities	5,486,118.75
Commodities and other	109631303A	S	025605486.01	76159303	CC - NYK - Commodities	100,000,000.00
Commodities and other	109644047A	B	011292406.01	79019774	CC - NYK - Commodities	10,021,500.00
Commodities and other	109699897A	S	025605486.01	76159303	CC - NYK - Commodities	100,000,000.00
Commodities and other	108626368A	S	025832486.01	79011184	CC - NYK - Commodities	26,585.60
Commodities and other	108627069A	S	025832502.01	79011184	CC - NYK - Commodities	19,205.12
Commodities and other	108627086A	S	025827072.01	79011184	CC - NYK - Commodities	2,856.96
Commodities and other	108627884A	S	025832486.01	79011184	CC - NYK - Commodities	41,743.36
Commodities and other	108627854A	S	025832502.01	79011184	CC - NYK - Commodities	26,347.52
Commodities and other	108627869A	S	025827072.01	79011184	CC - NYK - Commodities	3,253.76
Commodities and other	73877581A	B	025858416.01	79011184	CC - NYK - Commodities	742,333.44
Commodities and other	74106029A	S	025858416.01	79011184	CC - NYK - Commodities	311,646.72
Commodities and other	74169704A	S	025836404.01	79011185	CC - NYK - Commodities	11,130,000.00
Commodities and other	77730319A	S	025836404.01	76159321	CC - NYK - Commodities	39,680,000.00
Commodities and other	77760725A	B	025836404.01	79011189	CC - NYK - Commodities	11,130,000.00
Commodities and other	77838558A	B	025836404.01	79011185	CC - NYK - Commodities	27,825,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77820896A	S	025836404.01	79011193	CC - NYK - Commodities	27,825,000.00
Commodities and other	77822148A	S	025833906.01	76159321	CC - NYK - Commodities	5,952,000.00
Commodities and other	77872137A	S	025845769.01	76159321	CC - NYK - Commodities	13,888,000.00
Commodities and other	77906398A	S	025845769.01	76159321	CC - NYK - Commodities	13,888,000.00
Commodities and other	78359535A	B	025856360.01	76159321	CC - NYK - Commodities	4,022,004.48
Commodities and other	78359557A	S	025928516.01	76159321	CC - NYK - Commodities	4,022,004.48
Commodities and other	78644615A	S	025878497.01	76159321	CC - NYK - Commodities	12,003,200.00
Commodities and other	78644624A	S	025878505.01	76159321	CC - NYK - Commodities	1,488,000.00
Commodities and other	78644606A	S	025878521.01	76159321	CC - NYK - Commodities	694,400.00
Commodities and other	80209897A	B	025844473.01	79011171	CC - NYK - Commodities	68,496,000.00
Commodities and other	81137321A	B	025844473.01	79011185	CC - NYK - Commodities	66,600,000.00
Commodities and other	81197919A	B	025844473.01	79011184	CC - NYK - Commodities	15,872,000.00
Commodities and other	81277826A	S	025882374.01	76159321	CC - NYK - Commodities	5,158,400.00
Commodities and other	81324060A	S	025845769.01	76159321	CC - NYK - Commodities	2,380,800.00
Commodities and other	81905459A	S	025844473.01	79011184	CC - NYK - Commodities	83,328,000.00
Commodities and other	83036387A	B	025585563.01	79011184	CC - NYK - Commodities	5,952,000.00
Commodities and other	83699152A	B	025833906.01	79011197	CC - NYK - Commodities	1,984,000.00
Commodities and other	109483996A	B	025825704.01	79011184	CC - NYK - Commodities	10,475,520.00
Commodities and other	109483936A	B	025825720.01	79011184	CC - NYK - Commodities	3,491,840.00
Commodities and other	83937866A	S	025585563.01	79011184	CC - NYK - Commodities	31,744,000.00
Commodities and other	84008099A	S	025585563.01	79011197	CC - NYK - Commodities	23,808,000.00
Commodities and other	109483988A	S	025825720.01	79011197	CC - NYK - Commodities	872,960.00
Commodities and other	73082043A	B	025891839.01	79011196	CC - NYK - Commodities	43,984,500.00
Commodities and other	109144569A	S	025912338.01	76099029	CC - LDN - Commodities	0.15
Commodities and other	85199036A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	85503187A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	85707106A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	85198946A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	85503232A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	85707183A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	85952057A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	86097498A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	86349069A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	86632965A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	86823845A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	87031205A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	87243383A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	87589888A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	87726030A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	87934501A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	88172912A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	88436013A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	88678374A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	88908098A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	89114615A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	89443693A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	89638007A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	89847738A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	90106310A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	90342732A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	90647770A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	90888065A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	91150225A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	91426179A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	91746032A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	92045647A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	85199000A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	85503215A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	85707122A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	85199052A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	85503248A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	85707212A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	85952086A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	86167031A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	86349102A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	86632987A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	86823861A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	87031221A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	87243406A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	87589869A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	87726048A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	87934558A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	88172928A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	88436036A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	88678454A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	88908163A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	89114647A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	89443735A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	89638039A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	89847757A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	90106326A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	90342764A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	90647847A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	90888090A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	85557653A	S	025967282.01	79096201	CC - LDN - Commodities	827,239.55
Commodities and other	85783090A	S	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	86088220A	S	025967282.01	79096201	CC - LDN - Commodities	1,102,986.06
Commodities and other	86167051A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	86349086A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	86633005A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	86823881A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	87031237A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	87243429A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	87589907A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	87726065A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	87934542A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	88172944A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	88436052A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	88678408A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	88908118A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	89114631A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	89443716A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	89638023A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	89847794A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	90106344A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	90342748A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	90647870A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	90888034A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	91150208A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	91426159A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	91745999A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	92045629A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	92399471A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	92751427A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	93044115A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	93452398A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	86238471A	S	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	86458539A	S	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	87339760A	S	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	87589849A	S	025967282.01	79096277	CC - LDN - Commodities	165,447.91
Commodities and other	87726089A	S	025967282.01	79096277	CC - LDN - Commodities	165,447.91
Commodities and other	87934518A	S	025967282.01	79096277	CC - LDN - Commodities	165,447.91
Commodities and other	88001296A	S	025967282.01	79096201	CC - LDN - Commodities	606,642.33
Commodities and other	88262286A	S	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	88436068A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	88678424A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	88908134A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	89114663A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	89443769A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	89638063A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	88697751A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	88937361A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	89443858A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	106826087A	S	025825944.01	76099030	CC - LDN - Commodities	1,079.52
Commodities and other	89650308A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	89929457A	S	025967282.01	79096201	CC - LDN - Commodities	827,239.55
Commodities and other	90173109A	S	025967282.01	79096201	CC - LDN - Commodities	827,239.55
Commodities and other	90367006A	S	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	90686913A	S	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	90711831A	B	025673815.01	76159371	CC - NYK - Commodities	3,600,000.00
Commodities and other	90711835A	S	025673815.01	76159371	CC - NYK - Commodities	2,800,000.00
Commodities and other	90711844A	B	025674581.01	76159371	CC - NYK - Commodities	900,000.00
Commodities and other	90711857A	S	025674581.01	76159371	CC - NYK - Commodities	700,000.00
Commodities and other	90913118A	S	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	91150241A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	91426141A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	91746015A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	92045666A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	92399487A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	92751443A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	93044132A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	90969013A	B	025967282.01	79096201	CC - LDN - Commodities	275,746.52
Commodities and other	91426195A	B	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	91746049A	B	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	92045684A	B	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	91563901A	B	025967282.01	79096201	CC - LDN - Commodities	1,378,732.58
Commodities and other	91838923A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	92080279A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	92448975A	B	025967282.01	79096201	CC - LDN - Commodities	1,102,986.06
Commodities and other	92842438A	B	025967282.01	79096201	CC - LDN - Commodities	551,493.03
Commodities and other	92953125A	S	025660978.01	79096319	CC - LDN - Commodities	4,013,224.69
Commodities and other	92953129A	S	025660978.01	79096319	CC - LDN - Commodities	4,013,224.69

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	92953133A	S	025660978.01	79096319	CC - LDN - Commodities	1,605,289.88
Commodities and other	93086624A	B	025673815.01	76159371	CC - NYK - Commodities	3,300,000.00
Commodities and other	93098612A	B	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	93452326A	B	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	93452366A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	93918041A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	94168898A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	94460711A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	94820386A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	95053050A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	95306946A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	95549529A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	95859971A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	96136104A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	96384254A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	96624290A	S	025967282.01	79096277	CC - LDN - Commodities	551,493.03
Commodities and other	96727717A	S	025967282.01	79096277	CC - LDN - Commodities	275,746.52
Commodities and other	109483948A	S	025825704.01	79011197	CC - NYK - Commodities	2,618,880.00
Commodities and other	109483963A	S	025825720.01	79011197	CC - NYK - Commodities	872,960.00
Commodities and other	109484040A	S	025825704.01	79011197	CC - NYK - Commodities	1,745,920.00
Commodities and other	84269738A	B	025825720.01	76159371	CC - NYK - Commodities	1,111,040.00
Commodities and other	84269669A	S	025825720.01	79011185	CC - NYK - Commodities	667,800.00
Commodities and other	84269676A	S	025825704.01	79011185	CC - NYK - Commodities	2,671,200.00
Commodities and other	84269742A	B	025825704.01	76159371	CC - NYK - Commodities	3,412,480.00
Commodities and other	109484039A	S	025825720.01	76159371	CC - NYK - Commodities	14,840,320.00
Commodities and other	84421936A	S	025585563.01	76159371	CC - NYK - Commodities	26,426,880.00
Commodities and other	109483973A	S	025825704.01	76159371	CC - NYK - Commodities	48,012,800.00
Commodities and other	84930978A	S	025585563.01	76159371	CC - NYK - Commodities	63,488,000.00
Commodities and other	85103114A	S	025825704.01	76159371	CC - NYK - Commodities	3,412,480.00
Commodities and other	85103107A	S	025825720.01	76159371	CC - NYK - Commodities	1,111,040.00
Commodities and other	85132109A	B	025844473.01	76159371	CC - NYK - Commodities	5,952,000.00
Commodities and other	85137310A	B	025844473.01	76159371	CC - NYK - Commodities	11,904,000.00
Commodities and other	85238474A	S	025852518.01	79011185	CC - NYK - Commodities	723,450.00
Commodities and other	85238458A	S	025978883.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	85238483A	S	025978925.01	79011185	CC - NYK - Commodities	500,850.00
Commodities and other	85336096A	S	025978925.01	79011185	CC - NYK - Commodities	111,300.00
Commodities and other	85336105A	S	025978883.01	79011185	CC - NYK - Commodities	55,650.00
Commodities and other	85336113A	S	025852518.01	79011185	CC - NYK - Commodities	166,950.00
Commodities and other	85789937A	B	025844473.01	76159321	CC - NYK - Commodities	19,840,000.00
Commodities and other	85790676A	B	025844473.01	76159321	CC - NYK - Commodities	19,840,000.00
Commodities and other	85789981A	B	025844473.01	76159321	CC - NYK - Commodities	39,680,000.00
Commodities and other	85790032A	B	025844473.01	76159321	CC - NYK - Commodities	39,680,000.00
Commodities and other	85790688A	S	025844473.01	76159321	CC - NYK - Commodities	37,696,000.00
Commodities and other	85878414A	B	025844473.01	79005441	CC - NYK - Commodities	19,482,500.00
Commodities and other	85878666A	S	025844473.01	79011183	CC - NYK - Commodities	11,689,500.00
Commodities and other	86005047A	B	025585563.01	76159371	CC - NYK - Commodities	63,488,000.00
Commodities and other	86067746A	B	025852518.01	79011197	CC - NYK - Commodities	1,190,400.00
Commodities and other	86067762A	B	025978883.01	79011197	CC - NYK - Commodities	476,160.00
Commodities and other	86067770A	B	025978925.01	79011197	CC - NYK - Commodities	714,240.00
Commodities and other	109484013A	S	025825720.01	76159371	CC - NYK - Commodities	3,491,840.00
Commodities and other	109484066A	S	025825704.01	76159371	CC - NYK - Commodities	11,348,480.00
Commodities and other	109484019A	S	025825704.01	76159371	CC - NYK - Commodities	9,602,560.00
Commodities and other	86472371A	S	025845769.01	79011197	CC - NYK - Commodities	173,639,680.00
Commodities and other	86472418A	B	025845769.01	79011197	CC - NYK - Commodities	13,332,480.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86472440A	S	025845769.01	79011197	CC - NYK - Commodities	69,836,800.00
Commodities and other	86472504A	B	025845769.01	79011197	CC - NYK - Commodities	55,552,000.00
Commodities and other	86472518A	S	025845769.01	79011197	CC - NYK - Commodities	15,872,000.00
Commodities and other	109484080A	S	025825720.01	76159371	CC - NYK - Commodities	3,491,840.00
Commodities and other	87577454A	S	025858416.01	76159371	CC - NYK - Commodities	26,585.60
Commodities and other	88127095A	B	025662990.01	79011197	CC - NYK - Commodities	4,444,160.00
Commodities and other	88127111A	S	025662990.01	79011197	CC - NYK - Commodities	4,682,240.00
Commodities and other	88127103A	B	025662966.01	79011197	CC - NYK - Commodities	1,190,400.00
Commodities and other	88127119A	S	025662966.01	79011197	CC - NYK - Commodities	1,269,760.00
Commodities and other	88503776A	S	025662370.01	79011189	CC - NYK - Commodities	6,600,000.00
Commodities and other	89532085A	S	025662990.01	79011197	CC - NYK - Commodities	2,380,800.00
Commodities and other	89531979A	S	025662990.01	79011197	CC - NYK - Commodities	3,968,000.00
Commodities and other	90071538A	B	025837089.01	76159371	CC - NYK - Commodities	436,480.00
Commodities and other	90071542A	B	025837089.01	76159371	CC - NYK - Commodities	436,480.00
Commodities and other	90216470A	B	025662966.01	79011197	CC - NYK - Commodities	2,222,080.00
Commodities and other	90450128A	S	025858416.01	76159371	CC - NYK - Commodities	36,743.68
Commodities and other	109727946A	B	025858416.01	79011185	CC - NYK - Commodities	36,300.50
Commodities and other	109727965A	B	025858416.01	79011185	CC - NYK - Commodities	119,797.76
Commodities and other	90845508A	B	025662990.01	79011197	CC - NYK - Commodities	4,682,240.00
Commodities and other	90845526A	S	025662990.01	79011197	CC - NYK - Commodities	4,047,360.00
Commodities and other	90845555A	S	025662990.01	79011197	CC - NYK - Commodities	2,301,440.00
Commodities and other	78779875A	S	025845769.01	76159321	CC - NYK - Commodities	27,776,000.00
Commodities and other	101436462A	S	025582131.01	76159321	CC - NYK - Commodities	15,872,000.00
Commodities and other	101436470A	S	025582131.01	76159321	CC - NYK - Commodities	15,872,000.00
Commodities and other	79442446A	S	025856394.01	79096201	CC - LDN - Commodities	12,000,000.00
Commodities and other	79442454A	B	025856394.01	79096201	CC - LDN - Commodities	10,125,000.00
Commodities and other	78568309A	B	025825993.01	79005443	CC - NYK - Commodities	3,605,145.60
Commodities and other	90066816A	S	025668096.01	79005449	CC - NYK - Commodities	50,000,000.00
Commodities and other	87445052A	S	025976044.01	79005449	CC - NYK - Commodities	10,000,000.00
Commodities and other	87929638A	S	025665035.01	79005449	CC - NYK - Commodities	20,000,000.00
Commodities and other	87777047A	S	025663865.01	79005449	CC - NYK - Commodities	15,000,000.00
Commodities and other	87218668A	S	025672403.01	79005449	CC - NYK - Commodities	5,000,000.00
Commodities and other	87445068A	S	025976044.01	79005449	CC - NYK - Commodities	10,000,000.00
Commodities and other	87445097A	S	025976044.01	79005449	CC - NYK - Commodities	10,000,000.00
Commodities and other	90066900A	B	025668096.01	79011165	CC - NYK - Commodities	10,000,000.00
Commodities and other	109687520A	S	025889585.01	76099018	CC - LDN - Commodities	1.00
Commodities and other	72367296A	B	025779695.01	79011165	CC - NYK - Commodities	25,000,000.00
Commodities and other	108626340A	S	025832502.01	79011184	CC - NYK - Commodities	74,360.32
Commodities and other	109675574A	B	025844473.01	79011185	CC - NYK - Commodities	14,691,600.00
Commodities and other	108627101A	S	025832486.01	79011184	CC - NYK - Commodities	151,577.60
Commodities and other	109713133A	B	025869256.01	79011186	CC - NYK - Commodities	12,243,000.00
Commodities and other	90067019A	B	025668096.01	79005449	CC - NYK - Commodities	25,000,000.00
Commodities and other	74629908A	S	025878539.01	76159321	CC - NYK - Commodities	20,236,800.00
Commodities and other	74630836A	S	025878497.01	76159321	CC - NYK - Commodities	15,951,360.00
Commodities and other	74630913A	S	025878505.01	76159321	CC - NYK - Commodities	2,380,800.00
Commodities and other	74629228A	S	025878844.01	76159321	CC - NYK - Commodities	18,570,240.00
Commodities and other	74631118A	S	025878521.01	76159321	CC - NYK - Commodities	2,380,800.00
Commodities and other	75049896A	S	025668286.01	76099025	CC - LDN - Commodities	57,000.00
Commodities and other	108629075A	B	025827072.01	79011184	CC - NYK - Commodities	6,348.80
Commodities and other	108628995A	B	025832502.01	79011184	CC - NYK - Commodities	20,078.08
Commodities and other	86864206A	B	025983065.01	79005449	CC - NYK - Commodities	50,000,000.00
Commodities and other	75954691A	B	025869256.01	79011185	CC - NYK - Commodities	3,389,329.86
Commodities and other	86904392A	B	025668476.01	79005449	CC - NYK - Commodities	50,000,000.00
Commodities and other	86904513A	S	025668476.01	79005449	CC - NYK - Commodities	20,000,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86904464A	B	025668476.01	79005449	CC - NYK - Commodities	50,000,000.00
Commodities and other	76834099A	S	025920539.01	79011987	CC - NYK - Commodities	1,197,000.00
Commodities and other	87929656A	B	025665035.01	79005449	CC - NYK - Commodities	10,000,000.00
Commodities and other	77196410A	B	025869256.01	79011184	CC - NYK - Commodities	5,523,456.00
Commodities and other	77196416A	B	025869256.01	79011184	CC - NYK - Commodities	5,904,384.00
Commodities and other	107982178A	B	025889585.01	76099017	CC - LDN - Commodities	1.00
Commodities and other	77653077A	S	025956160.01	79096201	CC - LDN - Commodities	25,000,000.00
Commodities and other	77653068A	B	025956160.01	79096201	CC - LDN - Commodities	25,000,000.00
Commodities and other	77700463A	B	025836404.01	76159321	CC - NYK - Commodities	39,680,000.00
Commodities and other	77700771A	S	025920240.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	77731610A	S	025856394.01	79096201	CC - LDN - Commodities	4,500,000.00
Commodities and other	90067068A	B	025668096.01	79005449	CC - NYK - Commodities	10,000,000.00
Commodities and other	90066711A	B	025668096.01	79005449	CC - NYK - Commodities	10,000,000.00
Commodities and other	77857711A	B	025869256.01	79011184	CC - NYK - Commodities	30,950,400.00
Commodities and other	90066776A	S	025668096.01	79005449	CC - NYK - Commodities	10,000,000.00
Commodities and other	87929683A	S	025665035.01	79005449	CC - NYK - Commodities	5,000,000.00
Commodities and other	78644642A	S	025878539.01	76159321	CC - NYK - Commodities	24,403,200.00
Commodities and other	90066886A	S	025668096.01	79011165	CC - NYK - Commodities	20,000,000.00
Commodities and other	108632005A	B	025859422.01	79011183	CC - NYK - Commodities	1,168,950.00
Commodities and other	90066751A	B	025668096.01	79011987	CC - NYK - Commodities	50,000,000.00
Commodities and other	105509365A	S	025835273.01	79011985	CC - NYK - Commodities	50,000,000.00
Commodities and other	80186036A	B	025920539.01	79011987	CC - NYK - Commodities	95,000.00
Commodities and other	80263333A	B	025869256.01	79011184	CC - NYK - Commodities	11,904,000.00
Commodities and other	81132328A	S	025920240.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	81323029A	S	025845769.01	76159321	CC - NYK - Commodities	4,761,600.00
Commodities and other	109717581A	B	025844473.01	79011185	CC - NYK - Commodities	23,373,000.00
Commodities and other	82224230A	S	025844473.01	79011184	CC - NYK - Commodities	39,680,000.00
Commodities and other	82224261A	S	025844473.01	79011184	CC - NYK - Commodities	39,680,000.00
Commodities and other	83010940A	S	025585563.01	79011184	CC - NYK - Commodities	5,952,000.00
Commodities and other	86750772A	S	025668294.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	83198418A	S	025977075.01	79011987	CC - NYK - Commodities	35,000,000.00
Commodities and other	83702735A	S	025978883.01	79011197	CC - NYK - Commodities	872,960.00
Commodities and other	83702743A	S	025852518.01	79011197	CC - NYK - Commodities	1,745,920.00
Commodities and other	83704806A	S	025978883.01	79011197	CC - NYK - Commodities	1,666,560.00
Commodities and other	83704184A	S	025852518.01	79011197	CC - NYK - Commodities	3,571,200.00
Commodities and other	109483912A	B	025825720.01	79011184	CC - NYK - Commodities	17,459,200.00
Commodities and other	103986977A	B	025979295.01	79011987	CC - NYK - Commodities	4,561,165.00
Commodities and other	103987223A	B	025979295.01	79011987	CC - NYK - Commodities	2,978,720.00
Commodities and other	109483924A	B	025825704.01	79011184	CC - NYK - Commodities	56,742,400.00
Commodities and other	83746309A	S	025978883.01	79011197	CC - NYK - Commodities	1,825,280.00
Commodities and other	83746300A	S	025852518.01	79011197	CC - NYK - Commodities	4,047,360.00
Commodities and other	109483898A	B	025825704.01	79011184	CC - NYK - Commodities	6,110,720.00
Commodities and other	109483885A	B	025825720.01	79011184	CC - NYK - Commodities	2,618,880.00
Commodities and other	83784540A	S	025978925.01	79011197	CC - NYK - Commodities	1,349,120.00
Commodities and other	103987061A	B	025980475.01	79011987	CC - NYK - Commodities	9,773,785.00
Commodities and other	103986869A	B	025887357.01	79011987	CC - NYK - Commodities	48,869,660.00
Commodities and other	103987095A	B	025887365.01	79011987	CC - NYK - Commodities	1,954,855.00
Commodities and other	103987103A	B	025980475.01	79011987	CC - NYK - Commodities	6,382,880.00
Commodities and other	103986930A	B	025887357.01	79011987	CC - NYK - Commodities	31,914,880.00
Commodities and other	103987086A	B	025887365.01	79011987	CC - NYK - Commodities	1,276,640.00
Commodities and other	83817872A	S	025978925.01	79011197	CC - NYK - Commodities	1,666,560.00
Commodities and other	83854491A	S	025977075.01	79011987	CC - NYK - Commodities	40,000,000.00
Commodities and other	83857361A	S	025978925.01	79011197	CC - NYK - Commodities	1,904,640.00
Commodities and other	83857353A	S	025852518.01	79011197	CC - NYK - Commodities	952,320.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86786590A	B	025668401.01	79011987	CC - NYK - Commodities	3,307,000.00
Commodities and other	86786654A	B	025668401.01	79011987	CC - NYK - Commodities	2,116,480.00
Commodities and other	109245357A	S	025867482.01	76159376	CC - NYK - Commodities	316,508.32
Commodities and other	109245369A	B	025839929.01	76159376	CC - NYK - Commodities	865,940.43
Commodities and other	86786774A	B	025967258.01	79011987	CC - NYK - Commodities	6,878,250.00
Commodities and other	86786822A	B	025967506.01	79011987	CC - NYK - Commodities	22,883,500.00
Commodities and other	86786805A	B	025887357.01	79011987	CC - NYK - Commodities	26,190,500.00
Commodities and other	86786790A	B	025967258.01	79011987	CC - NYK - Commodities	4,402,080.00
Commodities and other	86786836A	B	025967506.01	79011987	CC - NYK - Commodities	14,645,440.00
Commodities and other	86786813A	B	025887357.01	79011987	CC - NYK - Commodities	16,761,920.00
Commodities and other	86786731A	B	025921727.01	79011987	CC - NYK - Commodities	3,978,880.00
Commodities and other	86786750A	B	025921727.01	79011987	CC - NYK - Commodities	6,217,000.00
Commodities and other	86786758A	B	025913005.01	79011987	CC - NYK - Commodities	661,250.00
Commodities and other	86786782A	B	025913005.01	79011987	CC - NYK - Commodities	423,200.00
Commodities and other	109245381A	S	025867482.01	76159376	CC - NYK - Commodities	465,883.57
Commodities and other	109245393A	S	025867482.01	76159376	CC - NYK - Commodities	5,146,655.51
Commodities and other	109245406A	S	025867482.01	76159376	CC - NYK - Commodities	8,750,463.41
Commodities and other	109245418A	S	025864562.01	76159376	CC - NYK - Commodities	118,109.12
Commodities and other	84710706A	S	025837949.01	79011185	CC - NYK - Commodities	201,000,000.00
Commodities and other	84711121A	S	025845769.01	79011197	CC - NYK - Commodities	16,665,600.00
Commodities and other	84710792A	S	025837931.01	79011185	CC - NYK - Commodities	99,000,000.00
Commodities and other	84746194A	S	025845769.01	79011197	CC - NYK - Commodities	8,332,800.00
Commodities and other	84788994A	S	025845769.01	79011197	CC - NYK - Commodities	46,346,240.00
Commodities and other	84809331A	S	025845769.01	79011197	CC - NYK - Commodities	23,173,120.00
Commodities and other	84819959A	S	025874678.01	79011197	CC - NYK - Commodities	515,520.00
Commodities and other	84819947A	S	025874678.01	79011197	CC - NYK - Commodities	456,960.00
Commodities and other	84819935A	S	025874678.01	79011197	CC - NYK - Commodities	362,880.00
Commodities and other	84819923A	S	025874678.01	79011197	CC - NYK - Commodities	407,040.00
Commodities and other	84862680A	S	025978925.01	79011197	CC - NYK - Commodities	1,825,280.00
Commodities and other	84862468A	S	025852518.01	79011185	CC - NYK - Commodities	1,057,350.00
Commodities and other	84862420A	S	025978883.01	79011185	CC - NYK - Commodities	500,850.00
Commodities and other	84862431A	S	025978925.01	79011185	CC - NYK - Commodities	779,100.00
Commodities and other	84892078A	B	025845769.01	79011197	CC - NYK - Commodities	69,836,800.00
Commodities and other	109245430A	S	025867482.01	76159376	CC - NYK - Commodities	2,567,582.55
Commodities and other	109245442A	S	025867482.01	76159376	CC - NYK - Commodities	2,480,882.24
Commodities and other	109245454A	B	025864562.01	76159376	CC - NYK - Commodities	865,940.43
Commodities and other	84967774A	S	025978925.01	79011197	CC - NYK - Commodities	2,856,960.00
Commodities and other	84967766A	S	025978883.01	79011197	CC - NYK - Commodities	1,825,280.00
Commodities and other	84967782A	S	025852518.01	79011197	CC - NYK - Commodities	4,206,080.00
Commodities and other	84967725A	S	025978925.01	79011189	CC - NYK - Commodities	1,502,550.00
Commodities and other	84967733A	S	025978883.01	79011185	CC - NYK - Commodities	946,050.00
Commodities and other	84967741A	S	025852518.01	79011189	CC - NYK - Commodities	2,170,350.00
Commodities and other	85004547A	S	025852518.01	76159321	CC - NYK - Commodities	317,440.00
Commodities and other	109245499A	S	025867482.01	79005434	CC - NYK - Commodities	1,510,465.57
Commodities and other	85141921A	S	025978925.01	79011185	CC - NYK - Commodities	278,250.00
Commodities and other	85141913A	S	025978883.01	79011185	CC - NYK - Commodities	222,600.00
Commodities and other	85141929A	S	025852518.01	79011185	CC - NYK - Commodities	445,200.00
Commodities and other	85170736A	S	025978925.01	79011185	CC - NYK - Commodities	556,500.00
Commodities and other	85170754A	S	025978883.01	79011185	CC - NYK - Commodities	278,250.00
Commodities and other	85170744A	S	025852518.01	79011185	CC - NYK - Commodities	667,800.00
Commodities and other	109245467A	S	025795881.01	76159376	CC - NYK - Commodities	1,649,590.92
Commodities and other	85290623A	B	025978925.01	79011197	CC - NYK - Commodities	476,160.00
Commodities and other	85290639A	B	025978883.01	79011197	CC - NYK - Commodities	317,440.00
Commodities and other	85290647A	B	025852518.01	79011197	CC - NYK - Commodities	714,240.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109245527A	S	025795881.01	76159376	CC - NYK - Commodities	931,083.53
Commodities and other	109245486A	S	025839929.01	76159376	CC - NYK - Commodities	57,155.63
Commodities and other	109245515A	S	025795881.01	76159376	CC - NYK - Commodities	680,243.68
Commodities and other	109245551A	S	025867482.01	76159376	CC - NYK - Commodities	1,538,669.28
Commodities and other	109246027A	S	025867482.01	76159376	CC - NYK - Commodities	672,710.80
Commodities and other	85636683A	B	025585563.01	76159371	CC - NYK - Commodities	39,680,000.00
Commodities and other	85632623A	B	025978925.01	79011197	CC - NYK - Commodities	476,160.00
Commodities and other	85632661A	B	025978883.01	79011197	CC - NYK - Commodities	317,440.00
Commodities and other	85632635A	B	025852518.01	79011197	CC - NYK - Commodities	396,800.00
Commodities and other	109245539A	S	025839929.01	76159376	CC - NYK - Commodities	388,658.25
Commodities and other	85672642A	S	025978925.01	79011189	CC - NYK - Commodities	333,900.00
Commodities and other	85672626A	S	025978883.01	79011185	CC - NYK - Commodities	222,600.00
Commodities and other	85672652A	S	025852518.01	79011189	CC - NYK - Commodities	667,800.00
Commodities and other	85672803A	B	025978925.01	79011197	CC - NYK - Commodities	555,520.00
Commodities and other	85672819A	B	025978883.01	79011197	CC - NYK - Commodities	317,440.00
Commodities and other	85672811A	B	025852518.01	79011197	CC - NYK - Commodities	793,600.00
Commodities and other	85710115A	S	025978925.01	79011197	CC - NYK - Commodities	555,520.00
Commodities and other	85710082A	S	025978883.01	79011197	CC - NYK - Commodities	317,440.00
Commodities and other	85710095A	S	025852518.01	79011197	CC - NYK - Commodities	793,600.00
Commodities and other	85755396A	S	025883273.01	79011197	CC - NYK - Commodities	7,936,000.00
Commodities and other	85755404A	B	025883273.01	79011197	CC - NYK - Commodities	7,936,000.00
Commodities and other	85749988A	S	025660200.01	79011197	CC - NYK - Commodities	6,348,800.00
Commodities and other	85749996A	B	025660200.01	79011197	CC - NYK - Commodities	6,348,800.00
Commodities and other	85840302A	S	025844473.01	79011185	CC - NYK - Commodities	33,000,000.00
Commodities and other	85840033A	B	025585563.01	76159371	CC - NYK - Commodities	11,904,000.00
Commodities and other	85840150A	B	025844473.01	79011197	CC - NYK - Commodities	38,965,000.00
Commodities and other	85840146A	S	025844473.01	79011197	CC - NYK - Commodities	23,768,650.00
Commodities and other	86102565A	S	025662966.01	79011197	CC - NYK - Commodities	3,491,840.00
Commodities and other	86102577A	S	025662990.01	79011197	CC - NYK - Commodities	12,380,160.00
Commodities and other	109245568A	S	025795881.01	76159376	CC - NYK - Commodities	1,271,205.38
Commodities and other	86013440A	B	025852518.01	79011197	CC - NYK - Commodities	1,111,040.00
Commodities and other	86013448A	B	025978883.01	79011197	CC - NYK - Commodities	476,160.00
Commodities and other	86013464A	B	025978925.01	79011197	CC - NYK - Commodities	793,600.00
Commodities and other	86066690A	B	025845769.01	79011197	CC - NYK - Commodities	23,014,400.00
Commodities and other	86102041A	B	025585563.01	76159371	CC - NYK - Commodities	15,872,000.00
Commodities and other	86102172A	B	025978925.01	79011197	CC - NYK - Commodities	872,960.00
Commodities and other	86102164A	B	025978883.01	79011197	CC - NYK - Commodities	555,520.00
Commodities and other	86102180A	B	025852518.01	79011197	CC - NYK - Commodities	1,507,840.00
Commodities and other	86131513A	B	025585563.01	76159371	CC - NYK - Commodities	14,522,880.00
Commodities and other	86175620A	S	025837931.01	79011185	CC - NYK - Commodities	33,660,000.00
Commodities and other	86175300A	S	025837949.01	79011185	CC - NYK - Commodities	80,400,000.00
Commodities and other	86175381A	S	025837931.01	79011185	CC - NYK - Commodities	39,600,000.00
Commodities and other	86175564A	S	025837949.01	79011185	CC - NYK - Commodities	68,340,000.00
Commodities and other	86251575A	B	025882374.01	79011197	CC - NYK - Commodities	1,587,200.00
Commodities and other	86261945A	B	025978925.01	79011197	CC - NYK - Commodities	476,160.00
Commodities and other	86261953A	B	025978883.01	79011197	CC - NYK - Commodities	317,440.00
Commodities and other	86261961A	B	025852518.01	79011197	CC - NYK - Commodities	793,600.00
Commodities and other	86469093A	B	025662966.01	79011197	CC - NYK - Commodities	79,360.00
Commodities and other	86469102A	S	025662990.01	79011197	CC - NYK - Commodities	79,360.00
Commodities and other	86507150A	S	025852518.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	86472554A	B	025978925.01	79011197	CC - NYK - Commodities	952,320.00
Commodities and other	86472562A	B	025978883.01	79011197	CC - NYK - Commodities	634,880.00
Commodities and other	86472570A	B	025852518.01	79011197	CC - NYK - Commodities	1,111,040.00
Commodities and other	86563603A	B	025852518.01	79011197	CC - NYK - Commodities	793,600.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86563611A	B	025978925.01	79011197	CC - NYK - Commodities	476,160.00
Commodities and other	86563619A	B	025978883.01	79011197	CC - NYK - Commodities	317,440.00
Commodities and other	101436369A	S	025582131.01	79011197	CC - NYK - Commodities	19,840,000.00
Commodities and other	86709621A	B	025852518.01	79011197	CC - NYK - Commodities	1,587,200.00
Commodities and other	86709629A	B	025978883.01	79011197	CC - NYK - Commodities	634,880.00
Commodities and other	86709653A	B	025978925.01	79011197	CC - NYK - Commodities	952,320.00
Commodities and other	86753023A	B	025882374.01	79011197	CC - NYK - Commodities	1,587,200.00
Commodities and other	86792305A	B	025978925.01	79011197	CC - NYK - Commodities	1,031,680.00
Commodities and other	86792313A	B	025978883.01	79011197	CC - NYK - Commodities	634,880.00
Commodities and other	86792321A	B	025852518.01	79011197	CC - NYK - Commodities	1,587,200.00
Commodities and other	86827456A	B	025978925.01	79011197	CC - NYK - Commodities	476,160.00
Commodities and other	86827465A	B	025978883.01	79011197	CC - NYK - Commodities	317,440.00
Commodities and other	86827477A	B	025852518.01	79011197	CC - NYK - Commodities	793,600.00
Commodities and other	86949364A	B	025852518.01	79011197	CC - NYK - Commodities	872,960.00
Commodities and other	86949372A	B	025978883.01	79011197	CC - NYK - Commodities	317,440.00
Commodities and other	86949380A	B	025978925.01	79011197	CC - NYK - Commodities	476,160.00
Commodities and other	87033293A	B	025852518.01	79011197	CC - NYK - Commodities	793,600.00
Commodities and other	87033301A	B	025978883.01	79011197	CC - NYK - Commodities	317,440.00
Commodities and other	87033317A	B	025978925.01	79011197	CC - NYK - Commodities	476,160.00
Commodities and other	87077786A	S	025987785.01	76159371	CC - NYK - Commodities	2,118,991.36
Commodities and other	87077795A	S	025987868.01	76159371	CC - NYK - Commodities	16,495,769.60
Commodities and other	87077808A	S	025671678.01	76159371	CC - NYK - Commodities	58,840,599.04
Commodities and other	87077818A	S	025671595.01	76159371	CC - NYK - Commodities	1,904,640.00
Commodities and other	87246116A	S	025671694.01	79011185	CC - NYK - Commodities	1,558,200.00
Commodities and other	87359171A	S	025869256.01	79011187	CC - NYK - Commodities	847,520.00
Commodities and other	87359367A	S	025869256.01	79011187	CC - NYK - Commodities	847,520.00
Commodities and other	87684166A	B	025663865.01	79011987	CC - NYK - Commodities	25,000,000.00
Commodities and other	87684177A	B	025663865.01	79011987	CC - NYK - Commodities	50,000,000.00
Commodities and other	109715611A	B	025869256.01	79011189	CC - NYK - Commodities	111,300.00
Commodities and other	109245582A	S	025839929.01	79005434	CC - NYK - Commodities	214,905.15
Commodities and other	109245594A	S	025795881.01	79005434	CC - NYK - Commodities	816,292.41
Commodities and other	109246039A	S	025839929.01	76159376	CC - NYK - Commodities	450,386.32
Commodities and other	87659096A	S	025660200.01	79011197	CC - NYK - Commodities	1,428,480.00
Commodities and other	87659118A	B	025660200.01	79011197	CC - NYK - Commodities	1,428,480.00
Commodities and other	87694442A	B	025883273.01	76159371	CC - NYK - Commodities	7,936,000.00
Commodities and other	87694450A	S	025883273.01	76159371	CC - NYK - Commodities	7,936,000.00
Commodities and other	87693178A	B	025965344.01	79011987	CC - NYK - Commodities	19,999,999.43
Commodities and other	87693187A	B	025965344.01	79011987	CC - NYK - Commodities	19,999,999.43
Commodities and other	87693170A	S	025965344.01	79011987	CC - NYK - Commodities	14,442,905.00
Commodities and other	87693209A	B	025965344.01	79011987	CC - NYK - Commodities	14,442,905.00
Commodities and other	87768784A	S	025844473.01	79011197	CC - NYK - Commodities	12,538,880.00
Commodities and other	87768583A	B	025844473.01	79011197	CC - NYK - Commodities	19,840,000.00
Commodities and other	87772801A	B	025844473.01	79011197	CC - NYK - Commodities	19,840,000.00
Commodities and other	87773823A	S	025844473.01	79011197	CC - NYK - Commodities	12,300,800.00
Commodities and other	87774501A	B	025844473.01	76159371	CC - NYK - Commodities	1,984,000.00
Commodities and other	87859025A	B	025665050.01	79005449	CC - NYK - Commodities	16,000,000.00
Commodities and other	87821288A	S	025836404.01	79011197	CC - NYK - Commodities	39,680,000.00
Commodities and other	87821298A	B	025836404.01	79011197	CC - NYK - Commodities	39,680,000.00
Commodities and other	87821396A	S	025915414.01	75990338	CC - LDN - Commodities	7,163,125.00
Commodities and other	87821907A	B	025920539.01	79011987	CC - NYK - Commodities	99,999.67
Commodities and other	101436377A	B	025582131.01	79011197	CC - NYK - Commodities	19,840,000.00
Commodities and other	87891849A	B	025869256.01	79011189	CC - NYK - Commodities	4,860,000.00
Commodities and other	87982875A	B	025920539.01	79011987	CC - NYK - Commodities	49,999.84
Commodities and other	101436480A	B	025582131.01	76159371	CC - NYK - Commodities	15,872,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101436508A	B	025582131.01	76159371	CC - NYK - Commodities	15,872,000.00
Commodities and other	109245631A	S	025867482.01	79005434	CC - NYK - Commodities	1,437,344.83
Commodities and other	109245643A	S	025864562.01	79005434	CC - NYK - Commodities	102,003.33
Commodities and other	88220750A	S	025893868.01	76159391	CC - NYK - Commodities	4,247,208.00
Commodities and other	88221152A	S	025893884.01	76159391	CC - NYK - Commodities	741,258.00
Commodities and other	88221177A	S	025893900.01	76159391	CC - NYK - Commodities	1,021,734.00
Commodities and other	101436398A	B	025582131.01	76159371	CC - NYK - Commodities	19,840,000.00
Commodities and other	88126957A	S	025852518.01	79011185	CC - NYK - Commodities	1,001,700.00
Commodities and other	88126965A	S	025978883.01	79011185	CC - NYK - Commodities	389,550.00
Commodities and other	88126981A	S	025978925.01	79011185	CC - NYK - Commodities	667,800.00
Commodities and other	88180964A	B	025674409.01	76159371	CC - NYK - Commodities	2,380,800.00
Commodities and other	101436432A	B	025582131.01	76159371	CC - NYK - Commodities	19,840,000.00
Commodities and other	101436440A	B	025582131.01	76159371	CC - NYK - Commodities	19,840,000.00
Commodities and other	109245655A	S	025795881.01	79005434	CC - NYK - Commodities	1,998,215.81
Commodities and other	88181460A	S	025978925.01	79011185	CC - NYK - Commodities	500,850.00
Commodities and other	88181468A	S	025978883.01	79011185	CC - NYK - Commodities	278,250.00
Commodities and other	88181476A	S	025852518.01	79011185	CC - NYK - Commodities	667,800.00
Commodities and other	109245667A	S	025839929.01	79005434	CC - NYK - Commodities	448,100.10
Commodities and other	88291790A	B	025978925.01	79011197	CC - NYK - Commodities	476,160.00
Commodities and other	88291800A	B	025978883.01	79011197	CC - NYK - Commodities	238,080.00
Commodities and other	88291810A	B	025852518.01	79011197	CC - NYK - Commodities	793,600.00
Commodities and other	88440563A	B	025674409.01	76159371	CC - NYK - Commodities	7,936,000.00
Commodities and other	88445892A	S	025852518.01	79011189	CC - NYK - Commodities	667,800.00
Commodities and other	88440784A	B	025662370.01	79011189	CC - NYK - Commodities	6,600,000.00
Commodities and other	88440833A	S	025978925.01	79011185	CC - NYK - Commodities	222,600.00
Commodities and other	88440849A	S	025852518.01	79011185	CC - NYK - Commodities	389,550.00
Commodities and other	88440857A	S	025978883.01	79011185	CC - NYK - Commodities	166,950.00
Commodities and other	88552031A	B	025852518.01	79011185	CC - NYK - Commodities	389,550.00
Commodities and other	88599391A	B	025852518.01	79011185	CC - NYK - Commodities	779,100.00
Commodities and other	88599850A	B	025852518.01	79011197	CC - NYK - Commodities	793,600.00
Commodities and other	88599858A	B	025978883.01	79011197	CC - NYK - Commodities	317,440.00
Commodities and other	88599866A	B	025978925.01	79011197	CC - NYK - Commodities	476,160.00
Commodities and other	89044714A	S	025668476.01	79011987	CC - NYK - Commodities	25,000,000.00
Commodities and other	88641202A	S	025660200.01	76159371	CC - NYK - Commodities	1,587,200.00
Commodities and other	88641211A	B	025660200.01	76159371	CC - NYK - Commodities	1,587,200.00
Commodities and other	88641220A	S	025660200.01	76159371	CC - NYK - Commodities	952,320.00
Commodities and other	88641228A	B	025660200.01	76159371	CC - NYK - Commodities	952,320.00
Commodities and other	101436616A	S	025582131.01	79011185	CC - NYK - Commodities	12,600,000.00
Commodities and other	88909025A	B	025978883.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	88909042A	B	025978925.01	79011185	CC - NYK - Commodities	500,850.00
Commodities and other	88909058A	B	025852518.01	79011185	CC - NYK - Commodities	779,100.00
Commodities and other	88962314A	B	025825993.01	79005434	CC - NYK - Commodities	100,000,000.00
Commodities and other	89006871A	S	025823931.01	79011987	CC - NYK - Commodities	75,000,000.00
Commodities and other	89006862A	B	025823931.01	79011987	CC - NYK - Commodities	75,000,000.00
Commodities and other	89007220A	B	025852518.01	79011185	CC - NYK - Commodities	3,116,400.00
Commodities and other	89007228A	B	025978883.01	79011185	CC - NYK - Commodities	1,335,600.00
Commodities and other	89007244A	B	025978925.01	79011185	CC - NYK - Commodities	2,170,350.00
Commodities and other	89007167A	B	025852518.01	79011185	CC - NYK - Commodities	779,100.00
Commodities and other	89007175A	B	025978883.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	89007191A	B	025978925.01	79011185	CC - NYK - Commodities	556,500.00
Commodities and other	89045557A	B	025978925.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	89045565A	B	025978883.01	79011185	CC - NYK - Commodities	222,600.00
Commodities and other	89045573A	B	025852518.01	79011185	CC - NYK - Commodities	500,850.00
Commodities and other	89082007A	B	025978925.01	79011185	CC - NYK - Commodities	111,300.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89082015A	B	025978883.01	79011185	CC - NYK - Commodities	55,650.00
Commodities and other	89082035A	B	025852518.01	79011185	CC - NYK - Commodities	111,300.00
Commodities and other	89121848A	B	025966136.01	76159350	CC - NYK - Commodities	9,045.00
Commodities and other	89151740A	S	025966136.01	76159397	CC - NYK - Commodities	6,890.00
Commodities and other	89151793A	S	025966185.01	76159397	CC - NYK - Commodities	13,780.00
Commodities and other	89151884A	S	025967217.01	76159397	CC - NYK - Commodities	6,890.00
Commodities and other	89151797A	S	025966144.01	76159397	CC - NYK - Commodities	13,780.00
Commodities and other	89151802A	S	025966151.01	76159397	CC - NYK - Commodities	96,460.00
Commodities and other	89151807A	S	025966169.01	76159397	CC - NYK - Commodities	27,560.00
Commodities and other	89151813A	S	025967233.01	76159397	CC - NYK - Commodities	6,890.00
Commodities and other	89151818A	S	025661489.01	76159397	CC - NYK - Commodities	55,120.00
Commodities and other	89151824A	S	025966177.01	76159397	CC - NYK - Commodities	6,890.00
Commodities and other	89151830A	S	025979261.01	76159397	CC - NYK - Commodities	20,670.00
Commodities and other	89151834A	S	025661471.01	76159397	CC - NYK - Commodities	6,890.00
Commodities and other	89151839A	S	025966110.01	76159397	CC - NYK - Commodities	1,074,840.00
Commodities and other	89151844A	S	025966128.01	76159397	CC - NYK - Commodities	41,340.00
Commodities and other	89121702A	B	025966185.01	76159350	CC - NYK - Commodities	17,085.00
Commodities and other	89121707A	B	025967217.01	76159350	CC - NYK - Commodities	9,045.00
Commodities and other	89121711A	B	025966144.01	76159350	CC - NYK - Commodities	17,085.00
Commodities and other	89121716A	B	025967233.01	76159350	CC - NYK - Commodities	9,045.00
Commodities and other	89121722A	B	025966151.01	76159350	CC - NYK - Commodities	119,595.00
Commodities and other	89121726A	B	025966169.01	76159350	CC - NYK - Commodities	34,170.00
Commodities and other	89121731A	B	025966177.01	76159350	CC - NYK - Commodities	9,045.00
Commodities and other	89121735A	B	025661489.01	76159350	CC - NYK - Commodities	68,340.00
Commodities and other	89121739A	B	025979261.01	76159350	CC - NYK - Commodities	26,130.00
Commodities and other	89121743A	B	025661471.01	76159350	CC - NYK - Commodities	9,045.00
Commodities and other	89121762A	B	025966110.01	76159350	CC - NYK - Commodities	1,329,615.00
Commodities and other	89121767A	B	025966128.01	76159350	CC - NYK - Commodities	51,255.00
Commodities and other	89121824A	B	025978925.01	79011185	CC - NYK - Commodities	278,250.00
Commodities and other	89121832A	B	025978883.01	79011185	CC - NYK - Commodities	166,950.00
Commodities and other	89121840A	B	025852518.01	79011185	CC - NYK - Commodities	389,550.00
Commodities and other	89151686A	B	025869256.01	76159371	CC - NYK - Commodities	33,073,080.00
Commodities and other	89158811A	B	025978925.01	79011185	CC - NYK - Commodities	166,950.00
Commodities and other	89158819A	B	025978883.01	79011185	CC - NYK - Commodities	111,300.00
Commodities and other	89158828A	B	025852518.01	79011185	CC - NYK - Commodities	278,250.00
Commodities and other	109245679A	S	025795881.01	79005434	CC - NYK - Commodities	357,127.93
Commodities and other	89303631A	S	025682188.01	79011987	CC - NYK - Commodities	25,000,000.00
Commodities and other	89189828A	S	025907205.01	79011987	CC - NYK - Commodities	25,000,000.00
Commodities and other	89197719A	B	025978925.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	89197728A	B	025978883.01	79011185	CC - NYK - Commodities	166,950.00
Commodities and other	89197739A	B	025852518.01	79011185	CC - NYK - Commodities	389,550.00
Commodities and other	89254648A	B	025978925.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	89254656A	B	025978883.01	79011185	CC - NYK - Commodities	278,250.00
Commodities and other	89254664A	B	025852518.01	79011185	CC - NYK - Commodities	500,850.00
Commodities and other	89306081A	S	025674409.01	76159371	CC - NYK - Commodities	2,777,600.00
Commodities and other	89306356A	B	025662966.01	79011197	CC - NYK - Commodities	2,222,080.00
Commodities and other	89306364A	B	025662966.01	79011197	CC - NYK - Commodities	1,269,760.00
Commodities and other	89306469A	B	025978925.01	79011185	CC - NYK - Commodities	667,800.00
Commodities and other	89306477A	B	025978883.01	79011185	CC - NYK - Commodities	389,550.00
Commodities and other	89306485A	B	025852518.01	79011185	CC - NYK - Commodities	946,050.00
Commodities and other	89306381A	B	025662990.01	79011197	CC - NYK - Commodities	8,015,360.00
Commodities and other	89306389A	B	025662990.01	79011197	CC - NYK - Commodities	4,682,240.00
Commodities and other	89360083A	B	025674409.01	76159371	CC - NYK - Commodities	9,920,000.00
Commodities and other	89360087A	B	025674409.01	76159371	CC - NYK - Commodities	9,920,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108636950A	S	025832486.01	76159371	CC - NYK - Commodities	354,659.84
Commodities and other	108636985A	S	025832502.01	76159371	CC - NYK - Commodities	1,058,344.96
Commodities and other	89532076A	S	025662966.01	79011197	CC - NYK - Commodities	634,880.00
Commodities and other	89531971A	S	025662966.01	79011197	CC - NYK - Commodities	1,111,040.00
Commodities and other	109245694A	S	025795881.01	76159376	CC - NYK - Commodities	3,073,851.13
Commodities and other	109245706A	S	025867482.01	76159376	CC - NYK - Commodities	1,516,733.06
Commodities and other	89907583A	S	025869256.01	76159346	CC - NYK - Commodities	873,425.00
Commodities and other	109245718A	S	025864562.01	76159376	CC - NYK - Commodities	32,211.58
Commodities and other	89957793A	S	025869256.01	79011187	CC - NYK - Commodities	1,059,400.00
Commodities and other	90021448A	S	025837089.01	76159371	CC - NYK - Commodities	436,480.00
Commodities and other	90021453A	S	025837089.01	76159371	CC - NYK - Commodities	436,480.00
Commodities and other	90110524A	B	025878844.01	79011197	CC - NYK - Commodities	18,570,240.00
Commodities and other	90110573A	B	025878505.01	79011197	CC - NYK - Commodities	3,868,800.00
Commodities and other	90110581A	B	025878521.01	79011197	CC - NYK - Commodities	3,075,200.00
Commodities and other	90110589A	B	025878497.01	79011197	CC - NYK - Commodities	27,954,560.00
Commodities and other	90110597A	B	025878539.01	79011197	CC - NYK - Commodities	44,640,000.00
Commodities and other	90165544A	B	025674409.01	76159371	CC - NYK - Commodities	1,984,000.00
Commodities and other	90216451A	B	025662990.01	79011197	CC - NYK - Commodities	8,015,360.00
Commodities and other	109245730A	S	025839929.01	79005434	CC - NYK - Commodities	27,434.71
Commodities and other	109246051A	S	025795881.01	76159376	CC - NYK - Commodities	1,454,020.87
Commodities and other	109246065A	S	025867482.01	76159376	CC - NYK - Commodities	33,426.62
Commodities and other	90733704A	S	025668476.01	79011987	CC - NYK - Commodities	50,000,000.00
Commodities and other	90735902A	S	025682188.01	79011987	CC - NYK - Commodities	15,000,000.00
Commodities and other	109246079A	S	025867482.01	76159376	CC - NYK - Commodities	1,008,021.63
Commodities and other	109727870A	B	025858432.01	79011185	CC - NYK - Commodities	71,876.63
Commodities and other	109727921A	B	025981028.01	79011185	CC - NYK - Commodities	30,056.57
Commodities and other	90845500A	B	025662966.01	79011197	CC - NYK - Commodities	1,269,760.00
Commodities and other	90845534A	S	025662966.01	79011197	CC - NYK - Commodities	1,111,040.00
Commodities and other	90845542A	S	025662966.01	79011197	CC - NYK - Commodities	634,880.00
Commodities and other	90890632A	S	025965161.01	76159371	CC - NYK - Commodities	19,840,000.00
Commodities and other	90890698A	B	025965161.01	76159371	CC - NYK - Commodities	19,482,500.00
Commodities and other	90892996A	B	025837931.01	79011185	CC - NYK - Commodities	172,260,000.00
Commodities and other	90890752A	S	025965161.01	76159371	CC - NYK - Commodities	4,761,600.00
Commodities and other	90890762A	B	025965161.01	76159371	CC - NYK - Commodities	4,675,800.00
Commodities and other	90893078A	B	025837949.01	79011185	CC - NYK - Commodities	349,740,000.00
Commodities and other	91010613A	S	025858416.01	76159371	CC - NYK - Commodities	39,441.92
Commodities and other	91055374A	B	025585563.01	79011185	CC - NYK - Commodities	2,671,200.00
Commodities and other	109732058A	B	025981028.01	79011185	CC - NYK - Commodities	30,485.07
Commodities and other	109732080A	B	025981028.01	79011185	CC - NYK - Commodities	24,547.22
Commodities and other	109757336A	B	025689662.01	79016155	CC - LDN - Commodities	3,541,515.11
Commodities and other	109757484A	B	025689027.01	79016155	CC - LDN - Commodities	4,033,392.21
Commodities and other	109246091A	S	025795881.01	76159376	CC - NYK - Commodities	884,316.79
Commodities and other	109246104A	S	025867482.01	76159376	CC - NYK - Commodities	1,008,021.63
Commodities and other	109246116A	S	025795881.01	76159376	CC - NYK - Commodities	3,209,899.87
Commodities and other	91301384A	S	025674409.01	76159371	CC - NYK - Commodities	3,968,000.00
Commodities and other	101436421A	S	025582131.01	79011183	CC - NYK - Commodities	85,708,800.00
Commodities and other	91300256A	S	025836404.01	79011197	CC - NYK - Commodities	39,680,000.00
Commodities and other	91301430A	S	025674409.01	76159371	CC - NYK - Commodities	3,968,000.00
Commodities and other	109732111A	S	025858416.01	79011185	CC - NYK - Commodities	98,984.66
Commodities and other	109246128A	S	025795881.01	76159376	CC - NYK - Commodities	7,537,950.28
Commodities and other	109247230A	S	025864562.01	76159376	CC - NYK - Commodities	139,583.50
Commodities and other	91374170A	B	025866674.01	79005450	CC - NYK - Commodities	6,494.31
Commodities and other	109246140A	S	025958828.01	76159376	CC - NYK - Commodities	83,456.34
Commodities and other	109247245A	S	025867482.01	76159376	CC - NYK - Commodities	504,533.11

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	91590299A	S	025668476.01	79011987	CC - NYK - Commodities	25,000,000.00
Commodities and other	109732708A	S	025981028.01	79011185	CC - NYK - Commodities	25,281.80
Commodities and other	92034134A	B	025674409.01	79011251	CC - NYK - Commodities	1,984,000.00
Commodities and other	92039442A	B	025674409.01	79011251	CC - NYK - Commodities	1,984,000.00
Commodities and other	92052588A	B	025674409.01	79011251	CC - NYK - Commodities	1,984,000.00
Commodities and other	92262403A	B	025585563.01	79011185	CC - NYK - Commodities	3,339,000.00
Commodities and other	109732746A	S	025981028.01	79011185	CC - NYK - Commodities	59,807.06
Commodities and other	109732730A	S	025858416.01	79011185	CC - NYK - Commodities	59,439.77
Commodities and other	92330765A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	92330793A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	92330816A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	92330888A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	108789865A	B	025869256.01	79011254	CC - NYK - Commodities	2,918,889.60
Commodities and other	92488929A	B	025674409.01	79011185	CC - NYK - Commodities	3,339,000.00
Commodities and other	92465084A	B	025869256.01	79011185	CC - NYK - Commodities	2,880,000.00
Commodities and other	92539089A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	92539409A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	92540132A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	92540192A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	92565519A	B	025987785.01	79011251	CC - NYK - Commodities	2,118,991.36
Commodities and other	109412956A	B	025908609.01	79096345	CC - LDN - Commodities	1,102.99
Commodities and other	92565532A	B	025987868.01	79011251	CC - NYK - Commodities	16,495,769.60
Commodities and other	92565540A	B	025671678.01	79011251	CC - NYK - Commodities	58,840,599.04
Commodities and other	92565548A	B	025671595.01	79011251	CC - NYK - Commodities	1,904,640.00
Commodities and other	92633528A	B	025836404.01	76159329	CC - NYK - Commodities	39,680,000.00
Commodities and other	92633505A	S	025585563.01	79011185	CC - NYK - Commodities	3,339,000.00
Commodities and other	109476724A	B	025908609.01	79096345	CC - LDN - Commodities	1,102.99
Commodities and other	108638774A	B	025869256.01	79011184	CC - NYK - Commodities	4,958,016.00
Commodities and other	92823303A	S	025668476.01	79011987	CC - NYK - Commodities	25,000,000.00
Commodities and other	108638806A	S	025832486.01	79011251	CC - NYK - Commodities	7,697.92
Commodities and other	92826121A	B	025671694.01	79011185	CC - NYK - Commodities	1,558,200.00
Commodities and other	108638753A	S	025832502.01	79011251	CC - NYK - Commodities	13,411.84
Commodities and other	108638793A	S	025827072.01	79011251	CC - NYK - Commodities	1,190.40
Commodities and other	92864491A	S	025825993.01	79011987	CC - NYK - Commodities	30,000,000.00
Commodities and other	93059772A	B	025660200.01	76159329	CC - NYK - Commodities	3,968,000.00
Commodities and other	93059801A	S	025660200.01	76159329	CC - NYK - Commodities	3,968,000.00
Commodities and other	93429517A	S	025668476.01	79011987	CC - NYK - Commodities	25,000,000.00
Commodities and other	93133547A	S	025682188.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	93252746A	S	025682188.01	79011987	CC - NYK - Commodities	15,000,000.00
Commodities and other	93333150A	B	025694779.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	108618360A	S	025827072.01	79011251	CC - NYK - Commodities	47,616.00
Commodities and other	93484150A	B	025832486.01	76159371	CC - NYK - Commodities	365,690.88
Commodities and other	109693059A	S	025869256.01	79011777	CC - NYK - Commodities	3,645,720.00
Commodities and other	93484012A	B	025832502.01	76159371	CC - NYK - Commodities	712,335.36
Commodities and other	93484031A	B	025832486.01	76159371	CC - NYK - Commodities	152,371.20
Commodities and other	93484038A	B	025832502.01	76159371	CC - NYK - Commodities	502,824.96
Commodities and other	93668453A	S	025832486.01	79011251	CC - NYK - Commodities	354,263.04
Commodities and other	93668438A	S	025832502.01	79011251	CC - NYK - Commodities	685,670.40
Commodities and other	93668461A	S	025832486.01	79011251	CC - NYK - Commodities	159,989.76
Commodities and other	93668465A	S	025832502.01	79011251	CC - NYK - Commodities	487,587.84
Commodities and other	93721515A	S	025823931.01	79011987	CC - NYK - Commodities	70,000,000.00
Commodities and other	108686188A	B	025674458.01	75990333	CC - LDN - Commodities	1,434,017.53
Commodities and other	108686205A	B	025686494.01	75990333	CC - LDN - Commodities	956,011.69
Commodities and other	93841619A	B	025832502.01	79011251	CC - NYK - Commodities	75,392.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	93841647A	B	025832486.01	79011251	CC - NYK - Commodities	39,680.00
Commodities and other	93825984A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	93826023A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	93826051A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	93826058A	S	025869256.01	79011171	CC - NYK - Commodities	292,593.00
Commodities and other	93841599A	B	025832486.01	79011251	CC - NYK - Commodities	39,680.00
Commodities and other	93841611A	B	025832486.01	79011251	CC - NYK - Commodities	5,555.20
Commodities and other	93841615A	B	025832502.01	79011251	CC - NYK - Commodities	70,630.40
Commodities and other	93841627A	B	025832502.01	79011251	CC - NYK - Commodities	75,392.00
Commodities and other	93841639A	B	025832486.01	79011251	CC - NYK - Commodities	5,555.20
Commodities and other	93841643A	B	025832502.01	79011251	CC - NYK - Commodities	70,630.40
Commodities and other	93892292A	B	025694779.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	93893226A	S	025823931.01	79011987	CC - NYK - Commodities	55,000,000.00
Commodities and other	94002716A	S	025668286.01	79011987	CC - NYK - Commodities	80,000,000.00
Commodities and other	94010155A	S	025668294.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	94010192A	S	025668294.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	101436416A	B	025582131.01	79011251	CC - NYK - Commodities	14,284,800.00
Commodities and other	101436407A	S	025582131.01	79011251	CC - NYK - Commodities	14,027,400.00
Commodities and other	94133142A	S	025858416.01	79011251	CC - NYK - Commodities	151,895.04
Commodities and other	109735787A	S	025858432.01	79011185	CC - NYK - Commodities	71,876.63
Commodities and other	94178198A	B	025844473.01	76159329	CC - NYK - Commodities	37,500,000.00
Commodities and other	94229387A	B	025893868.01	79011185	CC - NYK - Commodities	4,247,208.00
Commodities and other	94229391A	B	025893884.01	79011185	CC - NYK - Commodities	741,258.00
Commodities and other	94229376A	B	025893900.01	79011185	CC - NYK - Commodities	1,021,734.00
Commodities and other	109735802A	B	025858416.01	79011185	CC - NYK - Commodities	2,326.17
Commodities and other	94321190A	S	025966136.01	76159350	CC - NYK - Commodities	9,045.00
Commodities and other	94285561A	B	025966136.01	76159397	CC - NYK - Commodities	6,890.00
Commodities and other	94287534A	S	025966185.01	76159350	CC - NYK - Commodities	17,085.00
Commodities and other	94321287A	S	025967217.01	76159350	CC - NYK - Commodities	9,045.00
Commodities and other	94321393A	S	025966144.01	76159350	CC - NYK - Commodities	17,085.00
Commodities and other	94321619A	S	025967233.01	76159350	CC - NYK - Commodities	9,045.00
Commodities and other	94323732A	S	025966151.01	76159350	CC - NYK - Commodities	119,595.00
Commodities and other	94321885A	S	025966169.01	76159350	CC - NYK - Commodities	34,170.00
Commodities and other	94322032A	S	025966177.01	76159350	CC - NYK - Commodities	9,045.00
Commodities and other	94323583A	S	025661489.01	76159350	CC - NYK - Commodities	68,340.00
Commodities and other	94322742A	S	025979261.01	76159350	CC - NYK - Commodities	26,130.00
Commodities and other	94322247A	S	025661471.01	76159350	CC - NYK - Commodities	9,045.00
Commodities and other	94323789A	S	025966110.01	76159350	CC - NYK - Commodities	1,329,615.00
Commodities and other	94323061A	S	025966128.01	76159350	CC - NYK - Commodities	51,255.00
Commodities and other	94285538A	B	025966185.01	76159397	CC - NYK - Commodities	13,780.00
Commodities and other	94285588A	B	025967217.01	76159397	CC - NYK - Commodities	6,890.00
Commodities and other	94285625A	B	025966144.01	76159397	CC - NYK - Commodities	13,780.00
Commodities and other	94285666A	B	025966151.01	76159397	CC - NYK - Commodities	96,460.00
Commodities and other	94285678A	B	025966169.01	76159397	CC - NYK - Commodities	27,560.00
Commodities and other	94285755A	B	025661489.01	76159397	CC - NYK - Commodities	55,120.00
Commodities and other	94285838A	B	025967233.01	76159397	CC - NYK - Commodities	6,890.00
Commodities and other	94285844A	B	025966177.01	76159397	CC - NYK - Commodities	6,890.00
Commodities and other	94285803A	B	025979261.01	76159397	CC - NYK - Commodities	20,670.00
Commodities and other	94286041A	B	025661471.01	76159397	CC - NYK - Commodities	6,890.00
Commodities and other	94285865A	B	025966110.01	76159397	CC - NYK - Commodities	1,074,840.00
Commodities and other	94285890A	B	025966128.01	76159397	CC - NYK - Commodities	41,340.00
Commodities and other	94457393A	S	025668476.01	79011987	CC - NYK - Commodities	25,000,000.00
Commodities and other	94582432A	B	025825720.01	79011185	CC - NYK - Commodities	667,800.00
Commodities and other	94582437A	B	025825704.01	79011185	CC - NYK - Commodities	2,671,200.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108619074A	S	025832486.01	79011251	CC - NYK - Commodities	33,172.48
Commodities and other	94646455A	S	025832502.01	79011251	CC - NYK - Commodities	45,711.36
Commodities and other	94642085A	S	025844473.01	76159329	CC - NYK - Commodities	19,840,000.00
Commodities and other	108640052A	S	025827072.01	79011251	CC - NYK - Commodities	26,268.16
Commodities and other	94645863A	S	025832502.01	76159329	CC - NYK - Commodities	70,630.40
Commodities and other	94645867A	S	025832486.01	76159329	CC - NYK - Commodities	5,555.20
Commodities and other	94645872A	S	025832502.01	76159329	CC - NYK - Commodities	75,392.00
Commodities and other	94645877A	S	025832486.01	76159329	CC - NYK - Commodities	39,680.00
Commodities and other	94645828A	S	025832502.01	76159329	CC - NYK - Commodities	70,630.40
Commodities and other	94645834A	S	025832486.01	76159329	CC - NYK - Commodities	5,555.20
Commodities and other	94645839A	S	025832502.01	76159329	CC - NYK - Commodities	75,392.00
Commodities and other	94645843A	S	025832486.01	76159329	CC - NYK - Commodities	39,680.00
Commodities and other	94888785A	B	025832486.01	79011251	CC - NYK - Commodities	7,618.56
Commodities and other	94888816A	S	025832502.01	79011251	CC - NYK - Commodities	15,237.12
Commodities and other	94888796A	B	025832502.01	79011251	CC - NYK - Commodities	19,046.40
Commodities and other	94888826A	S	025832486.01	79011251	CC - NYK - Commodities	11,427.84
Commodities and other	109693036A	S	025869256.01	79011777	CC - NYK - Commodities	759,525.00
Commodities and other	95047344A	S	025682188.01	79011987	CC - NYK - Commodities	15,000,000.00
Commodities and other	109693071A	S	025869256.01	79011777	CC - NYK - Commodities	759,525.00
Commodities and other	95055677A	S	025682188.01	79011987	CC - NYK - Commodities	15,000,000.00
Commodities and other	109783944A	S	025913278.01	79005434	CC - NYK - Commodities	136,767,960.32
Commodities and other	95385357A	B	025674409.01	79011251	CC - NYK - Commodities	2,777,600.00
Commodities and other	95394086A	S	025779695.01	79011987	CC - NYK - Commodities	15,000,000.00
Commodities and other	95445766A	S	025844473.01	76159329	CC - NYK - Commodities	19,840,000.00
Commodities and other	95738537A	B	025983065.01	79011987	CC - NYK - Commodities	5,000,000.00
Commodities and other	95961713A	S	025869256.01	79011777	CC - NYK - Commodities	3,645,720.00
Commodities and other	96280349A	S	025674409.01	79011251	CC - NYK - Commodities	17,459,200.00
Commodities and other	96434772A	S	025668286.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	108624089A	S	025869256.01	79011187	CC - NYK - Commodities	4,716,448.80
Commodities and other	96546539A	S	025869256.01	79011777	CC - NYK - Commodities	5,468,580.00
Commodities and other	96546463A	S	025869256.01	79011777	CC - NYK - Commodities	14,582,880.00
Commodities and other	96548784A	S	025869256.01	79011777	CC - NYK - Commodities	14,582,880.00
Commodities and other	96599395A	B	025674409.01	79011251	CC - NYK - Commodities	2,777,600.00
Commodities and other	96601845A	B	025832486.01	76159329	CC - NYK - Commodities	126,315.00
Commodities and other	96601904A	B	025832502.01	76159329	CC - NYK - Commodities	161,910.00
Commodities and other	96632436A	B	025671652.01	79011251	CC - NYK - Commodities	2,380,800.00
Commodities and other	96632440A	B	025671611.01	79011251	CC - NYK - Commodities	79,360.00
Commodities and other	96632444A	B	025671637.01	79011251	CC - NYK - Commodities	476,160.00
Commodities and other	96664192A	B	025832502.01	76159329	CC - NYK - Commodities	1,505,175.00
Commodities and other	96664250A	B	025832486.01	76159329	CC - NYK - Commodities	1,174,250.00
Commodities and other	96776198A	B	025832486.01	76159329	CC - NYK - Commodities	805,040.00
Commodities and other	96770379A	S	025869256.01	79011777	CC - NYK - Commodities	5,468,580.00
Commodities and other	96775999A	B	025832502.01	76159329	CC - NYK - Commodities	695,400.00
Commodities and other	96810289A	S	025866971.01	76159304	CC - NYK - Commodities	11,656,945.89
Commodities and other	96931753A	S	025825993.01	79011987	CC - NYK - Commodities	45,000,000.00
Commodities and other	96931771A	S	025825993.01	79011987	CC - NYK - Commodities	45,000,000.00
Commodities and other	106338247A	S	025852559.01	79005434	CC - NYK - Commodities	29,653,970.59
Commodities and other	109245805A	S	025958828.01	76159376	CC - NYK - Commodities	837,474.70
Commodities and other	96998447A	B	025832502.01	76159329	CC - NYK - Commodities	1,220,400.00
Commodities and other	96998685A	B	025832486.01	76159329	CC - NYK - Commodities	680,640.00
Commodities and other	109783175A	S	025582123.01	79011257	CC - NYK - Commodities	100,000,000.00
Commodities and other	97126796A	S	025865619.01	76034573	CC - LDN - Commodities	5,000,000.00
Commodities and other	97140959A	S	025560814.01	79096201	CC - LDN - Commodities	100,000,000.00
Commodities and other	109245817A	S	025795881.01	76159376	CC - NYK - Commodities	2,457,380.30

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109245829A	S	025864562.01	76159376	CC - NYK - Commodities	37,580.17
Commodities and other	109245841A	S	025958828.01	76159376	CC - NYK - Commodities	629,480.79
Commodities and other	109245853A	S	025795881.01	79005434	CC - NYK - Commodities	1,394,499.54
Commodities and other	97315548A	S	025674409.01	79011183	CC - NYK - Commodities	1,168,950.00
Commodities and other	109245865A	S	025795881.01	76159376	CC - NYK - Commodities	14,463,681.25
Commodities and other	97362744A	S	025560715.01	76034573	CC - LDN - Commodities	14,500,000.00
Commodities and other	97326038A	S	025558917.01	76159329	CC - NYK - Commodities	793,600.00
Commodities and other	97326047A	S	025558917.01	76159329	CC - NYK - Commodities	793,600.00
Commodities and other	109245878A	S	025795881.01	79005434	CC - NYK - Commodities	10,271,679.56
Commodities and other	97362759A	S	025865619.01	76034573	CC - LDN - Commodities	3,000,000.00
Commodities and other	109783110A	S	025681933.01	79005434	CC - NYK - Commodities	9,134,731.67
Commodities and other	97326867A	S	025558933.01	76159329	CC - NYK - Commodities	2,698,240.00
Commodities and other	97326880A	S	025556697.01	76159329	CC - NYK - Commodities	1,904,640.00
Commodities and other	97326892A	S	025556713.01	76159329	CC - NYK - Commodities	1,428,480.00
Commodities and other	97326905A	S	025556739.01	76159329	CC - NYK - Commodities	872,960.00
Commodities and other	97326915A	S	025556838.01	76159329	CC - NYK - Commodities	30,156,800.00
Commodities and other	97326925A	S	025556754.01	76159329	CC - NYK - Commodities	17,141,760.00
Commodities and other	97326936A	S	025556846.01	76159329	CC - NYK - Commodities	555,520.00
Commodities and other	97326948A	S	025558933.01	76159329	CC - NYK - Commodities	2,698,240.00
Commodities and other	97326960A	S	025556697.01	76159329	CC - NYK - Commodities	1,904,640.00
Commodities and other	97326972A	S	025556713.01	76159329	CC - NYK - Commodities	1,428,480.00
Commodities and other	97326984A	S	025556739.01	76159329	CC - NYK - Commodities	872,960.00
Commodities and other	97326996A	S	025556838.01	76159329	CC - NYK - Commodities	30,156,800.00
Commodities and other	97327008A	S	025556754.01	76159329	CC - NYK - Commodities	17,141,760.00
Commodities and other	97327019A	S	025556846.01	76159329	CC - NYK - Commodities	555,520.00
Commodities and other	97376257A	S	025671652.01	79011251	CC - NYK - Commodities	952,320.00
Commodities and other	97378568A	S	025558917.01	76159329	CC - NYK - Commodities	396,800.00
Commodities and other	97378632A	S	025558917.01	76159329	CC - NYK - Commodities	396,800.00
Commodities and other	97377933A	S	025671637.01	79011251	CC - NYK - Commodities	158,720.00
Commodities and other	97378624A	S	025558933.01	76159329	CC - NYK - Commodities	1,428,480.00
Commodities and other	97378616A	S	025556697.01	76159329	CC - NYK - Commodities	952,320.00
Commodities and other	97378608A	S	025556838.01	76159329	CC - NYK - Commodities	15,078,400.00
Commodities and other	97378600A	S	025556754.01	76159329	CC - NYK - Commodities	8,570,880.00
Commodities and other	97378592A	S	025556846.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	97378584A	S	025556713.01	76159329	CC - NYK - Commodities	634,880.00
Commodities and other	97378576A	S	025556739.01	76159329	CC - NYK - Commodities	396,800.00
Commodities and other	97378688A	S	025558933.01	76159329	CC - NYK - Commodities	1,428,480.00
Commodities and other	97378680A	S	025556697.01	76159329	CC - NYK - Commodities	952,320.00
Commodities and other	97378672A	S	025556713.01	76159329	CC - NYK - Commodities	634,880.00
Commodities and other	97378664A	S	025556739.01	76159329	CC - NYK - Commodities	396,800.00
Commodities and other	97378656A	S	025556838.01	76159329	CC - NYK - Commodities	15,078,400.00
Commodities and other	97378648A	S	025556754.01	76159329	CC - NYK - Commodities	8,570,880.00
Commodities and other	97378640A	S	025556846.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	97464423A	S	025849431.01	79096201	CC - LDN - Commodities	35,000,000.00
Commodities and other	109245891A	S	025795881.01	79005434	CC - NYK - Commodities	27,647,654.06
Commodities and other	97465532A	S	025558917.01	76159329	CC - NYK - Commodities	396,800.00
Commodities and other	97465735A	S	025558917.01	76159329	CC - NYK - Commodities	396,800.00
Commodities and other	97465592A	S	025558933.01	76159329	CC - NYK - Commodities	1,349,120.00
Commodities and other	97465584A	S	025556697.01	76159329	CC - NYK - Commodities	952,320.00
Commodities and other	97465576A	S	025556713.01	76159329	CC - NYK - Commodities	714,240.00
Commodities and other	97465566A	S	025556739.01	76159329	CC - NYK - Commodities	476,160.00
Commodities and other	97465558A	S	025556838.01	76159329	CC - NYK - Commodities	15,078,400.00
Commodities and other	97465549A	S	025556754.01	76159329	CC - NYK - Commodities	8,570,880.00
Commodities and other	97465541A	S	025556846.01	76159329	CC - NYK - Commodities	238,080.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	97465779A	S	025558933.01	76159329	CC - NYK - Commodities	1,349,120.00
Commodities and other	97465787A	S	025556697.01	76159329	CC - NYK - Commodities	952,320.00
Commodities and other	97465796A	S	025556713.01	76159329	CC - NYK - Commodities	714,240.00
Commodities and other	97465771A	S	025556739.01	76159329	CC - NYK - Commodities	476,160.00
Commodities and other	97465762A	S	025556838.01	76159329	CC - NYK - Commodities	15,078,400.00
Commodities and other	97465752A	S	025556754.01	76159329	CC - NYK - Commodities	8,570,880.00
Commodities and other	97465743A	S	025556846.01	76159329	CC - NYK - Commodities	238,080.00
Commodities and other	97518162A	S	025823931.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	97518192A	S	025823931.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	97622915A	S	025920935.01	76159329	CC - NYK - Commodities	7,936,000.00
Commodities and other	109245903A	S	025839929.01	76159376	CC - NYK - Commodities	1,143,112.50
Commodities and other	97636668A	S	025560715.01	76034573	CC - LDN - Commodities	7,100,000.00
Commodities and other	97676875A	B	025558917.01	76159329	CC - NYK - Commodities	238,080.00
Commodities and other	97677394A	B	025558917.01	76159329	CC - NYK - Commodities	238,080.00
Commodities and other	97670467A	B	025844473.01	76159329	CC - NYK - Commodities	5,000,000.00
Commodities and other	97676885A	B	025558933.01	76159329	CC - NYK - Commodities	793,600.00
Commodities and other	97676893A	B	025556697.01	76159329	CC - NYK - Commodities	634,880.00
Commodities and other	97676902A	B	025556713.01	76159329	CC - NYK - Commodities	476,160.00
Commodities and other	97676910A	B	025556739.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	97676919A	B	025556838.01	76159329	CC - NYK - Commodities	9,047,040.00
Commodities and other	97676927A	B	025556754.01	76159329	CC - NYK - Commodities	5,158,400.00
Commodities and other	97677510A	B	025558933.01	76159329	CC - NYK - Commodities	793,600.00
Commodities and other	97677521A	B	025556697.01	76159329	CC - NYK - Commodities	634,880.00
Commodities and other	97677531A	B	025556713.01	76159329	CC - NYK - Commodities	476,160.00
Commodities and other	97677544A	B	025556739.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	97677557A	B	025556838.01	76159329	CC - NYK - Commodities	9,047,040.00
Commodities and other	97677568A	B	025556754.01	76159329	CC - NYK - Commodities	5,158,400.00
Commodities and other	97818302A	S	025924473.01	79096201	CC - LDN - Commodities	34,332,000.00
Commodities and other	97818545A	B	025924473.01	79096201	CC - LDN - Commodities	54,359,000.00
Commodities and other	109245929A	S	025795881.01	76159376	CC - NYK - Commodities	2,852,771.93
Commodities and other	109245941A	S	025795881.01	76159376	CC - NYK - Commodities	12,984,151.24
Commodities and other	97771441A	B	025558917.01	76159329	CC - NYK - Commodities	79,360.00
Commodities and other	97771621A	B	025558917.01	76159329	CC - NYK - Commodities	79,360.00
Commodities and other	97771449A	B	025558933.01	76159329	CC - NYK - Commodities	158,720.00
Commodities and other	97771483A	B	025556697.01	76159329	CC - NYK - Commodities	158,720.00
Commodities and other	97771475A	B	025556713.01	76159329	CC - NYK - Commodities	79,360.00
Commodities and other	97771467A	B	025556838.01	76159329	CC - NYK - Commodities	2,618,880.00
Commodities and other	97771457A	B	025556754.01	76159329	CC - NYK - Commodities	1,507,840.00
Commodities and other	97771491A	B	025556846.01	76159329	CC - NYK - Commodities	158,720.00
Commodities and other	97771629A	B	025558933.01	76159329	CC - NYK - Commodities	158,720.00
Commodities and other	97771662A	B	025556697.01	76159329	CC - NYK - Commodities	158,720.00
Commodities and other	97771654A	B	025556713.01	76159329	CC - NYK - Commodities	79,360.00
Commodities and other	97771646A	B	025556838.01	76159329	CC - NYK - Commodities	2,618,880.00
Commodities and other	97771638A	B	025556754.01	76159329	CC - NYK - Commodities	1,507,840.00
Commodities and other	97771670A	B	025556846.01	76159329	CC - NYK - Commodities	158,720.00
Commodities and other	108678952A	B	025832486.01	79011251	CC - NYK - Commodities	54,202.88
Commodities and other	108678912A	B	025832502.01	79011251	CC - NYK - Commodities	557,900.80
Commodities and other	97968594A	S	025866971.01	76159304	CC - NYK - Commodities	7,400,000.00
Commodities and other	109782561A	S	025984097.01	79005434	CC - NYK - Commodities	2,896,153.71
Commodities and other	109782585A	S	025984097.01	79005434	CC - NYK - Commodities	3,958,537.98
Commodities and other	108656298A	S	025984097.01	76034550	CC - LDN - Commodities	3,509,063.43
Commodities and other	109782611A	S	025984097.01	79005434	CC - NYK - Commodities	2,179,364.20
Commodities and other	109782651A	S	025984097.01	79005434	CC - NYK - Commodities	506,268.79
Commodities and other	109245954A	S	025795881.01	76159376	CC - NYK - Commodities	3,350,200.12

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	97969646A	B	025671637.01	79011251	CC - NYK - Commodities	79,360.00
Commodities and other	97969683A	S	025671652.01	79011251	CC - NYK - Commodities	79,360.00
Commodities and other	109246177A	S	025958828.01	76159376	CC - NYK - Commodities	779,572.82
Commodities and other	109246189A	S	025795881.01	76159376	CC - NYK - Commodities	3,112,114.83
Commodities and other	98097231A	S	025668476.01	79005449	CC - NYK - Commodities	37,500,000.00
Commodities and other	109736028A	B	025858432.01	79011185	CC - NYK - Commodities	70,642.11
Commodities and other	109736069A	B	025846478.01	79011185	CC - NYK - Commodities	115,145.42
Commodities and other	98164418A	S	025844473.01	79011185	CC - NYK - Commodities	45,000,000.00
Commodities and other	98152256A	S	025823931.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	98216797A	B	025558917.01	79011251	CC - NYK - Commodities	634,880.00
Commodities and other	98216887A	B	025558917.01	79011251	CC - NYK - Commodities	634,880.00
Commodities and other	109247288A	S	025795881.01	76159376	CC - NYK - Commodities	2,457,380.30
Commodities and other	98216853A	B	025558933.01	79011251	CC - NYK - Commodities	2,539,520.00
Commodities and other	98216845A	B	025556697.01	79011251	CC - NYK - Commodities	1,666,560.00
Commodities and other	98216837A	B	025556713.01	79011251	CC - NYK - Commodities	1,269,760.00
Commodities and other	98216829A	B	025556739.01	79011251	CC - NYK - Commodities	793,600.00
Commodities and other	98216821A	B	025556838.01	79011251	CC - NYK - Commodities	27,141,120.00
Commodities and other	98216813A	B	025556754.01	79011251	CC - NYK - Commodities	15,395,840.00
Commodities and other	98216805A	B	025556846.01	79011251	CC - NYK - Commodities	555,520.00
Commodities and other	98216946A	B	025558933.01	79011251	CC - NYK - Commodities	2,539,520.00
Commodities and other	98216938A	B	025556697.01	79011251	CC - NYK - Commodities	1,666,560.00
Commodities and other	98216929A	B	025556713.01	79011251	CC - NYK - Commodities	1,269,760.00
Commodities and other	98216920A	B	025556739.01	79011251	CC - NYK - Commodities	793,600.00
Commodities and other	98216912A	B	025556838.01	79011251	CC - NYK - Commodities	27,141,120.00
Commodities and other	98216904A	B	025556754.01	79011251	CC - NYK - Commodities	15,395,840.00
Commodities and other	98216895A	B	025556846.01	79011251	CC - NYK - Commodities	555,520.00
Commodities and other	109247300A	S	025795881.01	76159376	CC - NYK - Commodities	850,304.60
Commodities and other	109246201A	S	025795881.01	76159376	CC - NYK - Commodities	999,107.91
Commodities and other	109246214A	S	025867482.01	76159376	CC - NYK - Commodities	1,520,911.39
Commodities and other	98299272A	S	025665050.01	79011987	CC - NYK - Commodities	60,000,000.00
Commodities and other	98359024A	S	025558917.01	76159329	CC - NYK - Commodities	555,520.00
Commodities and other	98359128A	S	025558917.01	76159329	CC - NYK - Commodities	555,520.00
Commodities and other	98359066A	S	025558933.01	76159329	CC - NYK - Commodities	1,825,280.00
Commodities and other	98359074A	S	025556697.01	76159329	CC - NYK - Commodities	1,031,680.00
Commodities and other	98359082A	S	025556713.01	76159329	CC - NYK - Commodities	793,600.00
Commodities and other	98359034A	S	025556739.01	76159329	CC - NYK - Commodities	476,160.00
Commodities and other	98359042A	S	025556838.01	76159329	CC - NYK - Commodities	17,062,400.00
Commodities and other	98359050A	S	025556754.01	76159329	CC - NYK - Commodities	9,681,920.00
Commodities and other	98359058A	S	025556846.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	98359137A	S	025558933.01	76159329	CC - NYK - Commodities	1,825,280.00
Commodities and other	98359145A	S	025556697.01	76159329	CC - NYK - Commodities	1,031,680.00
Commodities and other	98359153A	S	025556713.01	76159329	CC - NYK - Commodities	793,600.00
Commodities and other	98359162A	S	025556739.01	76159329	CC - NYK - Commodities	476,160.00
Commodities and other	98359170A	S	025556838.01	76159329	CC - NYK - Commodities	17,062,400.00
Commodities and other	98359178A	S	025556754.01	76159329	CC - NYK - Commodities	9,681,920.00
Commodities and other	98359186A	S	025556846.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	109246226A	S	025795881.01	76159376	CC - NYK - Commodities	497,428.19
Commodities and other	98534734A	S	025558917.01	76159329	CC - NYK - Commodities	1,269,760.00
Commodities and other	98534819A	S	025558917.01	76159329	CC - NYK - Commodities	1,269,760.00
Commodities and other	98534743A	S	025558933.01	76159329	CC - NYK - Commodities	4,206,080.00
Commodities and other	98534752A	S	025556697.01	76159329	CC - NYK - Commodities	2,698,240.00
Commodities and other	98534760A	S	025556713.01	76159329	CC - NYK - Commodities	952,320.00
Commodities and other	98534768A	S	025556739.01	76159329	CC - NYK - Commodities	1,190,400.00
Commodities and other	98534776A	S	025556838.01	76159329	CC - NYK - Commodities	43,330,560.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	98534784A	S	025556754.01	76159329	CC - NYK - Commodities	24,839,680.00
Commodities and other	98534792A	S	025556846.01	76159329	CC - NYK - Commodities	872,960.00
Commodities and other	98534827A	S	025558933.01	76159329	CC - NYK - Commodities	4,206,080.00
Commodities and other	98534835A	S	025556697.01	76159329	CC - NYK - Commodities	2,698,240.00
Commodities and other	98534843A	S	025556713.01	76159329	CC - NYK - Commodities	952,320.00
Commodities and other	98534851A	S	025556739.01	76159329	CC - NYK - Commodities	1,190,400.00
Commodities and other	98534859A	S	025556838.01	76159329	CC - NYK - Commodities	43,330,560.00
Commodities and other	98534867A	S	025556754.01	76159329	CC - NYK - Commodities	24,839,680.00
Commodities and other	98534875A	S	025556846.01	76159329	CC - NYK - Commodities	872,960.00
Commodities and other	98581650A	S	025687187.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	98584292A	S	025558917.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	98584170A	S	025558917.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	98584186A	S	025558933.01	76159329	CC - NYK - Commodities	1,269,760.00
Commodities and other	98584194A	S	025556697.01	76159329	CC - NYK - Commodities	714,240.00
Commodities and other	98584202A	S	025556713.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	98584210A	S	025556739.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	98584218A	S	025556838.01	76159329	CC - NYK - Commodities	10,634,240.00
Commodities and other	98584228A	S	025556754.01	76159329	CC - NYK - Commodities	6,031,360.00
Commodities and other	98584178A	S	025556846.01	76159329	CC - NYK - Commodities	238,080.00
Commodities and other	98584353A	S	025558933.01	76159329	CC - NYK - Commodities	1,269,760.00
Commodities and other	98584342A	S	025556697.01	76159329	CC - NYK - Commodities	714,240.00
Commodities and other	98584300A	S	025556713.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	98584332A	S	025556739.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	98584308A	S	025556838.01	76159329	CC - NYK - Commodities	10,634,240.00
Commodities and other	98584316A	S	025556754.01	76159329	CC - NYK - Commodities	6,031,360.00
Commodities and other	98584324A	S	025556846.01	76159329	CC - NYK - Commodities	238,080.00
Commodities and other	98632387A	S	025558917.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	98632259A	S	025558917.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	98632424A	S	025558933.01	76159329	CC - NYK - Commodities	555,520.00
Commodities and other	98632432A	S	025556697.01	76159329	CC - NYK - Commodities	476,160.00
Commodities and other	98632440A	S	025556713.01	76159329	CC - NYK - Commodities	1,587,200.00
Commodities and other	98632448A	S	025556739.01	76159329	CC - NYK - Commodities	238,080.00
Commodities and other	98632456A	S	025556838.01	76159329	CC - NYK - Commodities	8,174,080.00
Commodities and other	98632464A	S	025556754.01	76159329	CC - NYK - Commodities	4,444,160.00
Commodities and other	98632472A	S	025556846.01	76159329	CC - NYK - Commodities	79,360.00
Commodities and other	98632275A	S	025558933.01	76159329	CC - NYK - Commodities	555,520.00
Commodities and other	98632285A	S	025556697.01	76159329	CC - NYK - Commodities	476,160.00
Commodities and other	98632293A	S	025556713.01	76159329	CC - NYK - Commodities	1,587,200.00
Commodities and other	98632302A	S	025556739.01	76159329	CC - NYK - Commodities	238,080.00
Commodities and other	98632310A	S	025556838.01	76159329	CC - NYK - Commodities	8,174,080.00
Commodities and other	98632318A	S	025556754.01	76159329	CC - NYK - Commodities	4,444,160.00
Commodities and other	98632326A	S	025556846.01	76159329	CC - NYK - Commodities	79,360.00
Commodities and other	109783460A	S	025681933.01	79005434	CC - NYK - Commodities	10,067,381.83
Commodities and other	98787970A	S	025844473.01	76159329	CC - NYK - Commodities	9,920,000.00
Commodities and other	98787978A	B	025844473.01	76159329	CC - NYK - Commodities	9,920,000.00
Commodities and other	98780161A	S	025687187.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	109783956A	S	025681933.01	79005434	CC - NYK - Commodities	5,580,515.69
Commodities and other	108713723A	S	025673229.01	76159304	CC - NYK - Commodities	154,865,000.98
Commodities and other	109246239A	S	025795881.01	79005434	CC - NYK - Commodities	9,472,393.25
Commodities and other	108599009A	S	025852559.01	79005434	CC - NYK - Commodities	45,291,828.96
Commodities and other	99056582A	S	025558917.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	99056662A	S	025558917.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	99056600A	S	025558933.01	76159329	CC - NYK - Commodities	1,428,480.00
Commodities and other	99056609A	S	025556697.01	76159329	CC - NYK - Commodities	714,240.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99056617A	S	025556739.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	99056628A	S	025556838.01	76159329	CC - NYK - Commodities	10,713,600.00
Commodities and other	99056639A	S	025556754.01	76159329	CC - NYK - Commodities	6,190,080.00
Commodities and other	99056591A	S	025556846.01	76159329	CC - NYK - Commodities	158,720.00
Commodities and other	99056682A	S	025558933.01	76159329	CC - NYK - Commodities	1,428,480.00
Commodities and other	99056690A	S	025556697.01	76159329	CC - NYK - Commodities	714,240.00
Commodities and other	99056698A	S	025556739.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	99056706A	S	025556838.01	76159329	CC - NYK - Commodities	10,713,600.00
Commodities and other	99056714A	S	025556754.01	76159329	CC - NYK - Commodities	6,190,080.00
Commodities and other	99056674A	S	025556846.01	76159329	CC - NYK - Commodities	158,720.00
Commodities and other	109246251A	S	025795881.01	76159376	CC - NYK - Commodities	1,130,905.12
Commodities and other	109246263A	S	025839929.01	76159376	CC - NYK - Commodities	486,965.92
Commodities and other	99173476A	S	025920935.01	76159329	CC - NYK - Commodities	7,936,000.00
Commodities and other	99173458A	B	025920935.01	76159329	CC - NYK - Commodities	7,936,000.00
Commodities and other	99163126A	S	025844473.01	76159329	CC - NYK - Commodities	19,840,000.00
Commodities and other	99163204A	B	025844473.01	76159329	CC - NYK - Commodities	19,840,000.00
Commodities and other	109736092A	S	025846478.01	79011185	CC - NYK - Commodities	115,145.42
Commodities and other	109735976A	B	025846478.01	79011185	CC - NYK - Commodities	107,677.19
Commodities and other	99267408A	S	025844473.01	76159329	CC - NYK - Commodities	9,920,000.00
Commodities and other	99269157A	B	025844473.01	76159329	CC - NYK - Commodities	9,920,000.00
Commodities and other	109246276A	S	025795881.01	79005434	CC - NYK - Commodities	1,339,229.75
Commodities and other	99274780A	S	025554924.01	76159395	CC - NYK - Commodities	0.30
Commodities and other	99274784A	S	025695289.01	76159395	CC - NYK - Commodities	0.70
Commodities and other	109735991A	S	025846478.01	79011185	CC - NYK - Commodities	107,677.19
Commodities and other	109246288A	S	025795881.01	79005434	CC - NYK - Commodities	1,288,211.47
Commodities and other	109246301A	S	025867482.01	79005434	CC - NYK - Commodities	496,176.46
Commodities and other	99467426A	B	025558917.01	76159329	CC - NYK - Commodities	3,412,480.00
Commodities and other	99467533A	B	025558917.01	76159329	CC - NYK - Commodities	3,412,480.00
Commodities and other	99467437A	B	025556838.01	76159329	CC - NYK - Commodities	111,421,440.00
Commodities and other	99467446A	B	025556846.01	76159329	CC - NYK - Commodities	2,063,360.00
Commodities and other	99467454A	B	025558933.01	76159329	CC - NYK - Commodities	11,269,120.00
Commodities and other	99467462A	B	025556697.01	76159329	CC - NYK - Commodities	6,983,680.00
Commodities and other	99467470A	B	025556739.01	76159329	CC - NYK - Commodities	3,174,400.00
Commodities and other	99467478A	B	025556754.01	76159329	CC - NYK - Commodities	63,408,640.00
Commodities and other	99467486A	B	025556713.01	76159329	CC - NYK - Commodities	4,602,880.00
Commodities and other	99467551A	B	025556838.01	76159329	CC - NYK - Commodities	111,421,440.00
Commodities and other	99467560A	B	025556846.01	76159329	CC - NYK - Commodities	2,063,360.00
Commodities and other	99467568A	B	025558933.01	76159329	CC - NYK - Commodities	11,269,120.00
Commodities and other	99467576A	B	025556697.01	76159329	CC - NYK - Commodities	6,983,680.00
Commodities and other	99467584A	B	025556739.01	76159329	CC - NYK - Commodities	3,174,400.00
Commodities and other	99467592A	B	025556754.01	76159329	CC - NYK - Commodities	63,408,640.00
Commodities and other	99467543A	B	025556713.01	76159329	CC - NYK - Commodities	4,602,880.00
Commodities and other	99509101A	S	025558917.01	76159329	CC - NYK - Commodities	1,190,400.00
Commodities and other	99509186A	S	025558917.01	76159329	CC - NYK - Commodities	1,190,400.00
Commodities and other	99509120A	S	025558933.01	76159329	CC - NYK - Commodities	3,968,000.00
Commodities and other	99509128A	S	025556697.01	76159329	CC - NYK - Commodities	2,380,800.00
Commodities and other	99509136A	S	025556713.01	76159329	CC - NYK - Commodities	1,269,760.00
Commodities and other	99509144A	S	025556739.01	76159329	CC - NYK - Commodities	1,111,040.00
Commodities and other	99509152A	S	025556838.01	76159329	CC - NYK - Commodities	38,727,680.00
Commodities and other	99509160A	S	025556754.01	76159329	CC - NYK - Commodities	21,982,720.00
Commodities and other	99509111A	S	025556846.01	76159329	CC - NYK - Commodities	793,600.00
Commodities and other	99509194A	S	025558933.01	76159329	CC - NYK - Commodities	3,968,000.00
Commodities and other	99509202A	S	025556697.01	76159329	CC - NYK - Commodities	2,380,800.00
Commodities and other	99509210A	S	025556713.01	76159329	CC - NYK - Commodities	1,269,760.00

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99509218A	S	025556739.01	76159329	CC - NYK - Commodities	1,111,040.00
Commodities and other	99509226A	S	025556838.01	76159329	CC - NYK - Commodities	38,727,680.00
Commodities and other	99509234A	S	025556754.01	76159329	CC - NYK - Commodities	21,982,720.00
Commodities and other	99509243A	S	025556846.01	76159329	CC - NYK - Commodities	793,600.00
Commodities and other	109246314A	S	025795881.01	76159376	CC - NYK - Commodities	1,683,603.11
Commodities and other	109246326A	S	025864562.01	76159376	CC - NYK - Commodities	128,846.30
Commodities and other	99560315A	B	025558917.01	76159329	CC - NYK - Commodities	1,190,400.00
Commodities and other	99560423A	B	025558917.01	76159329	CC - NYK - Commodities	1,190,400.00
Commodities and other	99560378A	B	025556838.01	76159329	CC - NYK - Commodities	38,727,680.00
Commodities and other	99560369A	B	025556846.01	76159329	CC - NYK - Commodities	793,600.00
Commodities and other	99560328A	B	025558933.01	76159329	CC - NYK - Commodities	3,968,000.00
Commodities and other	99560337A	B	025556697.01	76159329	CC - NYK - Commodities	2,380,800.00
Commodities and other	99560345A	B	025556739.01	76159329	CC - NYK - Commodities	1,111,040.00
Commodities and other	99560353A	B	025556754.01	76159329	CC - NYK - Commodities	21,982,720.00
Commodities and other	99560361A	B	025556713.01	76159329	CC - NYK - Commodities	1,269,760.00
Commodities and other	99560431A	B	025556838.01	76159329	CC - NYK - Commodities	38,727,680.00
Commodities and other	99560439A	B	025556846.01	76159329	CC - NYK - Commodities	793,600.00
Commodities and other	99560447A	B	025558933.01	76159329	CC - NYK - Commodities	3,968,000.00
Commodities and other	99560456A	B	025556697.01	76159329	CC - NYK - Commodities	2,380,800.00
Commodities and other	99560464A	B	025556739.01	76159329	CC - NYK - Commodities	1,111,040.00
Commodities and other	99560472A	B	025556754.01	76159329	CC - NYK - Commodities	21,982,720.00
Commodities and other	99560481A	B	025556713.01	76159329	CC - NYK - Commodities	1,269,760.00
Commodities and other	109246339A	S	025864562.01	76159376	CC - NYK - Commodities	42,948.76
Commodities and other	99612889A	B	025882374.01	76159329	CC - NYK - Commodities	1,984,000.00
Commodities and other	99612876A	S	025917089.01	76159329	CC - NYK - Commodities	1,984,000.00
Commodities and other	109246351A	S	025795881.01	79005434	CC - NYK - Commodities	1,585,818.08
Commodities and other	109246363A	S	025839929.01	79005434	CC - NYK - Commodities	96,021.44
Commodities and other	99721598A	S	025920927.01	76034562	CC - LDN - Commodities	34,192,567.86
Commodities and other	109246376A	S	025795881.01	76159376	CC - NYK - Commodities	1,530,548.28
Commodities and other	109246390A	S	025864562.01	76159376	CC - NYK - Commodities	214,743.84
Commodities and other	99755758A	S	025844473.01	76159329	CC - NYK - Commodities	9,920,000.00
Commodities and other	99755766A	B	025844473.01	76159329	CC - NYK - Commodities	9,920,000.00
Commodities and other	109736045A	S	025846478.01	79011185	CC - NYK - Commodities	52,889.76
Commodities and other	99804030A	B	025846478.01	79011185	CC - NYK - Commodities	42,405.30
Commodities and other	109736146A	S	025858432.01	79011185	CC - NYK - Commodities	164,301.06
Commodities and other	99804088A	B	025858432.01	79011185	CC - NYK - Commodities	75,127.50
Commodities and other	99883886A	S	025835273.01	79019771	CC - NYK - Commodities	10,000,000.00
Commodities and other	99879640A	B	025987785.01	79011251	CC - NYK - Commodities	1,269,760.00
Commodities and other	99910771A	B	025987785.01	79011251	CC - NYK - Commodities	872,960.00
Commodities and other	109246414A	S	025795881.01	76159376	CC - NYK - Commodities	935,335.06
Commodities and other	109247312A	S	025839929.01	76159376	CC - NYK - Commodities	498,397.05
Commodities and other	109246402A	S	025867482.01	76159376	CC - NYK - Commodities	1,012,199.96
Commodities and other	100242714A	B	025671637.01	79011251	CC - NYK - Commodities	79,360.00
Commodities and other	100242710A	S	025671652.01	79011251	CC - NYK - Commodities	79,360.00
Commodities and other	106296297A	S	025852559.01	79005434	CC - NYK - Commodities	52,370,436.40
Commodities and other	100311130A	S	025987785.01	79011251	CC - NYK - Commodities	2,142,720.00
Commodities and other	109736237A	B	025858432.01	79011185	CC - NYK - Commodities	93,658.95
Commodities and other	100483965A	S	025858432.01	79011185	CC - NYK - Commodities	75,127.50
Commodities and other	109736285A	B	025846478.01	79011185	CC - NYK - Commodities	52,889.76
Commodities and other	100483969A	S	025846478.01	79011185	CC - NYK - Commodities	42,405.30
Commodities and other	109783211A	S	025582123.01	79011257	CC - NYK - Commodities	50,000,000.00
Commodities and other	100525246A	B	025579814.01	79016174	CC - LDN - Commodities	468,151.47
Commodities and other	109246426A	S	025795881.01	76159376	CC - NYK - Commodities	1,802,645.75
Commodities and other	109782380A	S	025582123.01	76159369	CC - NYK - Commodities	50,000,000.00

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100712002A	B	025825993.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	100712010A	B	025825993.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	109246438A	S	025795881.01	76159376	CC - NYK - Commodities	1,237,193.19
Commodities and other	100799699A	S	025983065.01	76159311	CC - NYK - Commodities	10,000,000.00
Commodities and other	100799707A	S	025983065.01	76159311	CC - NYK - Commodities	10,000,000.00
Commodities and other	100853038A	S	025581752.01	76159395	CC - NYK - Commodities	1.00
Commodities and other	100874558A	S	025835273.01	79019771	CC - NYK - Commodities	15,000,000.00
Commodities and other	109247329A	S	025795881.01	76159376	CC - NYK - Commodities	1,062,880.75
Commodities and other	109246450A	S	025839929.01	76159376	CC - NYK - Commodities	2,331,949.50
Commodities and other	109246462A	S	025795881.01	79005434	CC - NYK - Commodities	1,615,578.74
Commodities and other	109246474A	S	025795881.01	76159376	CC - NYK - Commodities	2,465,883.34
Commodities and other	101009901A	S	025668476.01	79011987	CC - NYK - Commodities	30,000,000.00
Commodities and other	109246497A	S	025795881.01	76159376	CC - NYK - Commodities	2,495,644.00
Commodities and other	108681108A	S	025832486.01	79011184	CC - NYK - Commodities	2,856.96
Commodities and other	108681302A	B	025832486.01	79011184	CC - NYK - Commodities	8,808.96
Commodities and other	108681171A	S	025832486.01	79011184	CC - NYK - Commodities	3,491.84
Commodities and other	108681376A	S	025832486.01	79011251	CC - NYK - Commodities	1,666.56
Commodities and other	101073687A	S	025832486.01	76159329	CC - NYK - Commodities	36,645.00
Commodities and other	101073767A	S	025832486.01	76159329	CC - NYK - Commodities	74,080.00
Commodities and other	101074484A	B	025832486.01	76159329	CC - NYK - Commodities	33,075.00
Commodities and other	101074238A	B	025832486.01	76159329	CC - NYK - Commodities	3,570.00
Commodities and other	101074796A	B	025832486.01	76159329	CC - NYK - Commodities	74,080.00
Commodities and other	108681085A	S	025832486.01	79011184	CC - NYK - Commodities	61,186.56
Commodities and other	108681138A	S	025832486.01	79011184	CC - NYK - Commodities	100,390.40
Commodities and other	108680710A	S	025832486.01	79011184	CC - NYK - Commodities	19,840.00
Commodities and other	108680805A	B	025832486.01	79011184	CC - NYK - Commodities	10,713.60
Commodities and other	108680772A	B	025832486.01	79011184	CC - NYK - Commodities	11,269.12
Commodities and other	108680917A	B	025832486.01	79011184	CC - NYK - Commodities	72,931.84
Commodities and other	108680748A	B	025832486.01	79011184	CC - NYK - Commodities	56,821.76
Commodities and other	108681352A	B	025832486.01	79011184	CC - NYK - Commodities	36,108.80
Commodities and other	108680954A	B	025832486.01	79011184	CC - NYK - Commodities	18,252.80
Commodities and other	108681042A	B	025832486.01	79011184	CC - NYK - Commodities	28,728.32
Commodities and other	108681455A	S	025832486.01	79011251	CC - NYK - Commodities	54,202.88
Commodities and other	108680966A	S	025832502.01	79011184	CC - NYK - Commodities	7,697.92
Commodities and other	108681022A	S	025832502.01	79011184	CC - NYK - Commodities	28,648.96
Commodities and other	108681388A	S	025832502.01	79011251	CC - NYK - Commodities	138,959.36
Commodities and other	108681364A	S	025832502.01	79011251	CC - NYK - Commodities	8,253.44
Commodities and other	101073605A	S	025832502.01	76159329	CC - NYK - Commodities	456,960.00
Commodities and other	101073850A	S	025832502.01	76159329	CC - NYK - Commodities	923,680.00
Commodities and other	101074405A	B	025832502.01	76159329	CC - NYK - Commodities	412,580.00
Commodities and other	101074322A	B	025832502.01	76159329	CC - NYK - Commodities	44,380.00
Commodities and other	101074604A	B	025832502.01	76159329	CC - NYK - Commodities	271,760.00
Commodities and other	101074704A	B	025832502.01	76159329	CC - NYK - Commodities	651,920.00
Commodities and other	108680905A	S	025832502.01	79011184	CC - NYK - Commodities	275,617.28
Commodities and other	108680941A	S	025832502.01	79011184	CC - NYK - Commodities	342,438.40
Commodities and other	108680760A	B	025832502.01	79011184	CC - NYK - Commodities	67,456.00
Commodities and other	108680793A	B	025832502.01	79011184	CC - NYK - Commodities	349,184.00
Commodities and other	108680819A	S	025832502.01	79011184	CC - NYK - Commodities	211,732.48
Commodities and other	108680831A	B	025832502.01	79011184	CC - NYK - Commodities	149,752.32
Commodities and other	108680843A	B	025832502.01	79011184	CC - NYK - Commodities	109,120.00
Commodities and other	108680929A	B	025832502.01	79011184	CC - NYK - Commodities	151,815.68
Commodities and other	108680730A	B	025832502.01	79011184	CC - NYK - Commodities	161,418.24
Commodities and other	108681158A	B	025832502.01	79011184	CC - NYK - Commodities	241,651.20
Commodities and other	108681007A	B	025832502.01	79011184	CC - NYK - Commodities	129,356.80

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108681478A	S	025832502.01	79011251	CC - NYK - Commodities	557,900.80
Commodities and other	108681065A	B	025832502.01	79011184	CC - NYK - Commodities	211,494.40
Commodities and other	109782856A	S	025584467.01	79005434	CC - NYK - Commodities	3,875,626.14
Commodities and other	109782817A	S	025584467.01	79005434	CC - NYK - Commodities	5,236,142.74
Commodities and other	109782830A	S	025584467.01	79005434	CC - NYK - Commodities	1,711,571.08
Commodities and other	109782392A	S	025584467.01	79005434	CC - NYK - Commodities	906,981.93
Commodities and other	101208838A	S	025671652.01	79011251	CC - NYK - Commodities	1,269,760.00
Commodities and other	101208842A	S	025671611.01	79011251	CC - NYK - Commodities	79,360.00
Commodities and other	101208846A	S	025671637.01	79011251	CC - NYK - Commodities	476,160.00
Commodities and other	107679557A	S	025673229.01	76159304	CC - NYK - Commodities	15,226,889.06
Commodities and other	101289417A	B	025920927.01	76034569	CC - LDN - Commodities	5,514,930.30
Commodities and other	109247341A	S	025867482.01	76159376	CC - NYK - Commodities	991,308.31
Commodities and other	101297896A	S	025983065.01	79011987	CC - NYK - Commodities	30,000,000.00
Commodities and other	108656310A	S	025584467.01	76034550	CC - LDN - Commodities	4,295,106.19
Commodities and other	101342538A	B	025869256.01	79011185	CC - NYK - Commodities	9,966,670.14
Commodities and other	101347175A	B	025983065.01	79011165	CC - NYK - Commodities	10,000,000.00
Commodities and other	109246509A	S	025795881.01	76159376	CC - NYK - Commodities	3,537,267.13
Commodities and other	109246521A	S	025839929.01	76159376	CC - NYK - Commodities	582,987.38
Commodities and other	109246533A	S	025867482.01	76159376	CC - NYK - Commodities	974,595.01
Commodities and other	109736340A	S	025846478.01	79011185	CC - NYK - Commodities	592,316.34
Commodities and other	101440249A	B	025846478.01	79011185	CC - NYK - Commodities	590,602.32
Commodities and other	101465488A	S	025579814.01	76100715	CC - LDN - Commodities	468,151.47
Commodities and other	109247361A	S	025839929.01	76159376	CC - NYK - Commodities	571,556.25
Commodities and other	109247373A	S	025864562.01	76159376	CC - NYK - Commodities	155,689.29
Commodities and other	109736199A	B	025846478.01	79011185	CC - NYK - Commodities	592,316.34
Commodities and other	101581966A	S	025846478.01	79011185	CC - NYK - Commodities	590,602.32
Commodities and other	101609380A	S	025846478.01	79011185	CC - NYK - Commodities	665,507.22
Commodities and other	101608946A	B	025846478.01	79011185	CC - NYK - Commodities	612,528.42
Commodities and other	101578412A	S	025967506.01	79011987	CC - NYK - Commodities	22,883,500.00
Commodities and other	101578258A	B	025967506.01	79011987	CC - NYK - Commodities	19,993,413.17
Commodities and other	101578273A	B	025668401.01	79011987	CC - NYK - Commodities	2,889,221.56
Commodities and other	101578287A	B	025967258.01	79011987	CC - NYK - Commodities	6,009,580.84
Commodities and other	101578564A	S	025668401.01	79011987	CC - NYK - Commodities	3,307,000.00
Commodities and other	101578591A	S	025967258.01	79011987	CC - NYK - Commodities	6,878,250.00
Commodities and other	109246545A	S	025839929.01	76159376	CC - NYK - Commodities	537,262.87
Commodities and other	109246557A	S	025867482.01	76159376	CC - NYK - Commodities	2,030,667.41
Commodities and other	101663901A	B	025965328.01	76034569	CC - LDN - Commodities	13,235,832.72
Commodities and other	109246569A	S	025795881.01	76159376	CC - NYK - Commodities	6,504,830.19
Commodities and other	101777923A	S	025920935.01	76159329	CC - NYK - Commodities	15,872,000.00
Commodities and other	101777980A	S	025582131.01	79011251	CC - NYK - Commodities	19,840,000.00
Commodities and other	101777999A	B	025582131.01	79011251	CC - NYK - Commodities	19,840,000.00
Commodities and other	109782407A	S	025584467.01	79005434	CC - NYK - Commodities	792,441.66
Commodities and other	109247386A	S	025867482.01	76159376	CC - NYK - Commodities	1,002,798.72
Commodities and other	101869664A	S	025967506.01	79011781	CC - NYK - Commodities	19,993,413.17
Commodities and other	101869676A	S	025668401.01	79011781	CC - NYK - Commodities	2,889,221.56
Commodities and other	101869735A	S	025967258.01	79011781	CC - NYK - Commodities	6,009,580.84
Commodities and other	101869251A	B	025668096.01	79011781	CC - NYK - Commodities	28,892,215.57
Commodities and other	101927718A	S	025866971.01	76159304	CC - NYK - Commodities	5,000,000.00
Commodities and other	109247398A	S	025795881.01	76159376	CC - NYK - Commodities	7,652,741.40
Commodities and other	109247412A	S	025867482.01	76159376	CC - NYK - Commodities	8,638,693.14
Commodities and other	109246598A	S	025795881.01	76159376	CC - NYK - Commodities	1,955,700.58
Commodities and other	109246612A	S	025867482.01	76159376	CC - NYK - Commodities	2,005,597.44
Commodities and other	109246624A	S	025795881.01	76159376	CC - NYK - Commodities	6,802,436.80
Commodities and other	109345896A	S	025561358.01	76159387	CC - NYK - Commodities	10,000,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	102157921A	S	025924473.01	79096201	CC - LDN - Commodities	6,364,800.00
Commodities and other	102157982A	B	025924499.01	79096201	CC - LDN - Commodities	6,364,800.00
Commodities and other	102158040A	B	025924473.01	79096201	CC - LDN - Commodities	10,077,600.00
Commodities and other	102158051A	S	025924499.01	79096201	CC - LDN - Commodities	10,077,600.00
Commodities and other	102159705A	S	025825993.01	79011987	CC - NYK - Commodities	20,000,000.00
Commodities and other	102188759A	S	025978909.01	76159329	CC - NYK - Commodities	158,720.00
Commodities and other	102188767A	S	025978925.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	102188775A	S	025978883.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	102188783A	S	025852518.01	76159329	CC - NYK - Commodities	476,160.00
Commodities and other	109246636A	S	025795881.01	76159376	CC - NYK - Commodities	9,672,214.82
Commodities and other	109247426A	S	025864562.01	76159376	CC - NYK - Commodities	187,900.86
Commodities and other	102263578A	S	025978909.01	79011251	CC - NYK - Commodities	1,666,560.00
Commodities and other	102263586A	S	025978925.01	79011251	CC - NYK - Commodities	3,095,040.00
Commodities and other	102263594A	S	025978883.01	79011251	CC - NYK - Commodities	3,571,200.00
Commodities and other	102263602A	S	025852518.01	79011251	CC - NYK - Commodities	4,602,880.00
Commodities and other	109246648A	S	025795881.01	76159376	CC - NYK - Commodities	1,662,345.49
Commodities and other	109246662A	S	025839929.01	76159376	CC - NYK - Commodities	884,769.08
Commodities and other	102374217A	S	025983222.01	79011185	CC - NYK - Commodities	1,851,349.50
Commodities and other	102374277A	S	025386053.01	79011185	CC - NYK - Commodities	4,583,650.50
Commodities and other	108954600A	S	025968744.01	76159303	CC - NYK - Commodities	309,101,404.00
Commodities and other	102426254A	S	025983065.01	79011987	CC - NYK - Commodities	50,000,000.00
Commodities and other	102426275A	S	025983065.01	79011987	CC - NYK - Commodities	50,000,000.00
Commodities and other	102432039A	S	025920935.01	79011251	CC - NYK - Commodities	3,968,000.00
Commodities and other	109247438A	S	025958828.01	76159376	CC - NYK - Commodities	586,782.20
Commodities and other	102469484A	B	025668096.01	79011990	CC - NYK - Commodities	20,000,000.00
Commodities and other	109246674A	S	025867482.01	76159376	CC - NYK - Commodities	987,129.99
Commodities and other	102512544A	B	025668096.01	79005449	CC - NYK - Commodities	400,900.65
Commodities and other	102549526A	B	025844473.01	76159329	CC - NYK - Commodities	19,840,000.00
Commodities and other	109246686A	S	025795881.01	76159376	CC - NYK - Commodities	1,509,290.67
Commodities and other	109246699A	S	025839929.01	76159376	CC - NYK - Commodities	432,096.53
Commodities and other	109247450A	S	025867482.01	76159376	CC - NYK - Commodities	1,011,155.37
Commodities and other	102569992A	S	025978883.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	102570000A	S	025852518.01	76159329	CC - NYK - Commodities	476,160.00
Commodities and other	102570008A	S	025978909.01	76159329	CC - NYK - Commodities	158,720.00
Commodities and other	102570016A	S	025978925.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	102616712A	S	025852518.01	76159329	CC - NYK - Commodities	952,320.00
Commodities and other	109246711A	S	025867482.01	76159376	CC - NYK - Commodities	3,559,935.46
Commodities and other	102607642A	B	025920935.01	76159329	CC - NYK - Commodities	7,936,000.00
Commodities and other	102607702A	S	025920935.01	76159329	CC - NYK - Commodities	7,936,000.00
Commodities and other	102607762A	S	025920935.01	76159329	CC - NYK - Commodities	7,936,000.00
Commodities and other	102607786A	B	025920935.01	76159329	CC - NYK - Commodities	7,936,000.00
Commodities and other	102616720A	S	025978883.01	76159329	CC - NYK - Commodities	714,240.00
Commodities and other	102616728A	S	025978909.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	102616736A	S	025978925.01	76159329	CC - NYK - Commodities	634,880.00
Commodities and other	108656337A	S	025584467.01	76034550	CC - LDN - Commodities	426,898.03
Commodities and other	109782420A	S	025584467.01	79005434	CC - NYK - Commodities	338,292.76
Commodities and other	102655578A	S	025978909.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	102645439A	S	025674201.01	76159329	CC - NYK - Commodities	26,585,600.00
Commodities and other	102653955A	S	025846478.01	79011185	CC - NYK - Commodities	612,528.42
Commodities and other	102654022A	B	025846478.01	79011185	CC - NYK - Commodities	665,507.22
Commodities and other	102653061A	S	025660200.01	76159329	CC - NYK - Commodities	1,984,000.00
Commodities and other	102653069A	B	025660200.01	76159329	CC - NYK - Commodities	1,984,000.00
Commodities and other	102655602A	S	025978925.01	76159329	CC - NYK - Commodities	555,520.00
Commodities and other	102655610A	S	025978883.01	76159329	CC - NYK - Commodities	714,240.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	102655594A	S	025852518.01	76159329	CC - NYK - Commodities	952,320.00
Commodities and other	102685998A	B	025825993.01	79011165	CC - NYK - Commodities	20,000,000.00
Commodities and other	109345793A	S	025884214.01	76159304	CC - NYK - Commodities	41,420,732.26
Commodities and other	102764188A	B	025844473.01	79011251	CC - NYK - Commodities	147,212,800.00
Commodities and other	109784003A	S	025986365.01	76159303	CC - NYK - Commodities	105,772,192.12
Commodities and other	102833190A	S	025978909.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	102857966A	B	025579814.01	79016174	CC - LDN - Commodities	1,404,454.41
Commodities and other	102833198A	S	025978925.01	76159329	CC - NYK - Commodities	634,880.00
Commodities and other	102833206A	S	025978883.01	76159329	CC - NYK - Commodities	714,240.00
Commodities and other	102833214A	S	025852518.01	76159329	CC - NYK - Commodities	872,960.00
Commodities and other	102916378A	S	025978909.01	76159329	CC - NYK - Commodities	317,440.00
Commodities and other	102916386A	S	025978925.01	76159329	CC - NYK - Commodities	634,880.00
Commodities and other	102916394A	S	025978883.01	76159329	CC - NYK - Commodities	714,240.00
Commodities and other	102916402A	S	025852518.01	76159329	CC - NYK - Commodities	952,320.00
Commodities and other	109246725A	S	025867482.01	76159376	CC - NYK - Commodities	1,515,688.48
Commodities and other	109246742A	S	025864562.01	76159376	CC - NYK - Commodities	1,309,937.42
Commodities and other	109246770A	S	025795881.01	76159376	CC - NYK - Commodities	1,930,191.44
Commodities and other	103079285A	B	025920935.01	76159329	CC - NYK - Commodities	7,936,000.00
Commodities and other	103079345A	B	025920935.01	76159329	CC - NYK - Commodities	15,872,000.00
Commodities and other	103079520A	S	025920935.01	76159329	CC - NYK - Commodities	23,808,000.00
Commodities and other	103079528A	B	025920935.01	76159329	CC - NYK - Commodities	23,808,000.00
Commodities and other	103119495A	S	025579814.01	79016174	CC - LDN - Commodities	936,302.94
Commodities and other	109247468A	S	025867482.01	76159376	CC - NYK - Commodities	2,740,983.17
Commodities and other	103175369A	S	025567637.01	76099025	CC - LDN - Commodities	100,000.00
Commodities and other	103222921A	S	025579814.01	79016174	CC - LDN - Commodities	468,151.47
Commodities and other	109784027A	S	025828955.01	76159303	CC - NYK - Commodities	90,098,887.67
Commodities and other	103207412A	B	025825993.01	79005434	CC - NYK - Commodities	50,000,000.00
Commodities and other	109783487A	S	025682170.01	76159303	CC - NYK - Commodities	33,107,449.23
Commodities and other	103228733A	S	025978883.01	76159329	CC - NYK - Commodities	1,111,040.00
Commodities and other	103228661A	B	025978909.01	76159329	CC - NYK - Commodities	2,380,800.00
Commodities and other	103228742A	S	025852518.01	76159329	CC - NYK - Commodities	1,587,200.00
Commodities and other	103228674A	B	025978925.01	76159329	CC - NYK - Commodities	1,587,200.00
Commodities and other	103325923A	S	025844473.01	76159329	CC - NYK - Commodities	9,920,000.00
Commodities and other	109247492A	S	025795881.01	79005434	CC - NYK - Commodities	13,889,725.65
Commodities and other	109246782A	S	025839929.01	79005434	CC - NYK - Commodities	3,708,256.95
Commodities and other	103548913A	S	025582123.01	79096349	CC - LDN - Commodities	18,354,282.95
Commodities and other	103594530A	S	025978909.01	79019774	CC - NYK - Commodities	158,720.00
Commodities and other	103594562A	S	025978925.01	79019774	CC - NYK - Commodities	79,360.00
Commodities and other	103594538A	S	025978883.01	79019774	CC - NYK - Commodities	476,160.00
Commodities and other	103594546A	S	025852518.01	79019774	CC - NYK - Commodities	555,520.00
Commodities and other	103628122A	B	025965328.01	79096201	CC - LDN - Commodities	27,574,651.50
Commodities and other	109246794A	S	025795881.01	76159376	CC - NYK - Commodities	11,066,714.37
Commodities and other	103709740A	B	025965328.01	79096201	CC - LDN - Commodities	99,268,745.40
Commodities and other	103738931A	S	025585563.01	76100701	CC - LDN - Commodities	1,045,865.61
Commodities and other	103756766A	B	025907205.01	76159311	CC - NYK - Commodities	10,000,000.00
Commodities and other	103756777A	S	025907205.01	76159311	CC - NYK - Commodities	10,000,000.00
Commodities and other	103774287A	S	025585563.01	76100701	CC - LDN - Commodities	718,238.40
Commodities and other	109246825A	S	025795881.01	76159376	CC - NYK - Commodities	2,376,601.36
Commodities and other	109782443A	S	025584467.01	79005434	CC - NYK - Commodities	926,332.58
Commodities and other	108656363A	S	025584467.01	76034550	CC - LDN - Commodities	813,910.43
Commodities and other	108656377A	S	025984097.01	76034550	CC - LDN - Commodities	92,660.04
Commodities and other	109246837A	S	025795881.01	76159376	CC - NYK - Commodities	1,517,793.71
Commodities and other	103949156A	S	025582123.01	79096349	CC - LDN - Commodities	18,354,282.95
Commodities and other	103949168A	B	025582123.01	79096349	CC - LDN - Commodities	18,354,282.95

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104027425A	S	025978925.01	79019774	CC - NYK - Commodities	79,360.00
Commodities and other	104027401A	S	025978883.01	79019774	CC - NYK - Commodities	79,360.00
Commodities and other	104027409A	S	025852518.01	79019774	CC - NYK - Commodities	79,360.00
Commodities and other	104067556A	S	025582123.01	79005434	CC - NYK - Commodities	82,000,000.00
Commodities and other	104106607A	B	025920935.01	79019775	CC - NYK - Commodities	2,380,800.00
Commodities and other	109784039A	S	025559584.01	79005434	CC - NYK - Commodities	51,585,218.56
Commodities and other	109784051A	S	025559584.01	79005434	CC - NYK - Commodities	116,803,674.05
Commodities and other	104152596A	S	025866971.01	76159304	CC - NYK - Commodities	7,494,124.70
Commodities and other	104149701A	B	025920935.01	79019775	CC - NYK - Commodities	793,600.00
Commodities and other	109782874A	S	025584467.01	79005434	CC - NYK - Commodities	273,183.52
Commodities and other	109782886A	S	025584467.01	79005434	CC - NYK - Commodities	311,213.71
Commodities and other	109782898A	S	025584467.01	79005434	CC - NYK - Commodities	426,957.86
Commodities and other	108656322A	S	025584467.01	76034550	CC - LDN - Commodities	373,252.74
Commodities and other	109782468A	S	025584467.01	79005434	CC - NYK - Commodities	218,187.76
Commodities and other	109782481A	S	025584467.01	79005434	CC - NYK - Commodities	399,308.60
Commodities and other	109782495A	S	025584467.01	79005434	CC - NYK - Commodities	204,937.28
Commodities and other	109782925A	S	025984097.01	79005434	CC - NYK - Commodities	145,387.97
Commodities and other	109247480A	S	025958828.01	76159376	CC - NYK - Commodities	254,250.72
Commodities and other	109246852A	S	025958828.01	76159376	CC - NYK - Commodities	1,562,703.86
Commodities and other	109246864A	S	025795881.01	76159376	CC - NYK - Commodities	30,241,083.11
Commodities and other	109246876A	S	025867482.01	76159376	CC - NYK - Commodities	1,009,066.21
Commodities and other	104597737A	B	025825993.01	79011165	CC - NYK - Commodities	10,000,000.00
Commodities and other	109246888A	S	025795881.01	76159376	CC - NYK - Commodities	1,432,763.25
Commodities and other	109525726A	S	025968744.01	76159303	CC - NYK - Commodities	100,060,799.78
Commodities and other	109525738A	S	025968744.01	76159303	CC - NYK - Commodities	99,732,693.67
Commodities and other	104764504A	B	025920927.01	79096201	CC - LDN - Commodities	6,617,916.36
Commodities and other	104801978A	B	025674201.01	79019774	CC - NYK - Commodities	26,585,600.00
Commodities and other	109782945A	S	025584467.01	79005434	CC - NYK - Commodities	252,483.79
Commodities and other	109782965A	S	025584467.01	79005434	CC - NYK - Commodities	283,381.33
Commodities and other	108656349A	S	025584467.01	76034551	CC - LDN - Commodities	628,067.84
Commodities and other	104865152A	S	025679903.01	79096302	CC - LDN - Commodities	34,169,473.26
Commodities and other	104865704A	B	025665050.01	76159311	CC - NYK - Commodities	10,000,000.00
Commodities and other	104902112A	S	025980475.01	79011781	CC - NYK - Commodities	9,773,785.00
Commodities and other	104902103A	S	025980475.01	79011781	CC - NYK - Commodities	6,382,880.00
Commodities and other	104933091A	S	025582123.01	79096349	CC - LDN - Commodities	18,354,282.95
Commodities and other	104933229A	B	025582123.01	79096349	CC - LDN - Commodities	18,354,282.95
Commodities and other	104948135A	S	025983065.01	79011987	CC - NYK - Commodities	80,000,000.00
Commodities and other	104981647A	S	025668286.01	79011987	CC - NYK - Commodities	20,000,000.00
Commodities and other	104982071A	S	025582123.01	79096349	CC - LDN - Commodities	18,354,282.95
Commodities and other	104982110A	B	025582123.01	79096349	CC - LDN - Commodities	18,354,282.95
Commodities and other	109246960A	S	025839929.01	76159376	CC - NYK - Commodities	8,340,148.80
Commodities and other	109246972A	S	025795881.01	76159376	CC - NYK - Commodities	1,109,647.50
Commodities and other	105273439A	S	025668286.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	105339961A	S	025668286.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	109247504A	S	025864562.01	76159376	CC - NYK - Commodities	617,388.54
Commodities and other	105391157A	S	025965328.01	79096201	CC - LDN - Commodities	126,843,396.90
Commodities and other	105445009A	S	025608092.01	79019774	CC - NYK - Commodities	6,610,688.00
Commodities and other	105414047A	S	025975277.01	76100705	CC - LDN - Commodities	5,927,189.75
Commodities and other	105422485A	B	025975285.01	79016155	CC - LDN - Commodities	2,423,225.86
Commodities and other	105476956A	S	025608621.01	79019774	CC - NYK - Commodities	6,880,512.00
Commodities and other	105519553A	S	025983065.01	76159311	CC - NYK - Commodities	50,000,000.00
Commodities and other	105519604A	B	025983065.01	76159311	CC - NYK - Commodities	50,000,000.00
Commodities and other	105520028A	S	025983065.01	76159311	CC - NYK - Commodities	75,000,000.00
Commodities and other	105520500A	S	025907205.01	79011987	CC - NYK - Commodities	15,000,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105520508A	S	025907205.01	79011987	CC - NYK - Commodities	15,000,000.00
Commodities and other	105520517A	B	025907205.01	79011987	CC - NYK - Commodities	15,000,000.00
Commodities and other	105520527A	B	025907205.01	79011987	CC - NYK - Commodities	15,000,000.00
Commodities and other	109782524A	S	025584467.01	79005434	CC - NYK - Commodities	478,504.59
Commodities and other	109782549A	S	025584467.01	79005434	CC - NYK - Commodities	346,371.57
Commodities and other	108656393A	S	025584467.01	76034550	CC - LDN - Commodities	351,481.12
Commodities and other	105694310A	S	025907205.01	79011165	CC - NYK - Commodities	10,000,000.00
Commodities and other	109782573A	S	025584467.01	79005434	CC - NYK - Commodities	350,014.92
Commodities and other	109782597A	S	025584467.01	79005434	CC - NYK - Commodities	680,334.04
Commodities and other	108656406A	S	025584467.01	76034551	CC - LDN - Commodities	347,649.31
Commodities and other	109782626A	S	025984097.01	79005434	CC - NYK - Commodities	404,718.54
Commodities and other	109782638A	S	025984097.01	79005434	CC - NYK - Commodities	380,372.32
Commodities and other	105782238A	B	025869256.01	79011185	CC - NYK - Commodities	6,006,000.00
Commodities and other	105779137A	B	025920935.01	79019774	CC - NYK - Commodities	7,936,000.00
Commodities and other	105779166A	S	025920935.01	79019774	CC - NYK - Commodities	7,936,000.00
Commodities and other	109784114A	S	025681933.01	79005434	CC - NYK - Commodities	5,514,024.36
Commodities and other	109247516A	S	025839929.01	76159376	CC - NYK - Commodities	418,379.18
Commodities and other	109246984A	S	025867482.01	76159376	CC - NYK - Commodities	995,486.64
Commodities and other	109784138A	S	025559584.01	79005434	CC - NYK - Commodities	110,601,199.89
Commodities and other	109784162A	S	025559584.01	79005434	CC - NYK - Commodities	234,729,187.98
Commodities and other	109784174A	S	025559584.01	79005434	CC - NYK - Commodities	139,570,486.97
Commodities and other	106123355A	S	025866971.01	76159304	CC - NYK - Commodities	10,436,722.05
Commodities and other	109783508A	S	025559584.01	79005434	CC - NYK - Commodities	332,909,913.20
Commodities and other	108656418A	S	025612862.01	76034550	CC - LDN - Commodities	5,463,110.32
Commodities and other	108656430A	S	025612888.01	76034550	CC - LDN - Commodities	1,306,471.68
Commodities and other	106223481A	S	025665050.01	76159311	CC - NYK - Commodities	10,000,000.00
Commodities and other	109783782A	S	025883281.01	79005434	CC - NYK - Commodities	49,650,754.47
Commodities and other	106294745A	B	025978883.01	79019774	CC - NYK - Commodities	8,729,600.00
Commodities and other	106294753A	B	025852518.01	79019774	CC - NYK - Commodities	11,507,200.00
Commodities and other	106294761A	B	025978909.01	79019774	CC - NYK - Commodities	1,031,680.00
Commodities and other	106294737A	B	025978925.01	79019774	CC - NYK - Commodities	4,761,600.00
Commodities and other	106325934A	S	025825993.01	79011165	CC - NYK - Commodities	20,000,000.00
Commodities and other	106379591A	S	025920935.01	79019774	CC - NYK - Commodities	31,744,000.00
Commodities and other	106379571A	B	025920935.01	79019774	CC - NYK - Commodities	31,744,000.00
Commodities and other	106455194A	S	025614074.01	79011165	CC - NYK - Commodities	16,500,000.00
Commodities and other	106386825A	S	025851452.01	79019774	CC - NYK - Commodities	158,720,000.00
Commodities and other	106386838A	B	025851452.01	79019774	CC - NYK - Commodities	158,720,000.00
Commodities and other	106456205A	S	025608621.01	79019774	CC - NYK - Commodities	4,047,360.00
Commodities and other	106456213A	S	025608092.01	79019774	CC - NYK - Commodities	3,888,640.00
Commodities and other	106511063A	S	025851452.01	79019774	CC - NYK - Commodities	198,400,000.00
Commodities and other	106535311A	S	025864471.01	79019774	CC - NYK - Commodities	73,328,640.00
Commodities and other	106535291A	S	025864307.01	79019774	CC - NYK - Commodities	33,093,120.00
Commodities and other	106535335A	S	025864323.01	79019774	CC - NYK - Commodities	99,120,640.00
Commodities and other	106595974A	S	025615873.01	79019774	CC - NYK - Commodities	6,745,600.00
Commodities and other	106596420A	S	025615873.01	79019774	CC - NYK - Commodities	6,745,600.00
Commodities and other	106589026A	S	025615816.01	79096201	CC - LDN - Commodities	750,000,000.00
Commodities and other	106589224A	B	025615824.01	79096201	CC - LDN - Commodities	1,250,000,000.00
Commodities and other	106578857A	S	025864471.01	79019774	CC - NYK - Commodities	41,584,640.00
Commodities and other	106578837A	S	025864307.01	79019774	CC - NYK - Commodities	18,728,960.00
Commodities and other	106578845A	S	025864323.01	79019774	CC - NYK - Commodities	56,186,880.00
Commodities and other	106596428A	S	025615659.01	79019774	CC - NYK - Commodities	30,553,600.00
Commodities and other	106596436A	S	025615675.01	79019774	CC - NYK - Commodities	12,697,600.00
Commodities and other	106596444A	S	025615691.01	79019774	CC - NYK - Commodities	74,598,400.00
Commodities and other	106596452A	S	025615741.01	79019774	CC - NYK - Commodities	38,092,800.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106596460A	S	025615774.01	79019774	CC - NYK - Commodities	13,491,200.00
Commodities and other	106596468A	S	025615808.01	79019774	CC - NYK - Commodities	14,284,800.00
Commodities and other	106596476A	S	025615832.01	79019774	CC - NYK - Commodities	24,998,400.00
Commodities and other	106596484A	S	025615840.01	79019774	CC - NYK - Commodities	28,966,400.00
Commodities and other	106596492A	S	025615857.01	79019774	CC - NYK - Commodities	12,300,800.00
Commodities and other	106596500A	S	025615865.01	79019774	CC - NYK - Commodities	140,070,400.00
Commodities and other	106595982A	S	025615659.01	79019774	CC - NYK - Commodities	30,553,600.00
Commodities and other	106595991A	S	025615675.01	79019774	CC - NYK - Commodities	12,697,600.00
Commodities and other	106595999A	S	025615691.01	79019774	CC - NYK - Commodities	74,598,400.00
Commodities and other	106596008A	S	025615741.01	79019774	CC - NYK - Commodities	38,092,800.00
Commodities and other	106596017A	S	025615774.01	79019774	CC - NYK - Commodities	13,491,200.00
Commodities and other	106596025A	S	025615808.01	79019774	CC - NYK - Commodities	14,284,800.00
Commodities and other	106596034A	S	025615832.01	79019774	CC - NYK - Commodities	24,998,400.00
Commodities and other	106596043A	S	025615840.01	79019774	CC - NYK - Commodities	28,966,400.00
Commodities and other	106596051A	S	025615857.01	79019774	CC - NYK - Commodities	12,300,800.00
Commodities and other	106596059A	S	025615865.01	79019774	CC - NYK - Commodities	140,070,400.00
Commodities and other	106602100A	S	025614074.01	79011165	CC - NYK - Commodities	16,500,000.00
Commodities and other	106711261A	S	025615824.01	79096201	CC - LDN - Commodities	150,000,000.00
Commodities and other	106711397A	B	025615824.01	79096201	CC - LDN - Commodities	250,000,000.00
Commodities and other	109782691A	S	025584467.01	79005434	CC - NYK - Commodities	513,749.62
Commodities and other	109782706A	S	025584467.01	79005434	CC - NYK - Commodities	529,431.46
Commodities and other	106766007A	S	025851452.01	79019774	CC - NYK - Commodities	158,720,000.00
Commodities and other	106768583A	S	025660200.01	79019774	CC - NYK - Commodities	7,539,200.00
Commodities and other	106768594A	B	025660200.01	79019774	CC - NYK - Commodities	7,539,200.00
Commodities and other	106769063A	S	025660200.01	79019774	CC - NYK - Commodities	6,586,880.00
Commodities and other	106769095A	B	025660200.01	79019774	CC - NYK - Commodities	6,586,880.00
Commodities and other	106771007A	S	025615824.01	79096201	CC - LDN - Commodities	150,000,000.00
Commodities and other	106771095A	B	025615824.01	79096201	CC - LDN - Commodities	250,000,000.00
Commodities and other	106859720A	S	025615824.01	79096201	CC - LDN - Commodities	150,000,000.00
Commodities and other	106859830A	B	025615824.01	79096201	CC - LDN - Commodities	250,000,000.00
Commodities and other	106867335A	S	025615873.01	79019774	CC - NYK - Commodities	6,824,960.00
Commodities and other	106867903A	S	025615873.01	79019774	CC - NYK - Commodities	6,824,960.00
Commodities and other	106867348A	S	025615659.01	79019774	CC - NYK - Commodities	30,236,160.00
Commodities and other	106867356A	S	025615675.01	79019774	CC - NYK - Commodities	12,618,240.00
Commodities and other	106867364A	S	025615691.01	79019774	CC - NYK - Commodities	74,122,240.00
Commodities and other	106867372A	S	025615741.01	79019774	CC - NYK - Commodities	38,172,160.00
Commodities and other	106867380A	S	025615774.01	79019774	CC - NYK - Commodities	13,729,280.00
Commodities and other	106867388A	S	025615808.01	79019774	CC - NYK - Commodities	13,808,640.00
Commodities and other	106867397A	S	025615832.01	79019774	CC - NYK - Commodities	25,236,480.00
Commodities and other	106867406A	S	025615840.01	79019774	CC - NYK - Commodities	28,887,040.00
Commodities and other	106867414A	S	025615857.01	79019774	CC - NYK - Commodities	12,459,520.00
Commodities and other	106867422A	S	025615865.01	79019774	CC - NYK - Commodities	140,705,280.00
Commodities and other	106867911A	S	025615659.01	79019774	CC - NYK - Commodities	30,236,160.00
Commodities and other	106867919A	S	025615675.01	79019774	CC - NYK - Commodities	12,618,240.00
Commodities and other	106867928A	S	025615691.01	79019774	CC - NYK - Commodities	74,122,240.00
Commodities and other	106867936A	S	025615741.01	79019774	CC - NYK - Commodities	38,172,160.00
Commodities and other	106867944A	S	025615774.01	79019774	CC - NYK - Commodities	13,729,280.00
Commodities and other	106867952A	S	025615808.01	79019774	CC - NYK - Commodities	13,808,640.00
Commodities and other	106867960A	S	025615832.01	79019774	CC - NYK - Commodities	25,236,480.00
Commodities and other	106867968A	S	025615840.01	79019774	CC - NYK - Commodities	28,887,040.00
Commodities and other	106867977A	S	025615857.01	79019774	CC - NYK - Commodities	12,459,520.00
Commodities and other	106867986A	S	025615865.01	79019774	CC - NYK - Commodities	140,705,280.00
Commodities and other	109525569A	S	025968744.01	79005434	CC - NYK - Commodities	102,470,341.79
Commodities and other	106909716A	B	025582131.01	79019774	CC - NYK - Commodities	19,840,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106909682A	S	025582131.01	79019774	CC - NYK - Commodities	19,840,000.00
Commodities and other	106920521A	S	025615873.01	79019774	CC - NYK - Commodities	6,824,960.00
Commodities and other	106920535A	S	025615659.01	79019774	CC - NYK - Commodities	30,236,160.00
Commodities and other	106920544A	S	025615675.01	79019774	CC - NYK - Commodities	12,618,240.00
Commodities and other	106920554A	S	025615691.01	79019774	CC - NYK - Commodities	74,122,240.00
Commodities and other	106920563A	S	025615741.01	79019774	CC - NYK - Commodities	38,172,160.00
Commodities and other	106920571A	S	025615774.01	79019774	CC - NYK - Commodities	13,729,280.00
Commodities and other	106920579A	S	025615808.01	79019774	CC - NYK - Commodities	13,808,640.00
Commodities and other	106920587A	S	025615832.01	79019774	CC - NYK - Commodities	25,236,480.00
Commodities and other	106920595A	S	025615840.01	79019774	CC - NYK - Commodities	28,887,040.00
Commodities and other	106920603A	S	025615857.01	79019774	CC - NYK - Commodities	12,459,520.00
Commodities and other	106920611A	S	025615865.01	79019774	CC - NYK - Commodities	140,705,280.00
Commodities and other	109525581A	S	025681958.01	79005434	CC - NYK - Commodities	27,506,134.50
Commodities and other	107025614A	S	025617812.01	79019774	CC - NYK - Commodities	4,736,919.04
Commodities and other	107025546A	S	025617812.01	79019774	CC - NYK - Commodities	7,196,682.24
Commodities and other	106973754A	B	025851452.01	79019774	CC - NYK - Commodities	39,680,000.00
Commodities and other	109247531A	S	025839929.01	76159376	CC - NYK - Commodities	534,976.65
Commodities and other	107025622A	S	025617853.01	79019774	CC - NYK - Commodities	3,957,445.12
Commodities and other	107025630A	S	025617903.01	79019774	CC - NYK - Commodities	2,158,592.00
Commodities and other	107062459A	S	025618596.01	79019774	CC - NYK - Commodities	49,107,968.00
Commodities and other	107063723A	S	025618620.01	79019774	CC - NYK - Commodities	40,492,963.84
Commodities and other	107062467A	S	025618596.01	79019774	CC - NYK - Commodities	74,608,637.44
Commodities and other	107025556A	S	025617853.01	79019774	CC - NYK - Commodities	6,012,392.96
Commodities and other	107025564A	S	025617903.01	79019774	CC - NYK - Commodities	3,279,472.64
Commodities and other	107063732A	S	025618620.01	79019774	CC - NYK - Commodities	61,520,030.72
Commodities and other	107066478A	S	025923095.01	79096201	CC - LDN - Commodities	24,722,500.00
Commodities and other	107066555A	S	025923103.01	79096201	CC - LDN - Commodities	28,440,000.00
Commodities and other	107066514A	S	025923103.01	79096201	CC - LDN - Commodities	29,588,000.00
Commodities and other	107095331A	S	025582123.01	76034555	CC - LDN - Commodities	27,457,986.01
Commodities and other	107114150A	B	025851452.01	79019774	CC - NYK - Commodities	39,680,000.00
Commodities and other	107176201A	S	025582123.01	79005434	CC - NYK - Commodities	129,000,000.00
Commodities and other	107243500A	S	025688193.01	79019774	CC - NYK - Commodities	11,904,000.00
Commodities and other	107243508A	S	025688581.01	79019774	CC - NYK - Commodities	67,456,000.00
Commodities and other	107278894A	B	025833906.01	79019774	CC - NYK - Commodities	3,968,000.00
Commodities and other	107373592A	S	025852559.01	79005434	CC - NYK - Commodities	40,000,000.00
Commodities and other	109783543A	S	025694621.01	76159303	CC - NYK - Commodities	32,141,155.86
Commodities and other	107476440A	B	025682618.01	76034555	CC - LDN - Commodities	11,532,354.13
Commodities and other	107568468A	S	025615873.01	79019774	CC - NYK - Commodities	13,888,000.00
Commodities and other	107568476A	S	025615659.01	79019774	CC - NYK - Commodities	61,504,000.00
Commodities and other	107568484A	S	025615675.01	79019774	CC - NYK - Commodities	25,395,200.00
Commodities and other	107568492A	S	025615691.01	79019774	CC - NYK - Commodities	150,387,200.00
Commodities and other	107568501A	S	025615741.01	79019774	CC - NYK - Commodities	78,169,600.00
Commodities and other	107568510A	S	025615774.01	79019774	CC - NYK - Commodities	28,172,800.00
Commodities and other	107568519A	S	025615808.01	79019774	CC - NYK - Commodities	28,172,800.00
Commodities and other	107568527A	S	025615832.01	79019774	CC - NYK - Commodities	50,790,400.00
Commodities and other	107568535A	S	025615840.01	79019774	CC - NYK - Commodities	57,536,000.00
Commodities and other	107568543A	S	025615857.01	79019774	CC - NYK - Commodities	24,998,400.00
Commodities and other	107568551A	S	025615865.01	79019774	CC - NYK - Commodities	274,585,600.00
Commodities and other	107672750A	S	025558925.01	79096201	CC - LDN - Commodities	250,000,000.00
Commodities and other	107672713A	B	025558925.01	79096201	CC - LDN - Commodities	280,000,000.00
Commodities and other	107729454A	S	025558925.01	79096201	CC - LDN - Commodities	44,375,000.00
Commodities and other	107729209A	B	025558925.01	79096201	CC - LDN - Commodities	49,700,000.00
Commodities and other	109247022A	S	025795881.01	76159376	CC - NYK - Commodities	1,062,880.75
Commodities and other	107815179A	S	025558925.01	79096201	CC - LDN - Commodities	488,750,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107815283A	B	025558925.01	79096201	CC - LDN - Commodities	547,400,000.00
Commodities and other	109782718A	S	025584467.01	79005434	CC - NYK - Commodities	604,256.30
Commodities and other	109782730A	S	025584467.01	79005434	CC - NYK - Commodities	588,671.44
Commodities and other	109247545A	S	025839929.01	76159376	CC - NYK - Commodities	521,259.30
Commodities and other	107920815A	B	025671140.01	79016155	CC - LDN - Commodities	75,004.46
Commodities and other	107920061A	B	025979972.01	79016155	CC - LDN - Commodities	87,505.21
Commodities and other	107920065A	B	025979998.01	79016155	CC - LDN - Commodities	25,001.49
Commodities and other	107920069A	B	025982612.01	79016155	CC - LDN - Commodities	4,512,768.56
Commodities and other	107920073A	B	025688755.01	79016155	CC - LDN - Commodities	87,505.21
Commodities and other	107920077A	B	025558610.01	79016155	CC - LDN - Commodities	225,013.39
Commodities and other	107920081A	B	025979980.01	79016155	CC - LDN - Commodities	137,508.18
Commodities and other	107920085A	B	025979964.01	79016155	CC - LDN - Commodities	62,503.72
Commodities and other	107920089A	B	025689027.01	79016155	CC - LDN - Commodities	1,987,618.29
Commodities and other	107920093A	B	025689662.01	79016155	CC - LDN - Commodities	1,762,604.90
Commodities and other	107920097A	B	025979956.01	79016155	CC - LDN - Commodities	637,537.94
Commodities and other	107920101A	B	025979949.01	79016155	CC - LDN - Commodities	400,023.81
Commodities and other	109245978A	S	025968744.01	79005434	CC - NYK - Commodities	120,475,921.95
Commodities and other	107951635A	S	025556937.01	79096201	CC - LDN - Commodities	35,700,000.00
Commodities and other	107954082A	B	025582123.01	76034569	CC - LDN - Commodities	15,993,258.69
Commodities and other	108017706A	B	025982612.01	76100701	CC - LDN - Commodities	13,538,305.69
Commodities and other	107998148A	B	025844473.01	79011185	CC - NYK - Commodities	20,868,750.00
Commodities and other	107998406A	S	025844473.01	79011185	CC - NYK - Commodities	20,868,750.00
Commodities and other	108005611A	S	025682618.01	76034555	CC - LDN - Commodities	11,532,354.13
Commodities and other	108017710A	B	025979980.01	76100701	CC - LDN - Commodities	412,524.55
Commodities and other	108017714A	B	025689662.01	76100701	CC - LDN - Commodities	5,287,814.69
Commodities and other	108017718A	B	025558610.01	76100701	CC - LDN - Commodities	675,040.17
Commodities and other	108017722A	B	025688755.01	76100701	CC - LDN - Commodities	262,515.62
Commodities and other	108017726A	B	025689027.01	76100701	CC - LDN - Commodities	5,962,854.86
Commodities and other	108017731A	B	025671140.01	76100701	CC - LDN - Commodities	225,013.39
Commodities and other	108017735A	B	025979964.01	76100701	CC - LDN - Commodities	187,511.16
Commodities and other	108017740A	B	025979998.01	76100701	CC - LDN - Commodities	75,004.46
Commodities and other	108017744A	B	025979956.01	76100701	CC - LDN - Commodities	1,912,613.82
Commodities and other	108017748A	B	025979949.01	76100701	CC - LDN - Commodities	1,200,071.42
Commodities and other	108017752A	B	025979972.01	76100701	CC - LDN - Commodities	262,515.62
Commodities and other	108099404A	S	025624263.01	79096348	CC - LDN - Commodities	207,350,000.00
Commodities and other	108099249A	B	025624263.01	79096348	CC - LDN - Commodities	226,200,000.00
Commodities and other	108099504A	S	025624263.01	79096201	CC - LDN - Commodities	352,350,000.00
Commodities and other	108099453A	B	025624263.01	79096201	CC - LDN - Commodities	398,250,000.00
Commodities and other	109247054A	S	025958828.01	76159376	CC - NYK - Commodities	21,996.24
Commodities and other	108160232A	B	025907205.01	76159311	CC - NYK - Commodities	30,000,000.00
Commodities and other	108160556A	S	025907205.01	76159311	CC - NYK - Commodities	30,000,000.00
Commodities and other	108182106A	B	025558941.01	79096201	CC - LDN - Commodities	46,768,750.00
Commodities and other	108182098A	S	025558941.01	79096201	CC - LDN - Commodities	52,381,000.00
Commodities and other	108235805A	S	025558917.01	79011187	CC - NYK - Commodities	98,011.47
Commodities and other	108236028A	B	025558917.01	79011187	CC - NYK - Commodities	100,380.27
Commodities and other	108235809A	S	025558933.01	79011187	CC - NYK - Commodities	296,119.76
Commodities and other	108235814A	S	025556697.01	79011187	CC - NYK - Commodities	188,724.21
Commodities and other	108235818A	S	025556713.01	79011187	CC - NYK - Commodities	182,468.16
Commodities and other	108235825A	S	025556739.01	79011187	CC - NYK - Commodities	199,150.96
Commodities and other	108235829A	S	025556838.01	79011187	CC - NYK - Commodities	2,578,535.77
Commodities and other	108235833A	S	025556754.01	79011187	CC - NYK - Commodities	1,608,847.83
Commodities and other	108235837A	S	025556846.01	79011187	CC - NYK - Commodities	61,517.84
Commodities and other	108236032A	B	025558933.01	79011187	CC - NYK - Commodities	303,276.56
Commodities and other	108236036A	B	025556697.01	79011187	CC - NYK - Commodities	193,285.41

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108236040A	B	025556713.01	79011187	CC - NYK - Commodities	186,878.16
Commodities and other	108236044A	B	025556739.01	79011187	CC - NYK - Commodities	203,964.16
Commodities and other	108236048A	B	025556838.01	79011187	CC - NYK - Commodities	2,640,855.37
Commodities and other	108236052A	B	025556754.01	79011187	CC - NYK - Commodities	1,647,731.43
Commodities and other	108236057A	B	025556846.01	79011187	CC - NYK - Commodities	63,004.64
Commodities and other	108265537A	S	025673435.01	76034569	CC - LDN - Commodities	84,929.72
Commodities and other	108268775A	S	025580861.01	76034569	CC - LDN - Commodities	634,863.11
Commodities and other	108271421A	S	025668286.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	109247072A	S	025795881.01	76159376	CC - NYK - Commodities	6,738,663.96
Commodities and other	109247084A	S	025795881.01	76159376	CC - NYK - Commodities	467,667.53
Commodities and other	109247096A	S	025958828.01	76159376	CC - NYK - Commodities	615,247.93
Commodities and other	108368076A	S	025668286.01	79011987	CC - NYK - Commodities	45,000,000.00
Commodities and other	108368092A	B	025668286.01	79011987	CC - NYK - Commodities	30,000,000.00
Commodities and other	108369342A	B	025907205.01	79011987	CC - NYK - Commodities	20,000,000.00
Commodities and other	108369413A	S	025907205.01	79011987	CC - NYK - Commodities	30,000,000.00
Commodities and other	108370943A	S	025582123.01	79096201	CC - LDN - Commodities	80,000,000.00
Commodities and other	108370139A	S	025668476.01	79011987	CC - NYK - Commodities	45,000,000.00
Commodities and other	108370182A	B	025668476.01	79011987	CC - NYK - Commodities	30,000,000.00
Commodities and other	108378332A	S	025923103.01	76034569	CC - LDN - Commodities	13,616,329.55
Commodities and other	108378336A	S	025923095.01	76034569	CC - LDN - Commodities	35,587,758.05
Commodities and other	108502068A	S	025582123.01	79096348	CC - LDN - Commodities	22,100,000.00
Commodities and other	108502104A	B	025582123.01	79096348	CC - LDN - Commodities	27,300,000.00
Commodities and other	108503057A	S	025582123.01	79096201	CC - LDN - Commodities	80,000,000.00
Commodities and other	109247108A	S	025795881.01	76159376	CC - NYK - Commodities	41,533,128.19
Commodities and other	108516081A	B	025682329.01	76034567	CC - LDN - Commodities	10,478,341.90
Commodities and other	108516085A	B	025682303.01	76034567	CC - LDN - Commodities	4,742,828.44
Commodities and other	108516089A	B	025379108.01	76034567	CC - LDN - Commodities	1,102,983.36
Commodities and other	108516093A	B	025671397.01	76034567	CC - LDN - Commodities	5,184,021.78
Commodities and other	108516097A	B	025682287.01	76034567	CC - LDN - Commodities	2,536,861.72
Commodities and other	108516101A	B	025682261.01	76034567	CC - LDN - Commodities	4,632,530.10
Commodities and other	108516243A	B	025682287.01	76034562	CC - LDN - Commodities	1,544,176.70
Commodities and other	108516247A	B	025682261.01	76034562	CC - LDN - Commodities	2,867,756.73
Commodities and other	108516251A	B	025682303.01	76034562	CC - LDN - Commodities	2,978,055.07
Commodities and other	108516255A	B	025671397.01	76034562	CC - LDN - Commodities	3,198,651.74
Commodities and other	108516259A	B	025379108.01	76034562	CC - LDN - Commodities	772,088.35
Commodities and other	108516263A	B	025682329.01	76034562	CC - LDN - Commodities	6,397,303.48
Commodities and other	108595421A	S	025582123.01	79005434	CC - NYK - Commodities	24,000,000.00
Commodities and other	109783097A	S	025984097.01	79005434	CC - NYK - Commodities	959,438.39
Commodities and other	108656457A	S	025984097.01	76034550	CC - LDN - Commodities	582,608.69
Commodities and other	109783135A	S	025984097.01	79005434	CC - NYK - Commodities	660,786.96
Commodities and other	109783123A	S	025984097.01	79005434	CC - NYK - Commodities	179,842.93
Commodities and other	109783148A	S	025984097.01	79005434	CC - NYK - Commodities	586,878.47
Commodities and other	109782762A	S	025584467.01	79005434	CC - NYK - Commodities	302,157.23
Commodities and other	109782782A	S	025584467.01	79005434	CC - NYK - Commodities	501,424.92
Commodities and other	108725292A	S	025584467.01	76034550	CC - LDN - Commodities	508,798.05
Commodities and other	108712917A	B	025624263.01	79096348	CC - LDN - Commodities	494,450.00
Commodities and other	108712909A	S	025624263.01	79096348	CC - LDN - Commodities	539,400.00
Commodities and other	108712949A	B	025624263.01	79096201	CC - LDN - Commodities	783,000.00
Commodities and other	108712941A	S	025624263.01	79096201	CC - LDN - Commodities	885,000.00
Commodities and other	108762057A	S	025556937.01	79096201	CC - LDN - Commodities	24,000,000.00
Commodities and other	108774838A	S	025671777.01	79096296	CC - LDN - Commodities	24,600,000.00
Commodities and other	108774812A	B	025671785.01	79096296	CC - LDN - Commodities	29,400,000.00
Commodities and other	108775891A	S	025558917.01	79019774	CC - NYK - Commodities	6,110,720.00
Commodities and other	108775644A	B	025558917.01	79019774	CC - NYK - Commodities	6,110,720.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108775908A	S	025556697.01	79019774	CC - NYK - Commodities	12,300,800.00
Commodities and other	108775917A	S	025556713.01	79019774	CC - NYK - Commodities	12,380,160.00
Commodities and other	108775925A	S	025556739.01	79019774	CC - NYK - Commodities	13,491,200.00
Commodities and other	108775933A	S	025556838.01	79019774	CC - NYK - Commodities	176,099,840.00
Commodities and other	108775941A	S	025556754.01	79019774	CC - NYK - Commodities	111,262,720.00
Commodities and other	108775949A	S	025556846.01	79019774	CC - NYK - Commodities	4,047,360.00
Commodities and other	108775663A	B	025556697.01	79019774	CC - NYK - Commodities	12,300,800.00
Commodities and other	108775673A	B	025556713.01	79019774	CC - NYK - Commodities	12,380,160.00
Commodities and other	108775684A	B	025556739.01	79019774	CC - NYK - Commodities	13,491,200.00
Commodities and other	108775693A	B	025556838.01	79019774	CC - NYK - Commodities	176,099,840.00
Commodities and other	108775701A	B	025556754.01	79019774	CC - NYK - Commodities	111,262,720.00
Commodities and other	108775709A	B	025556846.01	79019774	CC - NYK - Commodities	4,047,360.00
Commodities and other	108823682A	B	025582123.01	79096201	CC - LDN - Commodities	27,500,000.00
Commodities and other	108823786A	S	025582123.01	79096201	CC - LDN - Commodities	98,000,000.00
Commodities and other	108823827A	B	025582123.01	79096201	CC - LDN - Commodities	252,000,000.00
Commodities and other	108823778A	S	025582123.01	79096201	CC - LDN - Commodities	154,000,000.00
Commodities and other	108845643A	S	025558917.01	79019774	CC - NYK - Commodities	1,507,840.00
Commodities and other	108836647A	B	025558917.01	79019774	CC - NYK - Commodities	1,507,840.00
Commodities and other	109247123A	S	025795881.01	76159376	CC - NYK - Commodities	1,530,548.28
Commodities and other	109247136A	S	025839929.01	76159376	CC - NYK - Commodities	528,117.98
Commodities and other	108837135A	S	025556697.01	79019774	CC - NYK - Commodities	3,015,680.00
Commodities and other	108837143A	S	025556713.01	79019774	CC - NYK - Commodities	2,380,800.00
Commodities and other	108837151A	S	025556739.01	79019774	CC - NYK - Commodities	2,539,520.00
Commodities and other	108837159A	S	025556838.01	79019774	CC - NYK - Commodities	42,140,160.00
Commodities and other	108837167A	S	025556754.01	79019774	CC - NYK - Commodities	26,903,040.00
Commodities and other	108837175A	S	025556846.01	79019774	CC - NYK - Commodities	872,960.00
Commodities and other	108836598A	B	025556697.01	79019774	CC - NYK - Commodities	3,015,680.00
Commodities and other	108836606A	B	025556713.01	79019774	CC - NYK - Commodities	2,380,800.00
Commodities and other	108836614A	B	025556739.01	79019774	CC - NYK - Commodities	2,539,520.00
Commodities and other	108836622A	B	025556838.01	79019774	CC - NYK - Commodities	42,140,160.00
Commodities and other	108836630A	B	025556754.01	79019774	CC - NYK - Commodities	26,903,040.00
Commodities and other	108836638A	B	025556846.01	79019774	CC - NYK - Commodities	872,960.00
Commodities and other	108895278A	S	025582123.01	79005434	CC - NYK - Commodities	91,000,000.00
Commodities and other	108897425A	S	025558917.01	79019774	CC - NYK - Commodities	1,031,680.00
Commodities and other	108897260A	B	025558917.01	79019774	CC - NYK - Commodities	1,031,680.00
Commodities and other	108887028A	S	025671702.01	79096201	CC - LDN - Commodities	66,000,000.00
Commodities and other	108887076A	B	025671702.01	79096201	CC - LDN - Commodities	93,500,000.00
Commodities and other	108883461A	S	025920935.01	79011185	CC - NYK - Commodities	18,086,250.00
Commodities and other	108889409A	S	025879750.01	79096201	CC - LDN - Commodities	80,000,000.00
Commodities and other	108889301A	B	025556705.01	79096201	CC - LDN - Commodities	89,600,000.00
Commodities and other	108893133A	S	025920927.01	76034569	CC - LDN - Commodities	6,617,900.15
Commodities and other	108897433A	S	025556697.01	79019774	CC - NYK - Commodities	2,142,720.00
Commodities and other	108897441A	S	025556713.01	79019774	CC - NYK - Commodities	2,142,720.00
Commodities and other	108897449A	S	025556739.01	79019774	CC - NYK - Commodities	2,380,800.00
Commodities and other	108897457A	S	025556838.01	79019774	CC - NYK - Commodities	31,505,920.00
Commodities and other	108897465A	S	025556754.01	79019774	CC - NYK - Commodities	19,522,560.00
Commodities and other	108897473A	S	025556846.01	79019774	CC - NYK - Commodities	793,600.00
Commodities and other	108897268A	B	025556697.01	79019774	CC - NYK - Commodities	2,142,720.00
Commodities and other	108897276A	B	025556713.01	79019774	CC - NYK - Commodities	2,142,720.00
Commodities and other	108897284A	B	025556739.01	79019774	CC - NYK - Commodities	2,380,800.00
Commodities and other	108897292A	B	025556838.01	79019774	CC - NYK - Commodities	31,505,920.00
Commodities and other	108897300A	B	025556754.01	79019774	CC - NYK - Commodities	19,522,560.00
Commodities and other	108897308A	B	025556846.01	79019774	CC - NYK - Commodities	793,600.00
Commodities and other	108955068A	S	025692211.01	76159304	CC - NYK - Commodities	121,464,753.43

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108955085A	B	025692237.01	76159304	CC - NYK - Commodities	44,901,421.30
Commodities and other	108955077A	S	025692120.01	76159304	CC - NYK - Commodities	8,747,288.64
Commodities and other	108955098A	B	025692153.01	76159304	CC - NYK - Commodities	1,058,617.84
Commodities and other	109247148A	S	025867482.01	79005434	CC - NYK - Commodities	919,232.16
Commodities and other	109247170A	S	025795881.01	76159376	CC - NYK - Commodities	1,488,033.05
Commodities and other	109018300A	S	025692211.01	76159304	CC - NYK - Commodities	15,000,000.00
Commodities and other	109021719A	S	025558917.01	79019774	CC - NYK - Commodities	3,412,480.00
Commodities and other	109021599A	B	025558917.01	79019774	CC - NYK - Commodities	3,412,480.00
Commodities and other	109021727A	S	025556697.01	79019774	CC - NYK - Commodities	6,428,160.00
Commodities and other	109021735A	S	025556713.01	79019774	CC - NYK - Commodities	6,507,520.00
Commodities and other	109021743A	S	025556739.01	79019774	CC - NYK - Commodities	6,983,680.00
Commodities and other	109021751A	S	025556838.01	79019774	CC - NYK - Commodities	92,375,040.00
Commodities and other	109021759A	S	025556754.01	79019774	CC - NYK - Commodities	57,694,720.00
Commodities and other	109021767A	S	025556846.01	79019774	CC - NYK - Commodities	1,984,000.00
Commodities and other	109021607A	B	025556697.01	79019774	CC - NYK - Commodities	6,428,160.00
Commodities and other	109021615A	B	025556713.01	79019774	CC - NYK - Commodities	6,507,520.00
Commodities and other	109021623A	B	025556739.01	79019774	CC - NYK - Commodities	6,983,680.00
Commodities and other	109021631A	B	025556838.01	79019774	CC - NYK - Commodities	92,375,040.00
Commodities and other	109021639A	B	025556754.01	79019774	CC - NYK - Commodities	57,694,720.00
Commodities and other	109021647A	B	025556846.01	79019774	CC - NYK - Commodities	1,984,000.00
Commodities and other	109054566A	B	025582123.01	79096349	CC - LDN - Commodities	18,354,282.95
Commodities and other	109054577A	S	025582123.01	79096349	CC - LDN - Commodities	18,354,282.95
Commodities and other	109057368A	B	025582123.01	79096349	CC - LDN - Commodities	18,354,282.95
Commodities and other	109247198A	S	025795881.01	76159376	CC - NYK - Commodities	986,353.34
Commodities and other	109079516A	B	025558917.01	79019774	CC - NYK - Commodities	6,110,720.00
Commodities and other	109079679A	S	025558917.01	79019774	CC - NYK - Commodities	6,110,720.00
Commodities and other	109080358A	S	025692211.01	76159304	CC - NYK - Commodities	10,000,000.00
Commodities and other	109079687A	S	025556697.01	79019774	CC - NYK - Commodities	12,221,440.00
Commodities and other	109079695A	S	025556713.01	79019774	CC - NYK - Commodities	12,221,440.00
Commodities and other	109079703A	S	025556739.01	79019774	CC - NYK - Commodities	13,332,480.00
Commodities and other	109079711A	S	025556838.01	79019774	CC - NYK - Commodities	174,750,720.00
Commodities and other	109079719A	S	025556754.01	79019774	CC - NYK - Commodities	109,913,600.00
Commodities and other	109079727A	S	025556846.01	79019774	CC - NYK - Commodities	3,968,000.00
Commodities and other	109079524A	B	025556697.01	79019774	CC - NYK - Commodities	12,221,440.00
Commodities and other	109079532A	B	025556713.01	79019774	CC - NYK - Commodities	12,221,440.00
Commodities and other	109079540A	B	025556739.01	79019774	CC - NYK - Commodities	13,332,480.00
Commodities and other	109079548A	B	025556838.01	79019774	CC - NYK - Commodities	174,750,720.00
Commodities and other	109079556A	B	025556754.01	79019774	CC - NYK - Commodities	109,913,600.00
Commodities and other	109079564A	B	025556846.01	79019774	CC - NYK - Commodities	3,968,000.00
Commodities and other	109134014A	B	025558917.01	79019774	CC - NYK - Commodities	2,936,320.00
Commodities and other	109132846A	S	025558917.01	79019774	CC - NYK - Commodities	2,936,320.00
Commodities and other	109133792A	S	025692211.01	79005434	CC - NYK - Commodities	10,000,000.00
Commodities and other	109134022A	B	025556697.01	79019774	CC - NYK - Commodities	5,872,640.00
Commodities and other	109134030A	B	025556713.01	79019774	CC - NYK - Commodities	5,872,640.00
Commodities and other	109134038A	B	025556739.01	79019774	CC - NYK - Commodities	6,348,800.00
Commodities and other	109134046A	B	025556838.01	79019774	CC - NYK - Commodities	83,328,000.00
Commodities and other	109134054A	B	025556754.01	79019774	CC - NYK - Commodities	52,456,960.00
Commodities and other	109134063A	B	025556846.01	79019774	CC - NYK - Commodities	1,904,640.00
Commodities and other	109132854A	S	025556697.01	79019774	CC - NYK - Commodities	5,872,640.00
Commodities and other	109132862A	S	025556713.01	79019774	CC - NYK - Commodities	5,872,640.00
Commodities and other	109132870A	S	025556739.01	79019774	CC - NYK - Commodities	6,348,800.00
Commodities and other	109132878A	S	025556838.01	79019774	CC - NYK - Commodities	83,328,000.00
Commodities and other	109132886A	S	025556754.01	79019774	CC - NYK - Commodities	52,456,960.00
Commodities and other	109132894A	S	025556846.01	79019774	CC - NYK - Commodities	1,904,640.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109247557A	S	025864562.01	76159376	CC - NYK - Commodities	126,162.00
Commodities and other	109182873A	S	025661505.01	76159304	CC - NYK - Commodities	16,464,383.71
Commodities and other	109182883A	S	025695941.01	76159304	CC - NYK - Commodities	16,406,610.89
Commodities and other	109290103A	S	025966185.01	76159328	CC - NYK - Commodities	96,264.00
Commodities and other	109229695A	B	025950684.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109229699A	B	025608688.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109229703A	B	025967241.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109229707A	B	025695198.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109229719A	B	025913005.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109229724A	B	025955113.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109229729A	B	025887365.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109229733A	B	025608662.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109229737A	B	025921727.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109527715A	B	025595067.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109527738A	B	025887357.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109569943A	B	025385527.01	79096201	CC - LDN - Commodities	1,309,000.00
Commodities and other	109295675A	B	025966136.01	76159350	CC - NYK - Commodities	19,900.00
Commodities and other	109248221A	B	025851452.01	79019774	CC - NYK - Commodities	158,720,000.00
Commodities and other	109247673A	B	025966110.01	76159350	CC - NYK - Commodities	1,021,900.00
Commodities and other	109300781A	B	025835273.01	79019783	CC - NYK - Commodities	100,000,000.00
Commodities and other	109247206A	S	025692211.01	76159304	CC - NYK - Commodities	15,000,000.00
Commodities and other	109290749A	B	025921727.01	79096201	CC - LDN - Commodities	2,674,100.00
Commodities and other	109290753A	B	025955113.01	79096201	CC - LDN - Commodities	2,674,100.00
Commodities and other	109290757A	B	025950684.01	79096201	CC - LDN - Commodities	2,674,100.00
Commodities and other	109290761A	B	025887365.01	79096201	CC - LDN - Commodities	2,674,100.00
Commodities and other	109290765A	B	025695198.01	79096201	CC - LDN - Commodities	2,674,100.00
Commodities and other	109290777A	B	025608662.01	79096201	CC - LDN - Commodities	2,674,100.00
Commodities and other	109290781A	B	025912833.01	79096201	CC - LDN - Commodities	2,674,100.00
Commodities and other	109290786A	B	025967225.01	79096201	CC - LDN - Commodities	2,674,100.00
Commodities and other	109290790A	B	025967241.01	79096201	CC - LDN - Commodities	2,674,100.00
Commodities and other	109521448A	B	025595067.01	79096201	CC - LDN - Commodities	2,674,100.00
Commodities and other	109554874A	B	025887357.01	79096201	CC - LDN - Commodities	2,674,100.00
Commodities and other	109247214A	S	025692237.01	76159304	CC - NYK - Commodities	7,000,000.00
Commodities and other	109290107A	S	025967233.01	76159328	CC - NYK - Commodities	48,132.00
Commodities and other	109290113A	S	025966151.01	76159328	CC - NYK - Commodities	288,792.00
Commodities and other	109290119A	S	025966169.01	76159328	CC - NYK - Commodities	240,660.00
Commodities and other	109290124A	S	025966177.01	76159328	CC - NYK - Commodities	48,132.00
Commodities and other	109290130A	S	025661471.01	76159328	CC - NYK - Commodities	48,132.00
Commodities and other	109309836A	S	025695180.01	76159328	CC - NYK - Commodities	48,132.00
Commodities and other	109290136A	S	025966110.01	76159328	CC - NYK - Commodities	8,519,364.00
Commodities and other	109290140A	S	025966128.01	76159328	CC - NYK - Commodities	288,792.00
Commodities and other	109294318A	B	025685652.01	79019783	CC - NYK - Commodities	100,000,000.00
Commodities and other	109347044A	S	025826611.01	76159303	CC - NYK - Commodities	22,000,000.00
Commodities and other	109347089A	S	025826637.01	76159303	CC - NYK - Commodities	9,000,000.00
Commodities and other	109295955A	B	025966185.01	76159350	CC - NYK - Commodities	19,900.00
Commodities and other	109295851A	B	025967217.01	76159350	CC - NYK - Commodities	19,900.00
Commodities and other	109296300A	B	025967233.01	76159350	CC - NYK - Commodities	19,900.00
Commodities and other	109296351A	B	025966169.01	76159350	CC - NYK - Commodities	59,700.00
Commodities and other	109296368A	B	025966177.01	76159350	CC - NYK - Commodities	19,900.00
Commodities and other	109296421A	B	025661471.01	76159350	CC - NYK - Commodities	19,900.00
Commodities and other	109296495A	B	025608654.01	76159350	CC - NYK - Commodities	99,500.00
Commodities and other	109306316A	B	025558917.01	79019774	CC - NYK - Commodities	1,031,680.00
Commodities and other	109417357A	B	025695180.01	76159350	CC - NYK - Commodities	19,900.00
Commodities and other	109306656A	S	025558917.01	79019774	CC - NYK - Commodities	1,031,680.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109296846A	B	025966110.01	76159350	CC - NYK - Commodities	1,691,500.00
Commodities and other	109296957A	B	025966128.01	76159350	CC - NYK - Commodities	59,700.00
Commodities and other	109297291A	B	025966151.01	76159350	CC - NYK - Commodities	59,700.00
Commodities and other	109297378A	B	025612623.01	76159350	CC - NYK - Commodities	79,600.00
Commodities and other	109301879A	S	025825993.01	79011987	CC - NYK - Commodities	20,000,000.00
Commodities and other	109301899A	B	025825993.01	79011987	CC - NYK - Commodities	10,000,000.00
Commodities and other	109342234A	B	025685652.01	79019783	CC - NYK - Commodities	25,000,000.00
Commodities and other	109302781A	S	025671702.01	79096201	CC - LDN - Commodities	64,625,000.00
Commodities and other	109302789A	B	025671702.01	79096201	CC - LDN - Commodities	66,000,000.00
Commodities and other	109347373A	S	025692237.01	76159304	CC - NYK - Commodities	3,000,000.00
Commodities and other	109306324A	B	025556697.01	79019774	CC - NYK - Commodities	1,904,640.00
Commodities and other	109306332A	B	025556713.01	79019774	CC - NYK - Commodities	1,904,640.00
Commodities and other	109306340A	B	025556739.01	79019774	CC - NYK - Commodities	2,063,360.00
Commodities and other	109306348A	B	025556838.01	79019774	CC - NYK - Commodities	27,776,000.00
Commodities and other	109306356A	B	025556754.01	79019774	CC - NYK - Commodities	17,617,920.00
Commodities and other	109306364A	B	025556846.01	79019774	CC - NYK - Commodities	476,160.00
Commodities and other	109306608A	S	025556697.01	79019774	CC - NYK - Commodities	1,904,640.00
Commodities and other	109306616A	S	025556713.01	79019774	CC - NYK - Commodities	1,904,640.00
Commodities and other	109306648A	S	025556739.01	79019774	CC - NYK - Commodities	2,063,360.00
Commodities and other	109306624A	S	025556838.01	79019774	CC - NYK - Commodities	27,776,000.00
Commodities and other	109306632A	S	025556754.01	79019774	CC - NYK - Commodities	17,617,920.00
Commodities and other	109306640A	S	025556846.01	79019774	CC - NYK - Commodities	476,160.00
Commodities and other	109351208A	B	025880618.01	76034575	CC - LDN - Commodities	1,651,885.47
Commodities and other	109359543A	S	025383621.01	76159304	CC - NYK - Commodities	85,000,000.00
Commodities and other	109782913A	S	025582123.01	79010170	CC - NYK - Commodities	100,000,000.00
Commodities and other	109420773A	S	025682287.01	76034569	CC - LDN - Commodities	110,298.34
Commodities and other	109420777A	S	025682261.01	76034569	CC - LDN - Commodities	3,529,546.75
Commodities and other	109420782A	S	025671397.01	76034569	CC - LDN - Commodities	2,316,265.05
Commodities and other	109420786A	S	025682303.01	76034569	CC - LDN - Commodities	2,316,265.05
Commodities and other	109420790A	S	025682329.01	76034569	CC - LDN - Commodities	1,654,475.04
Commodities and other	109418337A	S	025556937.01	79096201	CC - LDN - Commodities	27,750,000.00
Commodities and other	109421347A	S	025910027.01	79096201	CC - LDN - Commodities	30,883,609.68
Commodities and other	109421355A	S	025385402.01	79096201	CC - LDN - Commodities	102,577,703.58
Commodities and other	109421364A	S	025910050.01	79096201	CC - LDN - Commodities	75,003,052.08
Commodities and other	109483371A	S	025910035.01	79096201	CC - LDN - Commodities	12,132,846.66
Commodities and other	109480157A	S	025383621.01	76159304	CC - NYK - Commodities	12,000,000.00
Commodities and other	109472714A	B	025923103.01	76034569	CC - LDN - Commodities	13,616,329.55
Commodities and other	109482425A	S	025692120.01	76159304	CC - NYK - Commodities	190,000.00
Commodities and other	109482433A	S	025692153.01	76159304	CC - NYK - Commodities	90,000.00
Commodities and other	109511361A	S	025556937.01	79096201	CC - LDN - Commodities	30,000,000.00
Commodities and other	109514481A	S	025556937.01	79096201	CC - LDN - Commodities	45,000,000.00
Commodities and other	109525984A	S	025795881.01	76159376	CC - NYK - Commodities	22,323,891.37
Commodities and other	109565724A	S	025858432.01	79019777	CC - NYK - Commodities	2,213,212.00
Commodities and other	109566929A	B	025858432.01	79019777	CC - NYK - Commodities	2,076,055.20
Commodities and other	109566779A	S	025846478.01	79019777	CC - NYK - Commodities	4,057,581.31
Commodities and other	109566936A	B	025846478.01	79019777	CC - NYK - Commodities	3,806,490.85
Commodities and other	109569284A	S	025795881.01	76159376	CC - NYK - Commodities	1,554,826.32
Commodities and other	109562713A	S	025556937.01	79096201	CC - LDN - Commodities	22,500,000.00
Commodities and other	109566363A	S	025858440.01	76034554	CC - LDN - Commodities	867,236.81
Commodities and other	109566371A	S	025981036.01	76034554	CC - LDN - Commodities	271,011.50
Commodities and other	109566375A	S	025858424.01	76034554	CC - LDN - Commodities	1,772,561.73
Commodities and other	109566380A	S	025580861.01	76034554	CC - LDN - Commodities	1,391,680.70
Commodities and other	109569187A	S	025692211.01	76159304	CC - NYK - Commodities	10,000,000.00
Commodities and other	109599603A	S	025689027.01	76100701	CC - LDN - Commodities	623,950.18

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109599607A	S	025689662.01	76100701	CC - LDN - Commodities	547,858.69
Commodities and other	109602784A	S	025795881.01	76159376	CC - NYK - Commodities	2,477,350.96
Commodities and other	109602848A	S	025852559.01	79005434	CC - NYK - Commodities	56,800,000.00
Commodities and other	109600276A	S	025556721.01	79096201	CC - LDN - Commodities	107,500,000.00
Commodities and other	109600324A	B	025556812.01	79096201	CC - LDN - Commodities	120,400,000.00
Commodities and other	109599618A	B	025966110.01	79019774	CC - NYK - Commodities	1,016,250.00
Commodities and other	109630184A	S	025835737.01	79011185	CC - NYK - Commodities	1,836,450.00
Commodities and other	109630192A	S	025920596.01	79011185	CC - NYK - Commodities	723,450.00
Commodities and other	109630200A	S	025835745.01	79011185	CC - NYK - Commodities	779,100.00
Commodities and other	109649546A	S	025556937.01	79096201	CC - LDN - Commodities	30,000,000.00
Commodities and other	109652943A	B	025845868.01	79019775	CC - NYK - Commodities	396,800.00
Commodities and other	109655393A	S	025979295.01	79011987	CC - NYK - Commodities	4,561,165.00
Commodities and other	109655401A	S	025979295.01	79011987	CC - NYK - Commodities	2,978,720.00
Commodities and other	109656967A	B	025692211.01	76159304	CC - NYK - Commodities	20,000,000.00
Commodities and other	109656975A	S	025692237.01	76159304	CC - NYK - Commodities	2,000,000.00
Commodities and other	109726107A	S	025795881.01	76159376	CC - NYK - Commodities	3,961,001.63
Commodities and other	109699917A	S	025958828.01	76159376	CC - NYK - Commodities	1,006,194.14
Commodities and other	109699085A	S	025887357.01	76159304	CC - NYK - Commodities	130,520,000.00
Commodities and other	109699951A	B	025692211.01	76159304	CC - NYK - Commodities	10,000,000.00
Commodities and other	109701441A	B	025558917.01	79011185	CC - NYK - Commodities	133,560.00
Commodities and other	109701407A	S	025558917.01	79011185	CC - NYK - Commodities	133,560.00
Commodities and other	109701138A	S	025558917.01	79011185	CC - NYK - Commodities	389,550.00
Commodities and other	109701146A	S	025558933.01	79011185	CC - NYK - Commodities	1,335,600.00
Commodities and other	109701154A	S	025556697.01	79011185	CC - NYK - Commodities	1,001,700.00
Commodities and other	109701162A	S	025556713.01	79011185	CC - NYK - Commodities	1,001,700.00
Commodities and other	109701170A	S	025556739.01	79011185	CC - NYK - Commodities	1,113,000.00
Commodities and other	109701178A	S	025556838.01	79011185	CC - NYK - Commodities	14,190,750.00
Commodities and other	109701186A	S	025556754.01	79011185	CC - NYK - Commodities	8,458,800.00
Commodities and other	109701194A	S	025556846.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	109699044A	S	025912833.01	76159304	CC - NYK - Commodities	2,810,000.00
Commodities and other	109699063A	S	025913005.01	76159304	CC - NYK - Commodities	6,110,000.00
Commodities and other	109699105A	S	025950684.01	76159304	CC - NYK - Commodities	17,380,000.00
Commodities and other	109699146A	S	025967241.01	76159304	CC - NYK - Commodities	6,210,000.00
Commodities and other	109701445A	B	025558933.01	79011185	CC - NYK - Commodities	450,765.00
Commodities and other	109701449A	B	025556697.01	79011185	CC - NYK - Commodities	328,335.00
Commodities and other	109701453A	B	025556713.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	109701457A	B	025556739.01	79011185	CC - NYK - Commodities	367,290.00
Commodities and other	109701461A	B	025556838.01	79011185	CC - NYK - Commodities	4,674,600.00
Commodities and other	109701465A	B	025556754.01	79011185	CC - NYK - Commodities	2,788,065.00
Commodities and other	109701469A	B	025556846.01	79011185	CC - NYK - Commodities	105,735.00
Commodities and other	109699363A	S	025912833.01	76159304	CC - NYK - Commodities	560,000.00
Commodities and other	109701411A	S	025558933.01	79011185	CC - NYK - Commodities	450,765.00
Commodities and other	109701415A	S	025556697.01	79011185	CC - NYK - Commodities	328,335.00
Commodities and other	109701419A	S	025556713.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	109701423A	S	025556739.01	79011185	CC - NYK - Commodities	367,290.00
Commodities and other	109701427A	S	025556838.01	79011185	CC - NYK - Commodities	4,674,600.00
Commodities and other	109701431A	S	025556754.01	79011185	CC - NYK - Commodities	2,788,065.00
Commodities and other	109701436A	S	025556846.01	79011185	CC - NYK - Commodities	105,735.00
Commodities and other	109743456A	S	025558917.01	79011185	CC - NYK - Commodities	389,550.00
Commodities and other	109743467A	S	025558933.01	79011185	CC - NYK - Commodities	1,335,600.00
Commodities and other	109743475A	S	025556697.01	79011185	CC - NYK - Commodities	1,001,700.00
Commodities and other	109743483A	S	025556713.01	79011185	CC - NYK - Commodities	1,001,700.00
Commodities and other	109743491A	S	025556739.01	79011185	CC - NYK - Commodities	1,113,000.00
Commodities and other	109743499A	S	025556838.01	79011185	CC - NYK - Commodities	14,190,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109743507A	S	025556754.01	79011185	CC - NYK - Commodities	8,458,800.00
Commodities and other	109743515A	S	025556846.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	109784261A	S	025682071.01	76159304	CC - NYK - Commodities	10,729,145.26
Commodities and other	109784278A	S	025694696.01	79005434	CC - NYK - Commodities	6,073,427.47
Commodities and other	109784295A	S	025592320.01	76159369	CC - NYK - Commodities	25,200,137.59
Commodities and other	109784311A	S	025672882.01	76159369	CC - NYK - Commodities	65,302,435.89
Commodities and other	109784319A	S	025672882.01	76159369	CC - NYK - Commodities	61,039,890.37
Commodities and other	109783932A	B	025612888.01	79005434	CC - NYK - Commodities	2,186,844.58
Commodities and other	109782953A	B	025612862.01	79005434	CC - NYK - Commodities	10,139,088.28
Commodities and other	109782974A	S	025612862.01	79005434	CC - NYK - Commodities	5,310,941.59
Commodities and other	109784335A	S	025686635.01	76159304	CC - NYK - Commodities	103,000,000.00
Commodities and other	109783924A	S	025582123.01	79010169	CC - NYK - Commodities	100,000,000.00
Commodities and other	109782933A	S	025561358.01	76159304	CC - NYK - Commodities	70,000,000.00
Commodities and other	109782982A	S	025612888.01	79005434	CC - NYK - Commodities	1,202,591.26
Commodities and other	109783005A	S	025612888.01	79005434	CC - NYK - Commodities	1,222,286.30
Commodities and other	109782990A	S	025612862.01	79005434	CC - NYK - Commodities	5,398,829.27
Commodities and other	109783035A	S	025682808.01	79005434	CC - NYK - Commodities	808,994.42
Commodities and other	109783017A	B	025612888.01	79005434	CC - NYK - Commodities	808,994.42
Commodities and other	109783027A	B	025612862.01	79005434	CC - NYK - Commodities	3,741,648.98
Commodities and other	109763568A	S	025612862.01	76034551	CC - LDN - Commodities	32,433.00
Commodities and other	109763581A	S	025612888.01	76034551	CC - LDN - Commodities	7,343.00
Commodities and other	109781511A	S	025558917.01	79011185	CC - NYK - Commodities	133,560.00
Commodities and other	109781405A	B	025558917.01	79011185	CC - NYK - Commodities	133,560.00
Commodities and other	109781554A	S	025558917.01	79011185	CC - NYK - Commodities	389,550.00
Commodities and other	109782014A	B	025682287.01	76034569	CC - LDN - Commodities	330,895.01
Commodities and other	109782018A	B	025671397.01	76034569	CC - LDN - Commodities	1,102,983.36
Commodities and other	109782022A	B	025682329.01	76034569	CC - LDN - Commodities	330,895.01
Commodities and other	109781515A	S	025558933.01	79011185	CC - NYK - Commodities	450,765.00
Commodities and other	109781519A	S	025556697.01	79011185	CC - NYK - Commodities	328,335.00
Commodities and other	109781523A	S	025556713.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	109781527A	S	025556739.01	79011185	CC - NYK - Commodities	367,290.00
Commodities and other	109781531A	S	025556838.01	79011185	CC - NYK - Commodities	4,674,600.00
Commodities and other	109781535A	S	025556754.01	79011185	CC - NYK - Commodities	2,788,065.00
Commodities and other	109781539A	S	025556846.01	79011185	CC - NYK - Commodities	105,735.00
Commodities and other	109781417A	B	025558933.01	79011185	CC - NYK - Commodities	450,765.00
Commodities and other	109781421A	B	025556697.01	79011185	CC - NYK - Commodities	328,335.00
Commodities and other	109781425A	B	025556713.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	109781429A	B	025556739.01	79011185	CC - NYK - Commodities	367,290.00
Commodities and other	109781433A	B	025556838.01	79011185	CC - NYK - Commodities	4,674,600.00
Commodities and other	109781437A	B	025556754.01	79011185	CC - NYK - Commodities	2,788,065.00
Commodities and other	109781441A	B	025556846.01	79011185	CC - NYK - Commodities	105,735.00
Commodities and other	109781562A	S	025558933.01	79011185	CC - NYK - Commodities	1,335,600.00
Commodities and other	109781570A	S	025556697.01	79011185	CC - NYK - Commodities	1,001,700.00
Commodities and other	109781578A	S	025556713.01	79011185	CC - NYK - Commodities	1,001,700.00
Commodities and other	109781586A	S	025556739.01	79011185	CC - NYK - Commodities	1,113,000.00
Commodities and other	109781594A	S	025556838.01	79011185	CC - NYK - Commodities	14,190,750.00
Commodities and other	109781602A	S	025556754.01	79011185	CC - NYK - Commodities	8,458,800.00
Commodities and other	109781610A	S	025556846.01	79011185	CC - NYK - Commodities	333,900.00
Commodities and other	68342142A	B	025826280.01	79016632	CC - LDN - Commodities	562,189.58
Commodities and other	68342150A	B	025826280.01	79016632	CC - LDN - Commodities	562,189.58
Commodities and other	69837607A	B	025856980.01	76100728	CC - LDN - Commodities	154,874,472.00
Commodities and other	69837809A	S	025856980.01	76100728	CC - LDN - Commodities	105,925,776.00
Commodities and other	71526871A	S	025826280.01	79016632	CC - LDN - Commodities	562,189.58
Commodities and other	71526881A	S	025826280.01	79016632	CC - LDN - Commodities	562,189.58

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	72408499A	S	025859422.01	79011183	CC - NYK - Commodities	56,109,600.00
Commodities and other	108689779A	B	025832502.01	79011184	CC - NYK - Commodities	928,512.00
Commodities and other	108689795A	B	025832486.01	79011184	CC - NYK - Commodities	726,223.36
Commodities and other	108689692A	B	025827072.01	79011184	CC - NYK - Commodities	249,825.28
Commodities and other	108689836A	B	025832502.01	79011184	CC - NYK - Commodities	27,776.00
Commodities and other	108690048A	B	025832486.01	79011184	CC - NYK - Commodities	330,534.40
Commodities and other	108690030A	B	025832502.01	79011184	CC - NYK - Commodities	388,387.84
Commodities and other	108690014A	B	025827072.01	79011184	CC - NYK - Commodities	40,552.96
Commodities and other	108690060A	B	025832486.01	79011184	CC - NYK - Commodities	193,559.04
Commodities and other	108690074A	B	025832502.01	79011184	CC - NYK - Commodities	241,333.76
Commodities and other	108690087A	B	025827072.01	79011184	CC - NYK - Commodities	30,474.24
Commodities and other	109484104A	B	025796236.01	79011184	CC - NYK - Commodities	1,745,920.00
Commodities and other	108690380A	B	025832486.01	79011184	CC - NYK - Commodities	49,361.92
Commodities and other	108690361A	B	025832502.01	79011184	CC - NYK - Commodities	63,011.84
Commodities and other	108690392A	B	025832486.01	79011184	CC - NYK - Commodities	286,886.40
Commodities and other	108690440A	B	025832502.01	79011184	CC - NYK - Commodities	359,104.00
Commodities and other	108690407A	B	025832486.01	79011184	CC - NYK - Commodities	335,375.36
Commodities and other	108690452A	B	025832502.01	79011184	CC - NYK - Commodities	431,083.52
Commodities and other	108690473A	B	025827072.01	79011184	CC - NYK - Commodities	38,886.40
Commodities and other	71232099A	B	025858416.01	79011184	CC - NYK - Commodities	473,541.12
Commodities and other	108690880A	B	025869256.01	79011184	CC - NYK - Commodities	19,046,400.00
Commodities and other	108691994A	S	025832486.01	79011184	CC - NYK - Commodities	149,990.40
Commodities and other	108692009A	S	025832502.01	79011184	CC - NYK - Commodities	109,754.88
Commodities and other	108692023A	S	025827072.01	79011184	CC - NYK - Commodities	11,665.92
Commodities and other	109484116A	S	025796236.01	79011184	CC - NYK - Commodities	1,745,920.00
Commodities and other	69973667A	S	025858416.01	79011184	CC - NYK - Commodities	473,541.12
Commodities and other	108692258A	S	025832486.01	79011184	CC - NYK - Commodities	533,457.92
Commodities and other	108692305A	S	025832502.01	79011184	CC - NYK - Commodities	675,909.12
Commodities and other	108692278A	S	025827072.01	79011184	CC - NYK - Commodities	51,425.28
Commodities and other	108692228A	S	025827072.01	79011184	CC - NYK - Commodities	118,643.20
Commodities and other	108692293A	S	025832502.01	79011184	CC - NYK - Commodities	449,971.20
Commodities and other	108692241A	S	025832486.01	79011184	CC - NYK - Commodities	333,708.80
Commodities and other	71436125A	S	025858416.01	79011184	CC - NYK - Commodities	304,504.32
Commodities and other	71893611A	S	025844473.01	79011184	CC - NYK - Commodities	7,936,000.00
Commodities and other	SDB70046619.0.0.0	S	006943278.01	76161705	FI - LDN - Interest Rate Products	52,571,429.36
Commodities and other	109705510A	S	025125998.01	77100424	CC - TKO - Commodities	622,516.01
Commodities and other	109644277A	S	025117037.01	77100423	CC - TKO - Commodities	21,350.88
Commodities and other	109644292A	S	025117334.01	77100424	CC - TKO - Commodities	83,031.19
Commodities and other	109644324A	S	025117771.01	77100424	CC - TKO - Commodities	99,637.43
Commodities and other	109644339A	S	025117029.01	77100423	CC - TKO - Commodities	224,184.22
Commodities and other	109644415A	S	025117037.01	77100423	CC - TKO - Commodities	28,467.84
Commodities and other	109644721A	S	025120387.01	77100439	CC - TKO - Commodities	106,754.39
Commodities and other	107382986A	S	025121179.01	77100439	CC - TKO - Commodities	99,450.00
Commodities and other	108785947A	S	025125998.01	77100423	CC - TKO - Commodities	496,842.85
Commodities and other	107383291A	S	025121179.01	77100449	CC - TKO - Commodities	139,230.00
Commodities and other	108610463A	B	025121179.01	77100449	CC - TKO - Commodities	50,122.80
Commodities and other	108607700A	S	025123282.01	77100455	CC - TKO - Commodities	15,712,000.00
Commodities and other	108624480A	S	025123282.01	77100450	CC - TKO - Commodities	117,840,000.00
Commodities and other	108620510A	S	025123282.01	77100457	CC - TKO - Commodities	31,424,000.00
Commodities and other	109703895A	S	025125998.01	77100455	CC - TKO - Commodities	13,240.08
Commodities and other	109703920A	S	025125998.01	77100455	CC - TKO - Commodities	21,292.53
Commodities and other	100042925A	S	025123282.01	77100450	CC - TKO - Commodities	5,892,000.00
Commodities and other	107381657A	S	025121179.01	77100455	CC - TKO - Commodities	179,010.00
Commodities and other	101599865A	S	025123282.01	77100457	CC - TKO - Commodities	5,892,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109358948A	S	025133489.01	77151214	CC - TKO - Commodities	10,000,000.00
Commodities and other	104623469A	B	025133893.01	77100452	CC - TKO - Commodities	1,470,000.00
Commodities and other	106686026A	S	025133893.01	77100452	CC - TKO - Commodities	1,480,000.00
Commodities and other	106939133A	B	025133893.01	77100452	CC - TKO - Commodities	740,000.00
Commodities and other	106939138A	B	025133893.01	77100452	CC - TKO - Commodities	740,000.00
Commodities and other	108749866A	B	025133893.01	77100452	CC - TKO - Commodities	1,480,000.00
Commodities and other	108261401A	S	025131657.01	77100456	CC - TKO - Commodities	22,265,100.00
Commodities and other	52269076A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269077A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269078A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269079A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269080A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269081A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269082A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269087A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269088A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269089A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269090A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269091A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269092A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269093A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269096A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269097A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269098A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269099A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269100A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269101A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269102A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269103A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269104A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269106A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269107A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269108A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269319A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269320A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269321A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269323A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269324A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269325A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269326A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269327A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269353A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269358A	B	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269914A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269923A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269925A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269929A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269931A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269936A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269937A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269939A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269941A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269944A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269951A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	52269952A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269954A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269958A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269965A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269966A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269968A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269976A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269977A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269978A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269985A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269986A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269991A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269992A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269993A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52269999A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52270000A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52270005A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52270006A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52270012A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52270019A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52270020A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52270024A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52270025A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52270031A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52270032A	S	025252388.01	79090001	CC - LDN - Commodities	9,768,617.75
Commodities and other	52990572A	B	025278896.01	79093032	CC - LDN - Commodities	1,102.93
Commodities and other	52990573A	B	025278896.01	79093032	CC - LDN - Commodities	1,102.93
Commodities and other	52990575A	B	025278896.01	79093032	CC - LDN - Commodities	1,102.93
Commodities and other	52990576A	B	025278896.01	79093032	CC - LDN - Commodities	1,102.93
Commodities and other	52990867A	B	025278896.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	52990868A	B	025278896.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	52990869A	B	025278896.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	52990870A	B	025278896.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	52990899A	S	025278896.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	52990900A	S	025278896.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	52990901A	S	025278896.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	52990902A	S	025278896.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	108637186A	B	025268798.01	79011227	CC - LDN - Commodities	37,834,531.83
Commodities and other	108637841A	B	025268798.01	79011227	CC - LDN - Commodities	28,260,414.41
Commodities and other	108637853A	B	025268798.01	79011227	CC - LDN - Commodities	28,002,707.69
Commodities and other	108637169A	B	025268798.01	79011227	CC - LDN - Commodities	37,396,202.86
Commodities and other	106455466A	B	025310103.01	79016113	CC - LDN - Commodities	1,504,617.25
Commodities and other	106455469A	S	025310103.01	79016113	CC - LDN - Commodities	2,446,922.18
Commodities and other	57629046A	S	025278896.01	79093032	CC - LDN - Commodities	163.43
Commodities and other	57629049A	S	025278896.01	79093032	CC - LDN - Commodities	163.43
Commodities and other	57629055A	S	025278896.01	79093032	CC - LDN - Commodities	163.43
Commodities and other	57629060A	S	025278896.01	79093032	CC - LDN - Commodities	163.43
Commodities and other	57629069A	S	025278896.01	79092015	CC - LDN - Commodities	1,838,677.76
Commodities and other	57629073A	S	025278896.01	79092015	CC - LDN - Commodities	1,838,677.76
Commodities and other	57629078A	S	025278896.01	79092015	CC - LDN - Commodities	1,838,677.76
Commodities and other	57629085A	S	025278896.01	79092015	CC - LDN - Commodities	1,838,677.76
Commodities and other	57629092A	B	025278896.01	79092015	CC - LDN - Commodities	1,838,677.76
Commodities and other	57629095A	B	025278896.01	79092015	CC - LDN - Commodities	1,838,677.76
Commodities and other	57629101A	B	025278896.01	79092015	CC - LDN - Commodities	1,838,677.76

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57629107A	B	025278896.01	79092015	CC - LDN - Commodities	1,838,677.76
Commodities and other	58156926A	S	025278896.01	79093032	CC - LDN - Commodities	204.21
Commodities and other	58156927A	S	025278896.01	79093032	CC - LDN - Commodities	204.21
Commodities and other	58156930A	S	025278896.01	79093032	CC - LDN - Commodities	204.21
Commodities and other	58156931A	S	025278896.01	79093032	CC - LDN - Commodities	204.21
Commodities and other	58156958A	S	025278896.01	79092015	CC - LDN - Commodities	2,297,519.96
Commodities and other	58156962A	S	025278896.01	79092015	CC - LDN - Commodities	2,297,519.96
Commodities and other	58156968A	S	025278896.01	79092015	CC - LDN - Commodities	2,297,519.96
Commodities and other	58156969A	S	025278896.01	79092015	CC - LDN - Commodities	2,297,519.96
Commodities and other	58156982A	B	025278896.01	79092015	CC - LDN - Commodities	2,297,519.96
Commodities and other	58156987A	B	025278896.01	79092015	CC - LDN - Commodities	2,297,519.96
Commodities and other	58156992A	B	025278896.01	79092015	CC - LDN - Commodities	2,297,519.96
Commodities and other	58156993A	B	025278896.01	79092015	CC - LDN - Commodities	2,297,519.96
Commodities and other	58921583A	S	025307976.01	79099842	CC - LDN - Commodities	1,001,427.07
Commodities and other	58921600A	S	025307976.01	79099842	CC - LDN - Commodities	400,578.84
Commodities and other	58921608A	S	025307976.01	79099842	CC - LDN - Commodities	1,415,910.60
Commodities and other	58921612A	S	025307976.01	79099842	CC - LDN - Commodities	634,612.18
Commodities and other	58921613A	S	025307976.01	79099842	CC - LDN - Commodities	837,148.00
Commodities and other	58921616A	S	025307976.01	79099842	CC - LDN - Commodities	1,228,717.32
Commodities and other	58921619A	S	025307976.01	79099842	CC - LDN - Commodities	951,918.33
Commodities and other	58921620A	S	025307976.01	79099842	CC - LDN - Commodities	2,100,780.34
Commodities and other	58921623A	S	025307976.01	79099842	CC - LDN - Commodities	1,188,210.15
Commodities and other	58921630A	S	025307976.01	79099842	CC - LDN - Commodities	1,535,896.62
Commodities and other	58921634A	S	025307976.01	79099842	CC - LDN - Commodities	628,494.36
Commodities and other	58921644A	S	025307976.01	79099842	CC - LDN - Commodities	1,903,836.66
Commodities and other	58921649A	S	025307976.01	79099842	CC - LDN - Commodities	155,396.95
Commodities and other	58921656A	S	025307976.01	79099842	CC - LDN - Commodities	193,382.91
Commodities and other	58922715A	S	025410507.01	79251069	CC - LDN - Commodities	16,544,790.90
Commodities and other	58922727A	S	025410507.01	79251069	CC - LDN - Commodities	33,089,581.80
Commodities and other	58922735A	S	025410507.01	79251069	CC - LDN - Commodities	5,514,930.30
Commodities and other	58922785A	B	025410507.01	79251069	CC - LDN - Commodities	66,179,163.60
Commodities and other	58922802A	B	025410507.01	79251069	CC - LDN - Commodities	5,514,930.30
Commodities and other	58922831A	S	025410507.01	79251069	CC - LDN - Commodities	5,514,930.30
Commodities and other	58922851A	B	025410507.01	79251069	CC - LDN - Commodities	165,447,909.00
Commodities and other	58922915A	S	025410507.01	79251069	CC - LDN - Commodities	5,514,930.30
Commodities and other	58922919A	B	025410507.01	79251069	CC - LDN - Commodities	66,179,163.60
Commodities and other	58922927A	B	025410507.01	79251069	CC - LDN - Commodities	5,514,930.30
Commodities and other	58922943A	B	025410507.01	79251069	CC - LDN - Commodities	5,514,930.30
Commodities and other	106455482A	S	025320888.01	79016113	CC - LDN - Commodities	94,356,375.00
Commodities and other	106455467A	S	025320888.01	79016113	CC - LDN - Commodities	97,126,950.00
Commodities and other	106455488A	S	025320888.01	79016113	CC - LDN - Commodities	19,341,750.00
Commodities and other	60684604A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684605A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684606A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684607A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684608A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684609A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684610A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684611A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684612A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684613A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684614A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684615A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684616A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	60684617A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684618A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684619A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684620A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684621A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684622A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684624A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684625A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684629A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684630A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684631A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684632A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684633A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684634A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684635A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684636A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684637A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684638A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684639A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684640A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684641A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684642A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684643A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684644A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684645A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684646A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684647A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684648A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684649A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684650A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684651A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684652A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684653A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684654A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684655A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684656A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684657A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684658A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684659A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684660A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684662A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684663A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684664A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684665A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684666A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684667A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684668A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	60684669A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	108647258A	B	025268798.01	79011239	CC - LDN - Commodities	37,096,283.44
Commodities and other	108647264A	B	025268798.01	79011239	CC - LDN - Commodities	37,096,283.44
Commodities and other	108647261A	B	025268798.01	79011239	CC - LDN - Commodities	36,846,195.85
Commodities and other	108647336A	B	025268798.01	79011239	CC - LDN - Commodities	35,845,846.65
Commodities and other	61571843A	S	025293515.01	79094046	CC - LDN - Commodities	183,542.83
Commodities and other	61571845A	S	025293515.01	79094046	CC - LDN - Commodities	183,542.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	61571846A	S	025293515.01	79094046	CC - LDN - Commodities	183,542.83
Commodities and other	61572069A	S	025293515.01	79093049	CC - LDN - Commodities	658,991.66
Commodities and other	61572070A	S	025293515.01	79093049	CC - LDN - Commodities	658,991.66
Commodities and other	61675994A	S	025319625.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61675996A	S	025319625.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61675997A	S	025319625.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61661156A	S	025293515.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	61661157A	S	025293515.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	61661172A	S	025293515.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	61733968A	S	025319625.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61733969A	S	025319625.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61733972A	S	025319625.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61734291A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61734292A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61734297A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61743540A	S	025319625.01	79093049	CC - LDN - Commodities	54,915.97
Commodities and other	61743541A	S	025319625.01	79093049	CC - LDN - Commodities	54,915.97
Commodities and other	61743544A	S	025319625.01	79093049	CC - LDN - Commodities	54,915.97
Commodities and other	61742917A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742918A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742919A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742920A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742921A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742922A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742923A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742924A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742926A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742927A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742928A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742929A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742930A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742931A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742934A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742937A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742945A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742952A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742953A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742958A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742959A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742963A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742966A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742969A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742970A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742971A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61742972A	S	025293515.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	61783617A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	62826353A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826354A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826355A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826356A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826378A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826379A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826380A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826381A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	62826382A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826383A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826384A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826385A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826386A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826387A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826388A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826389A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826390A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826391A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826392A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826393A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826394A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826398A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826399A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826400A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826401A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826402A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826403A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826404A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826406A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826407A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826408A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826409A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826410A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826411A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826412A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62826413A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62995583A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995585A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995586A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995587A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995588A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995589A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995590A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995591A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995592A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995593A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995595A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995597A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995598A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995599A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995600A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995601A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995602A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995603A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995604A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995605A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995606A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995607A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995608A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995614A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995615A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995616A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	62995617A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995618A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995619A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995620A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995621A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995622A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995623A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995625A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995626A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995627A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995628A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995629A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995636A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995637A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995638A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995639A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995640A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995641A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995642A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995643A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995644A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995645A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995646A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995647A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995648A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995649A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995651A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995652A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995656A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995657A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995658A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995659A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995660A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995661A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995662A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995663A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995664A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995665A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995666A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62995667A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	63060522A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63060523A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63060586A	S	025293515.01	79093014	CC - LDN - Commodities	440,502.79
Commodities and other	63060588A	S	025293515.01	79093014	CC - LDN - Commodities	440,502.79
Commodities and other	63060589A	S	025293515.01	79093014	CC - LDN - Commodities	440,502.79
Commodities and other	63060590A	S	025293515.01	79093014	CC - LDN - Commodities	440,502.79
Commodities and other	63060591A	S	025293515.01	79093014	CC - LDN - Commodities	440,502.79
Commodities and other	63060592A	S	025293515.01	79093014	CC - LDN - Commodities	440,502.79
Commodities and other	63231458A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	63231459A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	63231461A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	63231463A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	63377381A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377382A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	63377385A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377386A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377387A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377388A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377389A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377390A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377391A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377392A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377398A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377399A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377401A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377403A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377404A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377405A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377406A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377407A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377408A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377409A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377410A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377411A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377412A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377413A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377414A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377415A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377416A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377417A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377423A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377424A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377425A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377426A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377427A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377428A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377429A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377430A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377431A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377432A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377433A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377434A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377435A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377436A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377437A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377438A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377439A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377441A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377442A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377443A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377444A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377445A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377446A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377447A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377449A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377450A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377451A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377452A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	63377453A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377454A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377455A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377456A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377457A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377459A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377460A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377461A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377462A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	63377467A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377468A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377470A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377471A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377472A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377480A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377481A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377482A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377483A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377484A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377485A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377486A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377487A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377488A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377489A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377490A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377491A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377492A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377493A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377494A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377495A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377496A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377502A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377503A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377504A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377505A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377506A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377507A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377508A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377509A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377511A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377512A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377513A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377514A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377515A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377516A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377517A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377518A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377519A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377523A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377524A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377525A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377526A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377527A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377528A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	63377530A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377531A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377532A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377533A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377534A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377535A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377536A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377538A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377539A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377540A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377541A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377542A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377543A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377544A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377545A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377548A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377549A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377550A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377551A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63377552A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378471A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378472A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378473A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378474A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378475A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378476A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378477A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378478A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378479A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378480A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378481A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378482A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378496A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378497A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378498A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378499A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378500A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378501A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378502A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378503A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378504A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378505A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378506A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378507A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378508A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378509A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378510A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378511A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378512A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378514A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378516A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378517A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378518A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378519A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	63378520A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378544A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378545A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378546A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378547A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378548A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378549A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378550A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378551A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378552A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378553A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378554A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378555A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378556A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378557A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378558A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378559A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378565A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378566A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378567A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378568A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378569A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378570A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378571A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378572A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63378573A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63780945A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63780955A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63780956A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63780958A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63780960A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63780961A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63780962A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63992838A	S	025301300.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	63992839A	S	025301300.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	63992840A	S	025301300.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	63992841A	S	025301300.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	63992842A	S	025301300.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	63992843A	S	025301300.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	63992844A	S	025301300.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	64078293A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64078294A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64078295A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64078296A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64078297A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64078298A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64220369A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64220371A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64220372A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64220373A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64220374A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64220375A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64220376A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	64269727A	S	025318981.01	79093049	CC - LDN - Commodities	109,831.94

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	64269728A	S	025318981.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	64269729A	S	025318981.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	64269730A	S	025318981.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	64269731A	S	025318981.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	64269732A	S	025318981.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	64269733A	S	025318981.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	64269734A	S	025318981.01	79093049	CC - LDN - Commodities	109,831.94
Commodities and other	64326475A	S	025307976.01	79099841	CC - LDN - Commodities	1,001,427.07
Commodities and other	64326521A	S	025307976.01	79099841	CC - LDN - Commodities	400,578.84
Commodities and other	64326529A	S	025307976.01	79099841	CC - LDN - Commodities	1,415,910.60
Commodities and other	64326532A	S	025307976.01	79099841	CC - LDN - Commodities	634,612.18
Commodities and other	64326533A	S	025307976.01	79099841	CC - LDN - Commodities	1,228,717.32
Commodities and other	64326534A	S	025307976.01	79099841	CC - LDN - Commodities	837,148.00
Commodities and other	64326538A	S	025307976.01	79099841	CC - LDN - Commodities	2,100,780.34
Commodities and other	64326539A	S	025307976.01	79099841	CC - LDN - Commodities	951,918.33
Commodities and other	64326542A	S	025307976.01	79099841	CC - LDN - Commodities	1,188,210.15
Commodities and other	64326561A	S	025307976.01	79099841	CC - LDN - Commodities	1,535,896.62
Commodities and other	64326571A	S	025307976.01	79099841	CC - LDN - Commodities	628,494.36
Commodities and other	64326574A	S	025307976.01	79099841	CC - LDN - Commodities	1,903,836.66
Commodities and other	64326582A	S	025307976.01	79099841	CC - LDN - Commodities	155,396.95
Commodities and other	64326584A	S	025307976.01	79099841	CC - LDN - Commodities	193,382.91
Commodities and other	64633000A	S	025319625.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	64633005A	S	025319625.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	64633006A	S	025319625.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	64633007A	S	025319625.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	64633008A	S	025319625.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	64633009A	S	025319625.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	64633010A	S	025319625.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	64633011A	S	025319625.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	64633012A	S	025319625.01	79093049	CC - LDN - Commodities	65,899.17
Commodities and other	64708923A	S	025293515.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	64708924A	S	025293515.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	64708925A	S	025293515.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	64708926A	S	025293515.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	64708927A	S	025293515.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	64708928A	S	025293515.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	64708929A	S	025293515.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	64708930A	S	025293515.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	64708931A	S	025293515.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	64761682A	S	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64761713A	S	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64761716A	S	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64761720A	S	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64761722A	S	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64761726A	S	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64761728A	S	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64761730A	S	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64761732A	S	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	65413505A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	65413507A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	65413508A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	65413509A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	65413510A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	65413511A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	65413512A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	65413513A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	65413514A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	65413515A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	65413516A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	108688616A	S	025268798.01	79014008	CC - NYK - Commodities	19,715,215.66
Commodities and other	108688824A	S	025268798.01	79014008	CC - NYK - Commodities	20,194,549.65
Commodities and other	108688834A	S	025268798.01	79014008	CC - NYK - Commodities	40,514,142.95
Commodities and other	108688811A	S	025268798.01	79014008	CC - NYK - Commodities	21,174,058.25
Commodities and other	108688842A	S	025268798.01	79014008	CC - NYK - Commodities	21,299,083.55
Commodities and other	66336147A	S	025293515.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	66336149A	S	025293515.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	66336150A	S	025293515.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	66336152A	S	025293515.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	66336153A	S	025293515.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	66336154A	S	025293515.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	66336155A	S	025293515.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	66336156A	S	025293515.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	66336157A	S	025293515.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	66336158A	S	025293515.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	66336159A	S	025293515.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	108688839A	S	025268798.01	79014008	CC - NYK - Commodities	21,424,145.55
Commodities and other	67797977A	S	025252826.01	79092031	CC - LDN - Commodities	5,514,930.30
Commodities and other	67797981A	S	025252826.01	79092031	CC - LDN - Commodities	5,514,930.30
Commodities and other	67797984A	S	025252826.01	79092031	CC - LDN - Commodities	5,514,930.30
Commodities and other	67797986A	S	025252826.01	79092031	CC - LDN - Commodities	5,514,930.30
Commodities and other	108688855A	S	025268798.01	79014008	CC - NYK - Commodities	21,486,667.38
Commodities and other	68306291A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68306293A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68306294A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68306295A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68306296A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68306297A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68306352A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68306353A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68306354A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68306355A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68306372A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68306373A	B	025332644.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	68493830A	B	025211020.01	79099827	CC - LDN - Commodities	13,886,043.00
Commodities and other	68493832A	B	025211020.01	79099827	CC - LDN - Commodities	13,886,043.00
Commodities and other	108691981A	S	025268798.01	79014007	CC - NYK - Commodities	21,528,328.95
Commodities and other	108688861A	S	025268798.01	79014006	CC - NYK - Commodities	21,599,214.69
Commodities and other	69531686A	B	025338567.01	79096194	CC - LDN - Commodities	1,806,336.00
Commodities and other	69531861A	B	025338567.01	79096194	CC - LDN - Commodities	1,806,336.00
Commodities and other	69532021A	B	025338567.01	79096194	CC - LDN - Commodities	1,806,336.00
Commodities and other	69522502A	B	025318981.01	79093262	CC - LDN - Commodities	124,789.62
Commodities and other	69522504A	B	025318981.01	79093262	CC - LDN - Commodities	124,789.62
Commodities and other	69522506A	B	025318981.01	79093261	CC - LDN - Commodities	124,789.62
Commodities and other	69522510A	B	025318981.01	79093261	CC - LDN - Commodities	124,789.62
Commodities and other	69522512A	B	025318981.01	79093261	CC - LDN - Commodities	124,789.62
Commodities and other	69522514A	B	025318981.01	79093261	CC - LDN - Commodities	124,789.62
Commodities and other	69522516A	B	025318981.01	79093261	CC - LDN - Commodities	124,789.62
Commodities and other	69522519A	B	025318981.01	79093261	CC - LDN - Commodities	124,789.62

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	69522521A	B	025318981.01	79093260	CC - LDN - Commodities	124,789.62
Commodities and other	69522533A	B	025318981.01	79093260	CC - LDN - Commodities	124,789.62
Commodities and other	69522535A	B	025318981.01	79093260	CC - LDN - Commodities	124,789.62
Commodities and other	69522537A	B	025318981.01	79093260	CC - LDN - Commodities	124,789.62
Commodities and other	69522540A	B	025318981.01	79093260	CC - LDN - Commodities	124,789.62
Commodities and other	69522542A	B	025318981.01	79093260	CC - LDN - Commodities	124,789.62
Commodities and other	69522544A	B	025318981.01	79090023	CC - LDN - Commodities	124,789.62
Commodities and other	69522546A	B	025318981.01	79090023	CC - LDN - Commodities	124,789.62
Commodities and other	69522548A	B	025318981.01	79090023	CC - LDN - Commodities	124,789.62
Commodities and other	69522551A	B	025318981.01	79090023	CC - LDN - Commodities	124,789.62
Commodities and other	103262864A	B	025232695.01	79014006	CC - NYK - Commodities	13,860,000.00
Commodities and other	103262967A	S	025232695.01	79014006	CC - NYK - Commodities	34,440,000.00
Commodities and other	69904934A	B	025232695.01	79014006	CC - NYK - Commodities	48,000,000.00
Commodities and other	103262881A	S	025232695.01	79014006	CC - NYK - Commodities	51,660,000.00
Commodities and other	103262894A	B	025232695.01	79014006	CC - NYK - Commodities	19,980,000.00
Commodities and other	69996319A	B	025232695.01	79014006	CC - NYK - Commodities	72,000,000.00
Commodities and other	70066908A	B	025297029.01	79092001	CC - LDN - Commodities	4,400,583.48
Commodities and other	70066909A	B	025297029.01	79092001	CC - LDN - Commodities	4,400,583.48
Commodities and other	70066912A	B	025297029.01	79092001	CC - LDN - Commodities	4,400,583.48
Commodities and other	70066913A	B	025297029.01	79092001	CC - LDN - Commodities	4,400,583.48
Commodities and other	70066914A	B	025297029.01	79092001	CC - LDN - Commodities	4,827,880.28
Commodities and other	70066917A	B	025297029.01	79092001	CC - LDN - Commodities	4,827,880.28
Commodities and other	70176763A	B	025338567.01	79096194	CC - LDN - Commodities	1,608,499.20
Commodities and other	70176765A	B	025338567.01	79096194	CC - LDN - Commodities	1,608,499.20
Commodities and other	70176769A	B	025338567.01	79096194	CC - LDN - Commodities	1,608,499.20
Commodities and other	70253286A	B	025338567.01	79096194	CC - LDN - Commodities	799,948.80
Commodities and other	70253342A	B	025338567.01	79096194	CC - LDN - Commodities	799,948.80
Commodities and other	70254254A	B	025338567.01	79096194	CC - LDN - Commodities	799,948.80
Commodities and other	71058813A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058817A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058819A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058821A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058823A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058825A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058827A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058828A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058830A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058833A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058835A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058836A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058837A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058838A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058839A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058840A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058842A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058843A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058844A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058845A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	71058846A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	108726354A	S	025265778.01	79096903	CC - LDN - Commodities	8,907,191.15
Commodities and other	108688375A	B	025268798.01	79014008	CC - NYK - Commodities	56,884,241.10
Commodities and other	108688378A	B	025268798.01	79014008	CC - NYK - Commodities	28,097,936.47
Commodities and other	108688366A	B	025268798.01	79014008	CC - NYK - Commodities	27,659,884.01
Commodities and other	106147921A	B	025234915.01	79014008	CC - NYK - Commodities	7,170,311.28

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108688363A	B	025268798.01	79014008	CC - NYK - Commodities	26,596,042.32
Commodities and other	108688372A	B	025268798.01	79014008	CC - NYK - Commodities	26,408,305.55
Commodities and other	72112642A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112644A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112645A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112646A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112647A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112648A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112649A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112650A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112651A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112652A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112655A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112694A	B	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112695A	B	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112697A	B	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112698A	B	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112699A	B	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112700A	B	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112701A	B	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112702A	B	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112703A	B	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112704A	B	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112705A	B	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	72112748A	S	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112749A	S	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112750A	S	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112751A	S	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112752A	S	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112753A	S	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112754A	S	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112755A	S	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112756A	S	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112757A	S	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112761A	S	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112806A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112807A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112808A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112809A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112810A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112811A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112812A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112813A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112814A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112815A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	72112816A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	106148838A	B	025234915.01	79014008	CC - NYK - Commodities	7,170,311.28
Commodities and other	108688369A	B	025268798.01	79014008	CC - NYK - Commodities	26,126,700.40
Commodities and other	73520209A	B	025295817.01	79096903	CC - LDN - Commodities	791,359.23
Commodities and other	73520212A	B	025295817.01	79096903	CC - LDN - Commodities	791,359.23
Commodities and other	73520329A	B	025295817.01	79096903	CC - LDN - Commodities	791,359.23
Commodities and other	106144576A	S	025234915.01	79014008	CC - NYK - Commodities	14,340,622.56
Commodities and other	74101695A	B	025295817.01	79096903	CC - LDN - Commodities	395,679.61
Commodities and other	74102405A	B	025295817.01	79096903	CC - LDN - Commodities	395,679.61

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	74102468A	B	025295817.01	79096903	CC - LDN - Commodities	395,679.61
Commodities and other	108726348A	S	025295817.01	79096903	CC - LDN - Commodities	1,054,105.46
Commodities and other	74797289A	B	025410465.01	79251056	CC - LDN - Commodities	12,043,504.79
Commodities and other	74797317A	B	025410465.01	79251056	CC - LDN - Commodities	10,977,193.02
Commodities and other	74797350A	B	025410465.01	79251056	CC - LDN - Commodities	10,977,193.02
Commodities and other	74797358A	B	025410465.01	79251056	CC - LDN - Commodities	10,977,193.02
Commodities and other	74797366A	B	025410465.01	79251056	CC - LDN - Commodities	12,043,504.79
Commodities and other	74797378A	B	025410465.01	79251056	CC - LDN - Commodities	10,977,193.02
Commodities and other	74797508A	S	025410465.01	79251042	CC - LDN - Commodities	1,211.19
Commodities and other	74797516A	S	025410465.01	79251042	CC - LDN - Commodities	4,857.33
Commodities and other	74797524A	S	025410465.01	79251042	CC - LDN - Commodities	1,145.34
Commodities and other	74797568A	B	025410465.01	79251042	CC - LDN - Commodities	3,646.25
Commodities and other	74797572A	S	025410465.01	79251042	CC - LDN - Commodities	3,646.25
Commodities and other	74797576A	B	025410465.01	79251042	CC - LDN - Commodities	4,857.33
Commodities and other	74797585A	B	025410465.01	79251042	CC - LDN - Commodities	2,488.01
Commodities and other	74797590A	S	025410465.01	79251042	CC - LDN - Commodities	2,488.01
Commodities and other	74797611A	B	025410465.01	79251042	CC - LDN - Commodities	2,435.06
Commodities and other	74797615A	S	025410465.01	79251042	CC - LDN - Commodities	2,435.06
Commodities and other	74797619A	B	025410465.01	79251042	CC - LDN - Commodities	3,527.35
Commodities and other	74797623A	S	025410465.01	79251042	CC - LDN - Commodities	3,527.35
Commodities and other	74797641A	B	025410465.01	79251042	CC - LDN - Commodities	1,211.19
Commodities and other	74797655A	B	025410465.01	79251042	CC - LDN - Commodities	1,145.34
Commodities and other	108607497A	B	025268798.01	79014008	CC - NYK - Commodities	24,092,885.39
Commodities and other	108607295A	B	025268798.01	79014008	CC - NYK - Commodities	24,155,464.32
Commodities and other	108607525A	B	025268798.01	79014008	CC - NYK - Commodities	24,030,306.47
Commodities and other	77715485A	S	025931866.01	79004821	CC - LDN - Commodities	878,655.55
Commodities and other	77715486A	S	025931866.01	79004821	CC - LDN - Commodities	878,655.55
Commodities and other	77715487A	S	025931866.01	79004821	CC - LDN - Commodities	878,655.55
Commodities and other	77715488A	S	025931866.01	79004821	CC - LDN - Commodities	878,655.55
Commodities and other	77715489A	S	025931866.01	79004821	CC - LDN - Commodities	878,655.55
Commodities and other	77715490A	S	025931866.01	79004821	CC - LDN - Commodities	878,655.55
Commodities and other	77715491A	S	025931866.01	79004821	CC - LDN - Commodities	878,655.55
Commodities and other	77715493A	S	025931866.01	79004821	CC - LDN - Commodities	878,655.55
Commodities and other	77715494A	S	025931866.01	79004821	CC - LDN - Commodities	878,655.55
Commodities and other	77715496A	S	025931866.01	79004821	CC - LDN - Commodities	878,655.55
Commodities and other	77715612A	S	025931866.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	77715613A	S	025931866.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	77715614A	S	025931866.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	77715615A	S	025931866.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	77715616A	S	025931866.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	77715617A	S	025931866.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	77715618A	S	025931866.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	77715620A	S	025931866.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	77715621A	S	025931866.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	77715623A	S	025931866.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	77887579A	S	025224734.01	79093125	CC - LDN - Commodities	51,800.00
Commodities and other	77887580A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	77887587A	S	025224734.01	79093125	CC - LDN - Commodities	51,800.00
Commodities and other	77887588A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	77887590A	B	025224734.01	79093125	CC - LDN - Commodities	51,625.00
Commodities and other	77887591A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	77887593A	S	025224734.01	79093125	CC - LDN - Commodities	45,675.00
Commodities and other	77887595A	B	025224734.01	79093125	CC - LDN - Commodities	51,625.00
Commodities and other	77887607A	S	025224734.01	79093125	CC - LDN - Commodities	51,800.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77887608A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	77887609A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	77887610A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	77887611A	S	025224734.01	79093125	CC - LDN - Commodities	45,675.00
Commodities and other	77887616A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	77887618A	S	025224734.01	79093125	CC - LDN - Commodities	45,675.00
Commodities and other	77887621A	B	025224734.01	79093125	CC - LDN - Commodities	51,625.00
Commodities and other	77887628A	B	025224734.01	79093125	CC - LDN - Commodities	51,625.00
Commodities and other	77887630A	S	025224734.01	79093125	CC - LDN - Commodities	45,675.00
Commodities and other	77887633A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	77887635A	S	025224734.01	79093125	CC - LDN - Commodities	51,800.00
Commodities and other	77887638A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	77887640A	S	025224734.01	79093125	CC - LDN - Commodities	51,800.00
Commodities and other	77887643A	S	025224734.01	79093125	CC - LDN - Commodities	51,800.00
Commodities and other	77887645A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	77887652A	S	025224734.01	79093125	CC - LDN - Commodities	45,675.00
Commodities and other	77887654A	B	025224734.01	79093125	CC - LDN - Commodities	51,625.00
Commodities and other	77887656A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	77887657A	B	025224734.01	79093125	CC - LDN - Commodities	51,625.00
Commodities and other	77887659A	S	025224734.01	79093125	CC - LDN - Commodities	45,675.00
Commodities and other	77887661A	S	025224734.01	79093125	CC - LDN - Commodities	51,800.00
Commodities and other	77887662A	S	025224734.01	79093125	CC - LDN - Commodities	45,675.00
Commodities and other	77887664A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	77887666A	B	025224734.01	79093125	CC - LDN - Commodities	51,625.00
Commodities and other	77887678A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	77887680A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	77887694A	S	025224734.01	79093125	CC - LDN - Commodities	45,675.00
Commodities and other	77887697A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	77887699A	S	025224734.01	79093125	CC - LDN - Commodities	51,800.00
Commodities and other	77887701A	B	025224734.01	79093125	CC - LDN - Commodities	51,625.00
Commodities and other	77887703A	S	025224734.01	79093125	CC - LDN - Commodities	51,800.00
Commodities and other	77887711A	S	025224734.01	79093125	CC - LDN - Commodities	51,800.00
Commodities and other	77887713A	B	025224734.01	79093125	CC - LDN - Commodities	51,625.00
Commodities and other	77887716A	B	025224734.01	79093125	CC - LDN - Commodities	51,625.00
Commodities and other	77887718A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	77887721A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	77887723A	S	025224734.01	79093125	CC - LDN - Commodities	45,675.00
Commodities and other	77887725A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	77887731A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	77887733A	S	025224734.01	79093125	CC - LDN - Commodities	45,675.00
Commodities and other	77887735A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	77887741A	S	025224734.01	79093125	CC - LDN - Commodities	45,675.00
Commodities and other	77887743A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	77887745A	B	025224734.01	79093125	CC - LDN - Commodities	51,625.00
Commodities and other	77887758A	B	025224734.01	79093125	CC - LDN - Commodities	45,500.00
Commodities and other	77887759A	S	025224734.01	79093125	CC - LDN - Commodities	51,800.00
Commodities and other	77974009A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974010A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974011A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974012A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974013A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974014A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974015A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974016A	S	025224734.01	79093125	CC - LDN - Commodities	250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77974017A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974018A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974020A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974021A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974022A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974023A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974024A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974025A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974026A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974027A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974028A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974029A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974030A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974031A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	77974032A	S	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80284208A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	80284211A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	80284213A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	80284215A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	80284286A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	80284290A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	80284293A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	80284301A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	80284302A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	80284304A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	80284306A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	99103503A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	99103504A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	99103505A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	99103506A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	99103450A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	99103452A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	99103454A	S	025224734.01	79093125	CC - LDN - Commodities	175.00
Commodities and other	80262409A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262410A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262411A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262412A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262413A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262414A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262415A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262416A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262417A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262418A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262419A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262425A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262426A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262427A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262428A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262429A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262430A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262431A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262432A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262433A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262434A	B	025224734.01	79093125	CC - LDN - Commodities	250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	80262435A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262437A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262438A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262439A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262440A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262441A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262442A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262443A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262444A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262445A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262446A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262447A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262448A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262449A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262450A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262451A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262453A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262454A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262455A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262456A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262457A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262458A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262459A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262460A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80262461A	B	025224734.01	79093125	CC - LDN - Commodities	250.00
Commodities and other	80893103A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80893105A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80893107A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80893109A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80893111A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80893113A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80893114A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80893115A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80893117A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80893118A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80893120A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80893122A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894231A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894233A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894235A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894238A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894240A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894242A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894243A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894244A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894245A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894246A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894249A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	80894251A	S	025244070.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	108656746A	S	025310087.01	79016200	CC - LDN - Commodities	11,676,504.43
Commodities and other	108656751A	S	025310087.01	79016200	CC - LDN - Commodities	7,931,543.86
Commodities and other	108656762A	S	025310087.01	79016198	CC - LDN - Commodities	6,475,333.78
Commodities and other	108656766A	S	025310087.01	79016198	CC - LDN - Commodities	4,386,197.04
Commodities and other	108656777A	B	025310087.01	79011042	CC - LDN - Commodities	1,780,179.86

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108656780A	B	025310087.01	79016198	CC - LDN - Commodities	766,043.17
Commodities and other	81567400A	S	025295817.01	79096903	CC - LDN - Commodities	791,359.23
Commodities and other	81567408A	S	025295817.01	79096903	CC - LDN - Commodities	791,359.23
Commodities and other	81567424A	S	025295817.01	79096903	CC - LDN - Commodities	791,359.23
Commodities and other	82061664A	S	025295817.01	79096903	CC - LDN - Commodities	395,679.61
Commodities and other	82061691A	S	025295817.01	79096903	CC - LDN - Commodities	395,679.61
Commodities and other	82061790A	S	025295817.01	79096903	CC - LDN - Commodities	395,679.61
Commodities and other	83319684A	S	025340001.01	79096148	CC - LDN - Commodities	4,735,731.46
Commodities and other	83319688A	S	025340001.01	79096148	CC - LDN - Commodities	4,735,731.46
Commodities and other	83106195A	B	025936022.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	108659239A	S	025310087.01	79016197	CC - LDN - Commodities	2,890,069.08
Commodities and other	108659274A	S	025310087.01	79016197	CC - LDN - Commodities	1,940,289.81
Commodities and other	108659427A	B	025310087.01	79016197	CC - LDN - Commodities	968,643.88
Commodities and other	108659436A	B	025310087.01	79016197	CC - LDN - Commodities	435,864.11
Commodities and other	108659432A	B	025310087.01	79016197	CC - LDN - Commodities	4,038,658.83
Commodities and other	108659449A	B	025310087.01	79016197	CC - LDN - Commodities	9,033,213.23
Commodities and other	108659314A	S	025310087.01	79016197	CC - LDN - Commodities	14,526,916.49
Commodities and other	108659336A	S	025310087.01	79016197	CC - LDN - Commodities	9,759,395.63
Commodities and other	83473774A	S	025340001.01	79096148	CC - LDN - Commodities	3,020,392.70
Commodities and other	83475436A	S	025340001.01	79096148	CC - LDN - Commodities	3,020,392.70
Commodities and other	108611680A	S	025935651.01	79014008	CC - NYK - Commodities	24,937,700.86
Commodities and other	108611691A	S	025935651.01	79014008	CC - NYK - Commodities	25,094,148.16
Commodities and other	84260840A	B	025234915.01	79014008	CC - NYK - Commodities	9,560,415.04
Commodities and other	108661873A	S	025310087.01	79011330	CC - LDN - Commodities	70,662.45
Commodities and other	108661881A	S	025310087.01	79016199	CC - LDN - Commodities	48,670.79
Commodities and other	108661967A	S	025310087.01	79016197	CC - LDN - Commodities	485,094.11
Commodities and other	108661986A	S	025310087.01	79016197	CC - LDN - Commodities	325,651.41
Commodities and other	85320790A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85320793A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85320798A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85320799A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85320802A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85320834A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320835A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320836A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320837A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320838A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320839A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320840A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320841A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320842A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320843A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320844A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320845A	B	025275199.01	79093125	CC - LDN - Commodities	675,022.46
Commodities and other	85320846A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85320847A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85320848A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85320849A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85320850A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85320851A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85320852A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85497010A	B	025234915.01	79014045	CC - NYK - Commodities	9,560,415.04
Commodities and other	85588233A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85588234A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	85588235A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85588236A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85588237A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85588238A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85588239A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85588240A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85588241A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85588242A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85588244A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85588245A	S	025275199.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	85628851A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	85628863A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	85628865A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	85628878A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	85628879A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	85628883A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	85628884A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	85628895A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	85628906A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	85628932A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	85628933A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	85629008A	B	025275199.01	79093125	CC - LDN - Commodities	647,582.53
Commodities and other	108612144A	S	025935651.01	79014008	CC - NYK - Commodities	25,031,569.24
Commodities and other	108611965A	S	025935651.01	79014008	CC - NYK - Commodities	25,594,779.55
Commodities and other	108728966A	B	025295817.01	79096189	CC - LDN - Commodities	1,054,105.46
Commodities and other	86001799A	S	025299801.01	79016198	CC - LDN - Commodities	2,056,500.00
Commodities and other	86002747A	S	025299801.01	79011042	CC - LDN - Commodities	1,858,500.00
Commodities and other	108665164A	S	025310087.01	79016199	CC - LDN - Commodities	1,469,164.88
Commodities and other	108665187A	S	025310087.01	79016199	CC - LDN - Commodities	2,173,559.00
Commodities and other	108612469A	S	025935651.01	79014008	CC - NYK - Commodities	25,782,516.32
Commodities and other	108729186A	S	025320284.01	79096189	CC - LDN - Commodities	930,248.07
Commodities and other	108612562A	S	025935651.01	79014008	CC - NYK - Commodities	26,502,173.94
Commodities and other	108612577A	S	025935651.01	79014008	CC - NYK - Commodities	26,908,936.93
Commodities and other	108667909A	S	025310087.01	79011330	CC - LDN - Commodities	1,023,795.66
Commodities and other	108667912A	S	025310087.01	79011330	CC - LDN - Commodities	699,121.06
Commodities and other	108667941A	B	025310087.01	79011330	CC - LDN - Commodities	202,192.02
Commodities and other	108667944A	B	025310087.01	79011330	CC - LDN - Commodities	490,348.54
Commodities and other	108669149A	B	025310087.01	79011330	CC - LDN - Commodities	7,339,102.86
Commodities and other	108669819A	B	025310087.01	79011330	CC - LDN - Commodities	5,001,857.45
Commodities and other	108669167A	S	025310087.01	79011330	CC - LDN - Commodities	9,787,707.12
Commodities and other	108669816A	S	025310087.01	79011330	CC - LDN - Commodities	6,681,608.23
Commodities and other	108669120A	S	025310087.01	79011330	CC - LDN - Commodities	3,537,777.84
Commodities and other	108669136A	S	025310087.01	79011330	CC - LDN - Commodities	2,412,695.86
Commodities and other	108669170A	B	025310087.01	79011042	CC - LDN - Commodities	1,785,058.49
Commodities and other	108669183A	B	025310087.01	79011330	CC - LDN - Commodities	733,033.30
Commodities and other	108669165A	S	025310087.01	79011042	CC - LDN - Commodities	6,542,574.19
Commodities and other	108669179A	S	025310087.01	79011330	CC - LDN - Commodities	2,753,510.32
Commodities and other	108669151A	B	025310087.01	79011330	CC - LDN - Commodities	1,120,500.96
Commodities and other	108669180A	B	025310087.01	79011330	CC - LDN - Commodities	464,941.93
Commodities and other	108637895A	S	025935842.01	79011227	CC - LDN - Commodities	4,461,429.78
Commodities and other	108637879A	S	025935842.01	79011227	CC - LDN - Commodities	2,230,714.89
Commodities and other	108670922A	B	025266339.01	79011330	CC - LDN - Commodities	1,569,306.37
Commodities and other	108670966A	B	025266339.01	79011042	CC - LDN - Commodities	682,836.30
Commodities and other	108613637A	S	025935651.01	79014045	CC - NYK - Commodities	26,908,936.93

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108671260A	S	025228032.01	79011042	CC - LDN - Commodities	9,330,231.21
Commodities and other	88591097A	S	025228032.01	79011330	CC - LDN - Commodities	1,367,602.79
Commodities and other	108671271A	S	025228032.01	79011042	CC - LDN - Commodities	19,709,086.92
Commodities and other	88626022A	S	025228032.01	79011330	CC - LDN - Commodities	3,036,605.64
Commodities and other	108634487A	S	025935842.01	79096130	CC - LDN - Commodities	157,725.80
Commodities and other	108637242A	S	025935842.01	79011227	CC - LDN - Commodities	1,348,384.40
Commodities and other	108614085A	S	025935651.01	79014008	CC - NYK - Commodities	26,908,936.93
Commodities and other	108672762A	S	025310087.01	79011042	CC - LDN - Commodities	192,847.07
Commodities and other	108672763A	S	025310087.01	79011330	CC - LDN - Commodities	78,726.59
Commodities and other	108614073A	S	025935651.01	79014008	CC - NYK - Commodities	27,065,384.25
Commodities and other	108677463A	S	025310087.01	79016197	CC - LDN - Commodities	87,272,385.98
Commodities and other	108677508A	S	025310087.01	79011330	CC - LDN - Commodities	58,462,956.63
Commodities and other	108677517A	B	025310087.01	79016197	CC - LDN - Commodities	20,858,827.83
Commodities and other	108677520A	B	025310087.01	79011330	CC - LDN - Commodities	46,653,220.04
Commodities and other	108634418A	S	025935842.01	79096130	CC - LDN - Commodities	268,518.60
Commodities and other	108637513A	S	025935842.01	79011227	CC - LDN - Commodities	2,078,635.98
Commodities and other	108679651A	S	025310087.01	79011330	CC - LDN - Commodities	349,107.40
Commodities and other	108679692A	S	025310087.01	79011330	CC - LDN - Commodities	236,790.11
Commodities and other	108680173A	S	025310087.01	79011330	CC - LDN - Commodities	84,090.80
Commodities and other	108681284A	S	025310087.01	79011330	CC - LDN - Commodities	190,181.26
Commodities and other	108681270A	S	025310087.01	79011330	CC - LDN - Commodities	81,992.15
Commodities and other	108681287A	S	025310087.01	79011042	CC - LDN - Commodities	189,529.96
Commodities and other	108681728A	S	025310087.01	79011042	CC - LDN - Commodities	81,752.55
Commodities and other	108681736A	S	025310087.01	79011042	CC - LDN - Commodities	130,744.64
Commodities and other	108682088A	S	025310087.01	79011330	CC - LDN - Commodities	610,430.26
Commodities and other	108682093A	S	025310087.01	79011330	CC - LDN - Commodities	413,192.18
Commodities and other	91748963A	S	025310087.01	79011330	CC - LDN - Commodities	381,138.71
Commodities and other	91749288A	S	025310087.01	79011330	CC - LDN - Commodities	256,858.27
Commodities and other	108684905A	S	025310087.01	79011330	CC - LDN - Commodities	277,200.00
Commodities and other	108684936A	S	025310087.01	79011330	CC - LDN - Commodities	189,900.00
Commodities and other	108684960A	S	025310087.01	79011330	CC - LDN - Commodities	98,533.59
Commodities and other	108684965A	S	025310087.01	79011330	CC - LDN - Commodities	67,641.98
Commodities and other	108684944A	S	025310087.01	79011330	CC - LDN - Commodities	1,030,399.91
Commodities and other	108684956A	S	025310087.01	79011330	CC - LDN - Commodities	703,446.09
Commodities and other	108687751A	S	025310087.01	79011330	CC - LDN - Commodities	56,933.29
Commodities and other	108687777A	S	025310087.01	79011330	CC - LDN - Commodities	84,411.15
Commodities and other	94175088A	S	025266388.01	79016087	CC - LDN - Commodities	54,405,411.69
Commodities and other	94175093A	S	025266388.01	79016087	CC - LDN - Commodities	29,838,732.28
Commodities and other	94331106A	S	025310087.01	79011330	CC - LDN - Commodities	658,147.06
Commodities and other	94331126A	S	025310087.01	79011330	CC - LDN - Commodities	446,285.66
Commodities and other	94576526A	S	025310087.01	79011330	CC - LDN - Commodities	221,362.97
Commodities and other	94576563A	S	025310087.01	79011330	CC - LDN - Commodities	150,416.66
Commodities and other	94641905A	B	025224734.01	79099042	CC - LDN - Commodities	250.00
Commodities and other	94641906A	B	025224734.01	79099042	CC - LDN - Commodities	250.00
Commodities and other	94641907A	B	025224734.01	79099042	CC - LDN - Commodities	250.00
Commodities and other	94641908A	B	025224734.01	79099042	CC - LDN - Commodities	250.00
Commodities and other	94641909A	B	025224734.01	79099042	CC - LDN - Commodities	250.00
Commodities and other	94641910A	B	025224734.01	79099042	CC - LDN - Commodities	250.00
Commodities and other	94641911A	B	025224734.01	79099042	CC - LDN - Commodities	250.00
Commodities and other	94641912A	B	025224734.01	79099042	CC - LDN - Commodities	250.00
Commodities and other	94641913A	B	025224734.01	79099042	CC - LDN - Commodities	250.00
Commodities and other	94641914A	B	025224734.01	79099042	CC - LDN - Commodities	250.00
Commodities and other	94641915A	B	025224734.01	79099042	CC - LDN - Commodities	250.00
Commodities and other	94641917A	B	025224734.01	79099042	CC - LDN - Commodities	250.00

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	94967064A	S	025310087.01	79011330	CC - LDN - Commodities	499,099.91
Commodities and other	94967150A	S	025310087.01	79011330	CC - LDN - Commodities	731,773.17
Commodities and other	95002687A	S	025310087.01	79011330	CC - LDN - Commodities	539,666.63
Commodities and other	95002788A	S	025310087.01	79011330	CC - LDN - Commodities	368,442.92
Commodities and other	108619531A	S	025255449.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108689914A	S	025291527.01	79011330	CC - LDN - Commodities	17,896,570.16
Commodities and other	108689954A	S	025291527.01	79011042	CC - LDN - Commodities	604,352.54
Commodities and other	95383686A	S	025310087.01	79011330	CC - LDN - Commodities	150,674.40
Commodities and other	95383732A	S	025310087.01	79011330	CC - LDN - Commodities	101,855.89
Commodities and other	108690671A	S	025935826.01	79011330	CC - LDN - Commodities	61,874.90
Commodities and other	108690674A	S	025935826.01	79011042	CC - LDN - Commodities	74,374.88
Commodities and other	95600939A	S	025935826.01	79011330	CC - LDN - Commodities	223,000.00
Commodities and other	95601079A	S	025935826.01	79011042	CC - LDN - Commodities	261,600.00
Commodities and other	95960718A	S	025935826.01	79011330	CC - LDN - Commodities	1,356,000.00
Commodities and other	95960765A	S	025935826.01	79011042	CC - LDN - Commodities	1,513,200.00
Commodities and other	95960898A	S	025935826.01	79011042	CC - LDN - Commodities	1,646,400.00
Commodities and other	95961526A	S	025935826.01	79011330	CC - LDN - Commodities	1,534,800.00
Commodities and other	96003538A	S	025935826.01	79011042	CC - LDN - Commodities	132,211.00
Commodities and other	96003600A	S	025935826.01	79011330	CC - LDN - Commodities	123,869.00
Commodities and other	96255328A	S	025935826.01	79011330	CC - LDN - Commodities	366,300.00
Commodities and other	96256034A	S	025935826.01	79011042	CC - LDN - Commodities	376,200.00
Commodities and other	96650354A	S	025935826.01	79011042	CC - LDN - Commodities	166,087.50
Commodities and other	96650375A	S	025935826.01	79011330	CC - LDN - Commodities	153,727.50
Commodities and other	51096177A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096178A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096185A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096186A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096190A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096191A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096193A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096199A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096203A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096204A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096206A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096215A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096216A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096221A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096225A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	51096226A	B	025802331.01	79092016	CC - LDN - Commodities	7,789,839.05
Commodities and other	97086064A	S	025935826.01	79011042	CC - LDN - Commodities	124,032.00
Commodities and other	97089720A	S	025935826.01	79011330	CC - LDN - Commodities	116,851.20
Commodities and other	97113544A	S	025935826.01	79011042	CC - LDN - Commodities	121,380.00
Commodities and other	97114791A	S	025935826.01	79011330	CC - LDN - Commodities	119,136.00
Commodities and other	97114820A	S	025935826.01	79011330	CC - LDN - Commodities	106,794.00
Commodities and other	97115049A	S	025935826.01	79011042	CC - LDN - Commodities	112,812.00
Commodities and other	96622383A	S	025333642.01	79011042	CC - LDN - Commodities	853,200.00
Commodities and other	96622498A	S	025333642.01	79011042	CC - LDN - Commodities	940,970.00
Commodities and other	96622515A	S	025333642.01	79011042	CC - LDN - Commodities	951,190.00
Commodities and other	96622540A	S	025333642.01	79011042	CC - LDN - Commodities	959,220.00
Commodities and other	96622566A	S	025333642.01	79011042	CC - LDN - Commodities	880,792.50
Commodities and other	96622592A	S	025333642.01	79011042	CC - LDN - Commodities	937,297.50
Commodities and other	96622609A	S	025333642.01	79011042	CC - LDN - Commodities	1,019,160.00
Commodities and other	96622625A	S	025333642.01	79011042	CC - LDN - Commodities	920,380.00
Commodities and other	96622635A	S	025333642.01	79011042	CC - LDN - Commodities	1,055,162.50

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	96622661A	S	025333642.01	79011042	CC - LDN - Commodities	1,055,285.00
Commodities and other	96622681A	S	025333642.01	79011042	CC - LDN - Commodities	1,081,730.00
Commodities and other	96622731A	S	025333642.01	79011042	CC - LDN - Commodities	1,051,460.00
Commodities and other	96622734A	S	025333642.01	79011042	CC - LDN - Commodities	938,925.00
Commodities and other	96622746A	S	025333642.01	79011042	CC - LDN - Commodities	1,034,410.00
Commodities and other	96622838A	S	025333642.01	79011042	CC - LDN - Commodities	1,038,790.00
Commodities and other	96622924A	S	025333642.01	79011042	CC - LDN - Commodities	1,041,345.00
Commodities and other	96622947A	S	025333642.01	79011042	CC - LDN - Commodities	950,950.00
Commodities and other	96622960A	S	025333642.01	79011042	CC - LDN - Commodities	1,010,265.00
Commodities and other	96622981A	S	025333642.01	79011042	CC - LDN - Commodities	1,093,260.00
Commodities and other	96623001A	S	025333642.01	79011042	CC - LDN - Commodities	981,240.00
Commodities and other	96623035A	S	025333642.01	79011042	CC - LDN - Commodities	1,116,885.00
Commodities and other	96623168A	S	025333642.01	79011042	CC - LDN - Commodities	1,140,997.50
Commodities and other	96623195A	S	025333642.01	79011042	CC - LDN - Commodities	1,106,560.00
Commodities and other	96623222A	S	025333642.01	79011042	CC - LDN - Commodities	986,175.00
Commodities and other	96623300A	S	025333642.01	79011042	CC - LDN - Commodities	1,070,910.00
Commodities and other	96623331A	S	025333642.01	79011042	CC - LDN - Commodities	1,062,880.00
Commodities and other	96623473A	S	025333642.01	79011042	CC - LDN - Commodities	1,119,875.00
Commodities and other	96624139A	S	025333642.01	79011042	CC - LDN - Commodities	1,070,180.00
Commodities and other	97348529A	S	025935826.01	79011042	CC - LDN - Commodities	244,000.00
Commodities and other	97348535A	S	025935826.01	79011330	CC - LDN - Commodities	244,000.00
Commodities and other	108693611A	S	025310087.01	79011330	CC - LDN - Commodities	1,463,472.97
Commodities and other	108693620A	S	025310087.01	79011330	CC - LDN - Commodities	3,434,536.25
Commodities and other	108693583A	B	025310087.01	79011330	CC - LDN - Commodities	4,196,582.72
Commodities and other	108693623A	B	025310087.01	79011330	CC - LDN - Commodities	2,813,055.03
Commodities and other	98770296A	B	025939000.01	79014008	CC - NYK - Commodities	5,145,624.00
Commodities and other	98770664A	S	025939000.01	79016087	CC - LDN - Commodities	2,448,912.74
Commodities and other	99201876A	B	025266339.01	79016915	CC - LDN - Commodities	4,270,713.75
Commodities and other	99203066A	B	025266339.01	79016915	CC - LDN - Commodities	1,813,124.96
Commodities and other	99203171A	B	025266339.01	79016915	CC - LDN - Commodities	4,723,534.60
Commodities and other	108718727A	B	025934233.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	99488543A	B	025939000.01	79014008	CC - NYK - Commodities	5,229,720.00
Commodities and other	99490151A	S	025939000.01	79016087	CC - LDN - Commodities	2,448,912.74
Commodities and other	99549275A	B	025934233.01	79011330	CC - LDN - Commodities	5,994,217.68
Commodities and other	99549350A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99549400A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99549429A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99549448A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99549467A	S	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	99549483A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99549490A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99549504A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99549524A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99549539A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99549548A	S	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	99549565A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99549637A	B	025934233.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	99549652A	S	025934233.01	79011330	CC - LDN - Commodities	1,634,786.64
Commodities and other	108614333A	S	025805045.01	79096058	CC - LDN - Commodities	653,774.62
Commodities and other	108588440A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588445A	B	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108588458A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588504A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588508A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108588522A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588536A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108588553A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588588A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588780A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588819A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108588835A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588843A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589114A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589136A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589144A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589541A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589591A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589614A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589626A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589654A	B	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589661A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589843A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589850A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589875A	B	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589886A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589995A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590005A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590030A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590039A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590059A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590280A	S	025226341.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108590401A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591533A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591540A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591547A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591550A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591573A	B	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591584A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591587A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591607A	B	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591614A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591618A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591623A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591633A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591641A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591648A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591655A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591662A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591669A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591675A	B	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591681A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591693A	B	025226341.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108591704A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591730A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591732A	B	025226341.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108591866A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592128A	B	025226341.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108592180A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108592191A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592286A	B	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592337A	S	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592343A	B	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592541A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592570A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592595A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592807A	B	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592819A	B	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592834A	S	025226341.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592897A	B	025226341.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	99825334A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825338A	S	025226341.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99825340A	B	025226341.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99825342A	S	025226341.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99825344A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825348A	B	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825350A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825354A	S	025226341.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99825357A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825359A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825361A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825364A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825366A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825369A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825371A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825473A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825476A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825482A	S	025226341.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99825485A	S	025226341.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99825487A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99825498A	S	025226341.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108591807A	B	025933680.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592021A	B	025933680.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592081A	S	025933680.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108592125A	S	025933680.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592141A	S	025933680.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592174A	B	025933680.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593072A	S	025933680.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593165A	S	025933680.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593192A	B	025933680.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593242A	S	025933680.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108593324A	S	025933680.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593343A	S	025933680.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593423A	B	025933680.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593516A	B	025933680.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593545A	S	025933680.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	99813282A	S	025933680.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99813291A	B	025933680.01	79096744	CC - LDN - Commodities	5,055,000.00
Commodities and other	99813297A	S	025933680.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	108592131A	S	025930124.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592143A	B	025930124.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592177A	S	025930124.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592183A	S	025930124.01	79096744	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108592189A	S	025930124.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592197A	B	025930124.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99829790A	S	025930124.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108591836A	S	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591940A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592195A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592213A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592225A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592237A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592254A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592271A	S	025234949.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108592277A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592296A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592314A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592322A	B	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592346A	S	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592355A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592371A	B	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592380A	S	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592519A	S	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592576A	S	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592599A	B	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592804A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592828A	B	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592840A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592849A	B	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592900A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592918A	B	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592967A	B	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592979A	S	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592992A	S	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593004A	B	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593068A	S	025234949.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593102A	B	025234949.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591976A	B	025227703.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592037A	B	025227703.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593105A	B	025227703.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593151A	S	025227703.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108593167A	B	025227703.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108593180A	B	025227703.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593195A	B	025227703.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593238A	S	025227703.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593261A	S	025227703.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593334A	B	025227703.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593337A	B	025227703.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593358A	S	025227703.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593360A	B	025227703.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593415A	S	025227703.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593436A	S	025227703.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593445A	B	025227703.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593513A	S	025227703.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593526A	S	025227703.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593539A	B	025227703.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593548A	S	025227703.01	79096744	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99817265A	S	025227703.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99817267A	S	025227703.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99817274A	S	025227703.01	79096744	CC - LDN - Commodities	5,055,000.00
Commodities and other	99817281A	B	025227703.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99817285A	S	025227703.01	79096744	CC - LDN - Commodities	5,055,000.00
Commodities and other	99817290A	B	025227703.01	79096744	CC - LDN - Commodities	5,055,000.00
Commodities and other	99817295A	S	025227703.01	79096744	CC - LDN - Commodities	13,995,000.00
Commodities and other	99817299A	S	025227703.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99817301A	B	025227703.01	79096744	CC - LDN - Commodities	15,165,000.00
Commodities and other	99817304A	B	025227703.01	79096744	CC - LDN - Commodities	5,055,000.00
Commodities and other	99817308A	B	025227703.01	79096744	CC - LDN - Commodities	5,055,000.00
Commodities and other	99817313A	S	025227703.01	79096744	CC - LDN - Commodities	18,660,000.00
Commodities and other	99817317A	B	025227703.01	79096744	CC - LDN - Commodities	20,220,000.00
Commodities and other	99817321A	B	025227703.01	79096744	CC - LDN - Commodities	5,055,000.00
Commodities and other	99817323A	B	025227703.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99817325A	S	025227703.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99817328A	B	025227703.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99817331A	S	025227703.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99817335A	S	025227703.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99817337A	B	025227703.01	79096744	CC - LDN - Commodities	5,055,000.00
Commodities and other	99817344A	B	025227703.01	79096744	CC - LDN - Commodities	19,860,000.00
Commodities and other	99817346A	S	025227703.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99817350A	S	025227703.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99817354A	S	025227703.01	79096744	CC - LDN - Commodities	19,860,000.00
Commodities and other	99817360A	S	025227703.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108592058A	B	025248899.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592078A	S	025248899.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592147A	B	025248899.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592171A	B	025248899.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592203A	B	025248899.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108592299A	B	025248899.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108592340A	S	025248899.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592349A	B	025248899.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108592358A	S	025248899.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592884A	B	025248899.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108593091A	S	025248899.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593268A	S	025248899.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593447A	S	025248899.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108593553A	S	025248899.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99812744A	S	025248899.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99812746A	S	025248899.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108590703A	S	025268913.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591747A	B	025268913.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591810A	B	025268913.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592043A	B	025268913.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592912A	B	025268913.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108589373A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590598A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590692A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591915A	S	025257536.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591921A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591927A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591943A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591947A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108591961A	B	025257536.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591964A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591982A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591985A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591988A	S	025257536.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108591991A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592004A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592018A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592067A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592084A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592891A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592903A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592906A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592970A	S	025257536.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108592976A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592988A	B	025257536.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108592996A	B	025257536.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593001A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593076A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593079A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593085A	S	025257536.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593088A	S	025257536.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593158A	S	025257536.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108593162A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593171A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593178A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593189A	S	025257536.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593235A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593247A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593249A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593264A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593271A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593327A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593330A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593345A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593349A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593355A	S	025257536.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593409A	S	025257536.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593426A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593439A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593442A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593502A	B	025257536.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593510A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593523A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593529A	B	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593542A	S	025257536.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99822141A	B	025257536.01	79096744	CC - LDN - Commodities	9,330,000.00
Commodities and other	99822147A	B	025257536.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99822154A	B	025257536.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99822163A	B	025257536.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99822165A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822167A	B	025257536.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99822169A	B	025257536.01	79096744	CC - LDN - Commodities	9,330,000.00
Commodities and other	99822367A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99822376A	B	025257536.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99822380A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822387A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822395A	B	025257536.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99822404A	B	025257536.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99822408A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822417A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822420A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822428A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822432A	S	025257536.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99822440A	B	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822444A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822454A	B	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822764A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822766A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99822773A	S	025257536.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108588408A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588450A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588499A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588566A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588581A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588774A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588811A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589125A	S	025805268.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589133A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589149A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589162A	B	025805268.01	79096744	CC - LDN - Commodities	1,241,250.00
Commodities and other	108589167A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589174A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590066A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590161A	B	025805268.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108590171A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590274A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590294A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590302A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590308A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590317A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590324A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590363A	S	025805268.01	79096744	CC - LDN - Commodities	1,166,250.00
Commodities and other	108590372A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590377A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590385A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591719A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591738A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591755A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591775A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591778A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591784A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591791A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591797A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591803A	S	025805268.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591819A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591823A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591827A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108591839A	B	025805268.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591847A	S	025805268.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591878A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591882A	S	025805268.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591888A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591952A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591955A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592031A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592921A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592973A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592982A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593064A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593092A	S	025805268.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108593097A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593154A	S	025805268.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593184A	B	025805268.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593232A	S	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593256A	B	025805268.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99833741A	S	025805268.01	79096744	CC - LDN - Commodities	18,660,000.00
Commodities and other	99833744A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833748A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833750A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833754A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833757A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833761A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833763A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833765A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833769A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833771A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833776A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833816A	S	025805268.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99833819A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833821A	S	025805268.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108592028A	S	025303850.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592045A	B	025303850.01	79096744	CC - LDN - Commodities	1,241,250.00
Commodities and other	108592055A	B	025303850.01	79096744	CC - LDN - Commodities	1,241,250.00
Commodities and other	108592063A	S	025303850.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592110A	B	025303850.01	79096744	CC - LDN - Commodities	1,241,250.00
Commodities and other	108592166A	S	025303850.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592186A	B	025303850.01	79096744	CC - LDN - Commodities	1,241,250.00
Commodities and other	108592209A	S	025303850.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592304A	B	025303850.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592545A	S	025303850.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592998A	S	025303850.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593099A	S	025303850.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593175A	B	025303850.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593253A	S	025303850.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593363A	B	025303850.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593453A	S	025303850.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593559A	B	025303850.01	79096744	CC - LDN - Commodities	1,241,250.00
Commodities and other	108593562A	S	025303850.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99811415A	B	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99811425A	B	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99811434A	B	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99811440A	B	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99811452A	S	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99811460A	B	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99812403A	S	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99812414A	S	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99812430A	S	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99812435A	S	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99812440A	S	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99812445A	S	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99812715A	S	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99812718A	S	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99812774A	B	025303850.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108588520A	S	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588594A	S	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589282A	S	025268798.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108589388A	S	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590460A	S	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590475A	S	025268798.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108590573A	B	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590585A	B	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590697A	S	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591844A	S	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591851A	S	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591864A	B	025268798.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108591896A	B	025268798.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108593274A	B	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593340A	S	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593351A	S	025268798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99826803A	S	025268798.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99826813A	B	025268798.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99826815A	S	025268798.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99826823A	S	025268798.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108588511A	S	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588681A	S	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589192A	B	025935651.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589352A	S	025935651.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589365A	B	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590484A	S	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590587A	B	025935651.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108590614A	B	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590705A	B	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591870A	S	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591884A	S	025935651.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591908A	S	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591923A	S	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591929A	S	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591932A	B	025935651.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591958A	S	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592010A	B	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593406A	S	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593419A	S	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593432A	S	025935651.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593519A	S	025935651.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99827137A	B	025935651.01	79096744	CC - LDN - Commodities	1,241,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99827139A	S	025935651.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99827141A	B	025935651.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99827143A	S	025935651.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99827145A	B	025935651.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99827147A	B	025935651.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99827149A	S	025935651.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99827151A	S	025935651.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99827153A	S	025935651.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99827248A	S	025935651.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108590555A	S	025805789.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590606A	S	025805789.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591994A	B	025805789.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592061A	B	025805789.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593532A	B	025805789.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593536A	B	025805789.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99835103A	S	025805789.01	79096744	CC - LDN - Commodities	1,241,250.00
Commodities and other	108588574A	S	025283318.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99835904A	S	025283318.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108592070A	S	025938747.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592150A	S	025938747.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592216A	S	025938747.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592352A	S	025938747.01	79096744	CC - LDN - Commodities	1,555,000.00
Commodities and other	108592888A	S	025938747.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592894A	S	025938747.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592909A	B	025938747.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593259A	S	025938747.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593556A	S	025938747.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593565A	S	025938747.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108593568A	S	025938747.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99812731A	S	025938747.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99812735A	S	025938747.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108592512A	S	025310749.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592530A	S	025310749.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592822A	B	025284944.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592831A	B	025284944.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592880A	B	025284944.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592963A	S	025284944.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592985A	B	025284944.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593082A	B	025284944.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108593450A	S	025284217.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	99811953A	B	025265778.01	79096740	CC - LDN - Commodities	1,740,000.00
Commodities and other	99811960A	B	025265778.01	79096740	CC - LDN - Commodities	870,000.00
Commodities and other	99811973A	B	025265778.01	79096740	CC - LDN - Commodities	870,000.00
Commodities and other	99811985A	B	025265778.01	79096740	CC - LDN - Commodities	1,740,000.00
Commodities and other	99811995A	B	025265778.01	79096740	CC - LDN - Commodities	1,740,000.00
Commodities and other	99812009A	B	025265778.01	79096740	CC - LDN - Commodities	870,000.00
Commodities and other	99812015A	B	025265778.01	79096740	CC - LDN - Commodities	2,610,000.00
Commodities and other	99812023A	S	025265778.01	79096740	CC - LDN - Commodities	870,000.00
Commodities and other	99812032A	B	025265778.01	79096740	CC - LDN - Commodities	870,000.00
Commodities and other	108590052A	B	025271560.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591487A	B	025271560.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591490A	B	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591493A	S	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591496A	S	025271560.01	79096744	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108591526A	S	025271560.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108591560A	S	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591710A	B	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591967A	S	025271560.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108591979A	B	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591997A	B	025271560.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592001A	S	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592013A	S	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592024A	S	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592033A	S	025271560.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592039A	B	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592049A	B	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592051A	S	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592076A	B	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592088A	B	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592098A	B	025271560.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592104A	S	025271560.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592107A	S	025271560.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99817574A	S	025271560.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99817576A	S	025271560.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99817582A	B	025271560.01	79096744	CC - LDN - Commodities	4,665,000.00
Commodities and other	99817586A	B	025271560.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99817591A	S	025271560.01	79096744	CC - LDN - Commodities	9,330,000.00
Commodities and other	99817598A	S	025271560.01	79096744	CC - LDN - Commodities	18,660,000.00
Commodities and other	99817604A	B	025271560.01	79096744	CC - LDN - Commodities	10,110,000.00
Commodities and other	99817609A	B	025271560.01	79096744	CC - LDN - Commodities	20,220,000.00
Commodities and other	108591794A	S	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591858A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591860A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591872A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591876A	S	025264888.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591891A	B	025264888.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108591894A	B	025264888.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591900A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591906A	B	025264888.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591912A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591917A	B	025264888.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591935A	S	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592207A	B	025264888.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592219A	B	025264888.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592231A	B	025264888.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592240A	S	025264888.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592244A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592246A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592250A	B	025264888.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592263A	S	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592267A	S	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592274A	S	025264888.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592279A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592302A	S	025264888.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108592308A	S	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592311A	B	025264888.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	108592317A	S	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592319A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108592325A	S	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592368A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592374A	S	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592377A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592383A	S	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592459A	S	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592527A	B	025264888.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592553A	S	025264888.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108592563A	S	025264888.01	79096744	CC - LDN - Commodities	777,500.00
Commodities and other	99831710A	B	025264888.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99831711A	B	025264888.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	99831714A	B	025264888.01	79096744	CC - LDN - Commodities	9,930,000.00
Commodities and other	108591903A	B	025291691.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592587A	S	025291691.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592810A	S	025291691.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592813A	B	025291691.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592816A	S	025291691.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592825A	S	025291691.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592845A	S	025291691.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99831755A	S	025291691.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108588396A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588401A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588413A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108588435A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588514A	S	025266339.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108588527A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588543A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588560A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588821A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108588832A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588850A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588856A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588861A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588872A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589107A	S	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589363A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589376A	S	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589384A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589392A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589407A	S	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589440A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589456A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589462A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589468A	S	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589547A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589582A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589600A	S	025266339.01	79096744	CC - LDN - Commodities	827,500.00
Commodities and other	108589605A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589620A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108590560A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108590600A	S	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108590758A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590764A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590769A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108590774A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590823A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108590828A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590834A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108590842A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590851A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108590856A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591781A	S	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591788A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591800A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591816A	S	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591831A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591853A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592007A	S	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592073A	S	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592113A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592119A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592134A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592137A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592160A	S	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592163A	B	025266339.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592201A	S	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592227A	S	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592233A	B	025266339.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	99833039A	S	025266339.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833105A	B	025266339.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99833113A	B	025266339.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108588495A	S	025273798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108588791A	B	025273798.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108588801A	S	025273798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589157A	B	025273798.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108589648A	S	025273798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589735A	S	025273798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589744A	S	025273798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108590017A	S	025273798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591563A	S	025273798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591569A	S	025273798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108591597A	B	025273798.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108591602A	B	025273798.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592221A	S	025273798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108592290A	B	025273798.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592292A	B	025273798.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	99823648A	S	025273798.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99823650A	S	025273798.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99823652A	S	025273798.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99823654A	B	025273798.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99823657A	S	025273798.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99823659A	S	025273798.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	99823661A	S	025273798.01	79096744	CC - LDN - Commodities	4,965,000.00
Commodities and other	108589185A	B	025285669.01	79096744	CC - LDN - Commodities	413,750.00
Commodities and other	108589398A	B	025285669.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	108592915A	B	025285669.01	79096744	CC - LDN - Commodities	388,750.00
Commodities and other	99841827A	S	025805136.01	79096743	CC - LDN - Commodities	7,425,000.00
Commodities and other	99841833A	S	025805136.01	79096743	CC - LDN - Commodities	7,425,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99841838A	S	025805136.01	79096743	CC - LDN - Commodities	7,425,000.00
Commodities and other	99906150A	B	025934233.01	79011330	CC - LDN - Commodities	6,539,146.56
Commodities and other	99906166A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906177A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906188A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906230A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906241A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906265A	B	025934233.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	99906307A	B	025934233.01	79011330	CC - LDN - Commodities	4,904,359.92
Commodities and other	99906337A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906356A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906438A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906469A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906537A	S	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	99906560A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906594A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906604A	S	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	99906618A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906624A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906668A	S	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	99906687A	S	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	99906763A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	99906777A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100058265A	B	025934233.01	79011330	CC - LDN - Commodities	7,084,075.44
Commodities and other	100067318A	B	025934233.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	100067340A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067355A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067363A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067376A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067385A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067423A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067438A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067454A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067480A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067517A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067534A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067562A	S	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	100067569A	S	025934233.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	100067575A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067584A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067606A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100067641A	S	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	100067646A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	100504184A	B	025224098.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	100504185A	B	025224098.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	100592767A	S	025228032.01	79016914	CC - LDN - Commodities	14,296,290.00
Commodities and other	100592893A	S	025231192.01	79016914	CC - LDN - Commodities	7,148,145.00
Commodities and other	100725455A	S	025278896.01	79092015	CC - LDN - Commodities	2,205,972.12
Commodities and other	100725462A	B	025278896.01	79092015	CC - LDN - Commodities	2,205,972.12
Commodities and other	100799383A	B	025278896.01	79091946	CC - LDN - Commodities	1,979,962.38
Commodities and other	101431392A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431393A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431394A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431396A	B	025224734.01	79093125	CC - LDN - Commodities	225.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101431397A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431398A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431400A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431425A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431426A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431427A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431428A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431429A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431430A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431431A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431432A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431433A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431434A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431435A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431436A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431437A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431438A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431439A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431440A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431441A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431442A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431443A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431444A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431445A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431446A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431447A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431448A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431449A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431450A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431451A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431453A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431454A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431455A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431456A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431457A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431459A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431460A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431461A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431462A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431463A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431465A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431476A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431477A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	101431478A	B	025224734.01	79093125	CC - LDN - Commodities	225.00
Commodities and other	108699052A	B	025345232.01	79011042	CC - LDN - Commodities	2,283,000.00
Commodities and other	101460033A	B	025935842.01	79011042	CC - LDN - Commodities	12,903,314.32
Commodities and other	101460479A	S	025935842.01	79011227	CC - LDN - Commodities	9,968,093.33
Commodities and other	101602224A	B	025224734.01	79093125	CC - LDN - Commodities	575.00
Commodities and other	101602225A	B	025224734.01	79093125	CC - LDN - Commodities	575.00
Commodities and other	101602226A	B	025224734.01	79093125	CC - LDN - Commodities	575.00
Commodities and other	101602227A	B	025224734.01	79093125	CC - LDN - Commodities	575.00
Commodities and other	101602228A	B	025224734.01	79093125	CC - LDN - Commodities	575.00
Commodities and other	101602229A	B	025224734.01	79093125	CC - LDN - Commodities	575.00
Commodities and other	101602230A	B	025224734.01	79093125	CC - LDN - Commodities	575.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101602231A	B	025224734.01	79093125	CC - LDN - Commodities	575.00
Commodities and other	101602232A	B	025224734.01	79093125	CC - LDN - Commodities	575.00
Commodities and other	101602233A	B	025224734.01	79093125	CC - LDN - Commodities	575.00
Commodities and other	101602234A	B	025224734.01	79093125	CC - LDN - Commodities	575.00
Commodities and other	102978469A	B	025224734.01	79093125	CC - LDN - Commodities	600.00
Commodities and other	102978470A	B	025224734.01	79093125	CC - LDN - Commodities	600.00
Commodities and other	102978471A	B	025224734.01	79093125	CC - LDN - Commodities	600.00
Commodities and other	102978472A	B	025224734.01	79093125	CC - LDN - Commodities	600.00
Commodities and other	102978473A	B	025224734.01	79093125	CC - LDN - Commodities	600.00
Commodities and other	102978474A	B	025224734.01	79093125	CC - LDN - Commodities	600.00
Commodities and other	102978475A	B	025224734.01	79093125	CC - LDN - Commodities	600.00
Commodities and other	102978476A	B	025224734.01	79093125	CC - LDN - Commodities	600.00
Commodities and other	102978477A	B	025224734.01	79093125	CC - LDN - Commodities	600.00
Commodities and other	102978478A	B	025224734.01	79093125	CC - LDN - Commodities	600.00
Commodities and other	102978480A	B	025224734.01	79093125	CC - LDN - Commodities	600.00
Commodities and other	103068697A	B	025939000.01	79014006	CC - NYK - Commodities	6,675,120.00
Commodities and other	103068844A	S	025939000.01	79011227	CC - LDN - Commodities	2,448,912.74
Commodities and other	103115920A	S	025935842.01	79011042	CC - LDN - Commodities	6,654,177.47
Commodities and other	103116065A	S	025935842.01	79011227	CC - LDN - Commodities	2,932,512.68
Commodities and other	102519426A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	102519561A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	102519730A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	102519780A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	102520041A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	102520214A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	102520380A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	102520429A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	102520468A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	102520515A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	102520536A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	102520557A	B	025431362.01	79096743	CC - LDN - Commodities	12,321,562.50
Commodities and other	103372890A	S	025933680.01	79016914	CC - LDN - Commodities	5,718,516.00
Commodities and other	103372855A	S	025938747.01	79016914	CC - LDN - Commodities	14,296,290.00
Commodities and other	103785734A	B	025935842.01	79011227	CC - LDN - Commodities	1,543,198.24
Commodities and other	103785784A	B	025935842.01	79016199	CC - LDN - Commodities	4,091,497.56
Commodities and other	101852688A	S	025805441.01	79096743	CC - LDN - Commodities	4,326,560.18
Commodities and other	101852830A	S	025805441.01	79096743	CC - LDN - Commodities	4,326,560.18
Commodities and other	109631859A	B	025273798.01	79016914	CC - LDN - Commodities	4,720,000.00
Commodities and other	104713839A	B	025234915.01	79014081	CC - NYK - Commodities	9,612,944.79
Commodities and other	104763794A	S	025939000.01	79011227	CC - LDN - Commodities	2,448,912.74
Commodities and other	104763830A	B	025939000.01	79014081	CC - NYK - Commodities	7,216,488.00
Commodities and other	109631855A	S	025265778.01	79016914	CC - LDN - Commodities	6,195,000.00
Commodities and other	105181286A	S	025234915.01	79014081	CC - NYK - Commodities	9,612,944.79
Commodities and other	104865094A	B	025628181.01	79410541	CC - LDN - Commodities	45,527,263.50
Commodities and other	105431532A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	105431535A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	105431536A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	105431538A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	105431539A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	105431540A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	105431542A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	105431544A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	105431545A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	105431547A	B	025224734.01	79093125	CC - LDN - Commodities	350.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105431549A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	105431550A	B	025224734.01	79093125	CC - LDN - Commodities	350.00
Commodities and other	108634068A	S	025935842.01	79096130	CC - LDN - Commodities	291,930.10
Commodities and other	108637183A	S	025935842.01	79011227	CC - LDN - Commodities	2,025,420.18
Commodities and other	105597546A	S	025930124.01	79016914	CC - LDN - Commodities	5,900,000.00
Commodities and other	106626923A	S	025290982.01	79011524	CC - NYK - Commodities	323,671.16
Commodities and other	105938891A	B	025290982.01	79010151	CC - NYK - Commodities	24,544,800.00
Commodities and other	106379619A	B	025218371.01	79004590	CC - LDN - Commodities	11,029,860.60
Commodities and other	106379620A	B	025218371.01	79004590	CC - LDN - Commodities	11,029,860.60
Commodities and other	106632399A	B	025935842.01	79011227	CC - LDN - Commodities	1,271,745.88
Commodities and other	106635572A	B	025935842.01	79011330	CC - LDN - Commodities	3,133,372.49
Commodities and other	108634021A	S	025935842.01	79096130	CC - LDN - Commodities	154,619.85
Commodities and other	108637671A	S	025935842.01	79011227	CC - LDN - Commodities	1,103,974.62
Commodities and other	107356813A	S	025935842.01	79011330	CC - LDN - Commodities	1,920,000.00
Commodities and other	107357593A	S	025935842.01	79011227	CC - LDN - Commodities	628,390.60
Commodities and other	107668705A	B	025938747.01	79016914	CC - LDN - Commodities	3,540,000.00
Commodities and other	108634015A	S	025935842.01	79096130	CC - LDN - Commodities	254,485.77
Commodities and other	108636888A	S	025935842.01	79011227	CC - LDN - Commodities	1,599,894.31
Commodities and other	107987516A	S	025311465.01	79016914	CC - LDN - Commodities	67,850,000.00
Commodities and other	108100182A	B	025935842.01	79011227	CC - LDN - Commodities	3,561,949.88
Commodities and other	108100268A	B	025935842.01	79016197	CC - LDN - Commodities	10,774,978.45
Commodities and other	108509494A	S	025227539.01	79014081	CC - NYK - Commodities	2,077,847.59
Commodities and other	109746599A	S	025935842.01	79096725	CC - LDN - Commodities	758,124.57
Commodities and other	109221961A	S	025935842.01	79011227	CC - LDN - Commodities	1,554,550.85
Commodities and other	109222356A	S	025935842.01	79096130	CC - LDN - Commodities	257,735.63
Commodities and other	108647330A	B	025268798.01	79011239	CC - LDN - Commodities	35,262,309.61
Commodities and other	64588002A	S	025301300.01	79004821	CC - LDN - Commodities	384,411.80
Commodities and other	64588004A	S	025301300.01	79004821	CC - LDN - Commodities	384,411.80
Commodities and other	64588005A	S	025301300.01	79004821	CC - LDN - Commodities	384,411.80
Commodities and other	64588006A	S	025301300.01	79004821	CC - LDN - Commodities	384,411.80
Commodities and other	64588007A	S	025301300.01	79004821	CC - LDN - Commodities	384,411.80
Commodities and other	64588008A	S	025301300.01	79004821	CC - LDN - Commodities	384,411.80
Commodities and other	64588009A	S	025301300.01	79004821	CC - LDN - Commodities	384,411.80
Commodities and other	64588010A	S	025301300.01	79004821	CC - LDN - Commodities	384,411.80
Commodities and other	64588012A	S	025301300.01	79004821	CC - LDN - Commodities	384,411.80
Commodities and other	64683932A	S	025319625.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	64683935A	S	025319625.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	64683937A	S	025319625.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	64683938A	S	025319625.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	64683939A	S	025319625.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	64683940A	S	025319625.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	64683941A	S	025319625.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	64683942A	S	025319625.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	64683944A	S	025319625.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	64830546A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	64830547A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	64830548A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	64830549A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	64830550A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	64830551A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	64830552A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	64830553A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	64830554A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	64830555A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	64830556A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	64830561A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	65818364A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	65818366A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	65818367A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	65818368A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	65818369A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	65818370A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	65818371A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	65818372A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	65818373A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	65818374A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	65818375A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	66064279A	B	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	66081040A	B	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	66093269A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	66093271A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	66093272A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	66093273A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	66093274A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	66093275A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	66093276A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	66093280A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	66093281A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	66093282A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	66207649A	S	025319625.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	66207714A	S	025319625.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	66207716A	S	025319625.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	66207717A	S	025319625.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	66207718A	S	025319625.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	66207720A	S	025319625.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	66207721A	S	025319625.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	66243894A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243895A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243896A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243897A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243899A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243900A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243901A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243902A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243903A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243904A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243905A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243906A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243907A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243908A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243909A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243910A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243911A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243912A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243913A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243914A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243915A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243916A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	66243917A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243919A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243920A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243921A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243922A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243923A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243924A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243925A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243926A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243927A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243928A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243929A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243930A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243931A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243932A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243934A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243935A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243936A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243937A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243938A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243939A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243940A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243941A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243942A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243943A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243944A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243945A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243946A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243947A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243948A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243949A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243950A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243951A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243952A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243953A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243954A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243955A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243956A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243957A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243958A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243959A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243960A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243961A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243962A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243963A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243964A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243965A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243966A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66243967A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66244020A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	66244036A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244038A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244039A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244040A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	66244041A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244042A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244043A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244044A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244045A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244046A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244047A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244048A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244049A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244050A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244051A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244052A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244053A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244054A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244055A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244056A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244057A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244059A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244060A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244061A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244062A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244063A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244064A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244065A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244066A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244067A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244068A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244069A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244070A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244071A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244072A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244073A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244074A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244075A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244076A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244077A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244078A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244079A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244080A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244081A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244082A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244083A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244084A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244085A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244086A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244087A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244088A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244089A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244090A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244091A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244092A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244093A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244094A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244095A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	66244096A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244097A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244099A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66244101A	B	025319625.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	66297666A	B	025301300.01	79004821	CC - LDN - Commodities	219,663.89
Commodities and other	66297668A	B	025301300.01	79004821	CC - LDN - Commodities	219,663.89
Commodities and other	66297670A	B	025301300.01	79004821	CC - LDN - Commodities	219,663.89
Commodities and other	66297672A	B	025301300.01	79004821	CC - LDN - Commodities	219,663.89
Commodities and other	66297675A	B	025301300.01	79004821	CC - LDN - Commodities	219,663.89
Commodities and other	66297677A	B	025301300.01	79004821	CC - LDN - Commodities	219,663.89
Commodities and other	66297680A	B	025301300.01	79004821	CC - LDN - Commodities	219,663.89
Commodities and other	66341713A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	66341714A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	66341715A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	66341716A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	66341717A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	66341718A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	66341719A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	66341720A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	66341721A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	66341722A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	66341723A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	66341764A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	67299676A	B	025318981.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	67299678A	B	025318981.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	67299680A	B	025318981.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	67299681A	B	025318981.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	67299682A	B	025318981.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	67299683A	B	025318981.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	67299684A	B	025318981.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	67299685A	B	025318981.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	67299687A	B	025318981.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	67298604A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298606A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298608A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298609A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298610A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298611A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298612A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298613A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298614A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298615A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298616A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298617A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298618A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67298619A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67338853A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338855A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338857A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338859A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338860A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338861A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338862A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338863A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	67338864A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338865A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338866A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338867A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338868A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67338869A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595921A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595923A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595925A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595927A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595928A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595929A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595930A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595931A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595932A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595934A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595935A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595936A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595937A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595938A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67595939A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67636136A	B	025318981.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	67636199A	B	025318981.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	67636200A	B	025318981.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	67699245A	B	025318981.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	67699247A	B	025318981.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	67699248A	B	025318981.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	67699249A	B	025318981.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	67699250A	B	025318981.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	67699251A	B	025318981.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	67699252A	B	025318981.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	67699253A	B	025318981.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	67699254A	B	025318981.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	67702058A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702060A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702061A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702063A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702065A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702067A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702068A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702070A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702071A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702072A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702073A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702074A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702075A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702076A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702080A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702081A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702082A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702083A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702084A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702085A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702087A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	67702088A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702089A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702090A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702091A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702092A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702093A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702094A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702095A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702096A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702097A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702098A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702099A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702100A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702101A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702102A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702103A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702104A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67702105A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	67782866A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782869A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782871A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782874A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782876A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782877A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782879A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782880A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782881A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782882A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782883A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782884A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782885A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782886A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67782887A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67826179A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	67826181A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	67826183A	S	025318981.01	79093014	CC - LDN - Commodities	88,100.56
Commodities and other	67868641A	B	025318981.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	67868642A	B	025318981.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	67868643A	B	025318981.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	67922135A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922137A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922138A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922139A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922140A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922141A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922142A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922143A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922144A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922145A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922146A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922147A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922148A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922149A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	67922150A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	68250356A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250358A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250359A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250360A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250361A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250362A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250363A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250364A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250365A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250366A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250367A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250368A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250369A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250370A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250371A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68250372A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	68401131A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401133A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401135A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401137A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401139A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401140A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401141A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401142A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401144A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401145A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401147A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401148A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401149A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401150A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401151A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401152A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401153A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401154A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401155A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401156A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401158A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401159A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401160A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401161A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401162A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401163A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401164A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401165A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401166A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401167A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401168A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401169A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401170A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401172A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401173A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401174A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68401175A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481908A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	68481910A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481912A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481913A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481914A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481915A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481916A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481917A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481918A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481919A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481920A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481921A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481922A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481923A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481924A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481925A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481926A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481927A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481928A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481929A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481930A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481931A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481932A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481933A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481934A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481935A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481936A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481937A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481938A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481939A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481940A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481941A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481942A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481943A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481944A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481945A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68481946A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	68697900A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697902A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697903A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697904A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697905A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697906A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697907A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697908A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697909A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697910A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697911A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697914A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697915A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697916A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697917A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68697918A	S	025293515.01	79093014	CC - LDN - Commodities	14,683.43
Commodities and other	68738488A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738489A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	68738490A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738491A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738508A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738509A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738510A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738511A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738512A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738513A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738514A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738515A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738516A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738517A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738518A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738519A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738520A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738528A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738529A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68738530A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	68906777A	B	025293515.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	68906781A	B	025293515.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	69289728A	B	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	69289730A	B	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	69289732A	B	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	69289734A	B	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	69289735A	B	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	69289736A	B	025318981.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	69514413A	B	025301300.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	69514414A	B	025301300.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	69542947A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542951A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542959A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542961A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542963A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542965A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542967A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542969A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542971A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542973A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542975A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542977A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542979A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542981A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542983A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542985A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542988A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69542990A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	69588889A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588890A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588891A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588892A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588893A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588894A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588895A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588896A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	69588902A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588903A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588904A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588905A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588906A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588907A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588908A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588909A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588910A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588911A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588912A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588914A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588915A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588917A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588919A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588921A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588922A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588923A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588924A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588925A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588926A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588927A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588928A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588929A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588930A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588931A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588932A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588933A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588934A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588935A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588936A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588937A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588938A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588939A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588940A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588941A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588942A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588943A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588944A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588945A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588946A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588947A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588948A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588949A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588950A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588951A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588952A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588953A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588954A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588956A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588957A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588958A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588959A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588960A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	69588961A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588962A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588963A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588964A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588965A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588966A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588967A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588968A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588969A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588970A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588971A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588972A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588973A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588974A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588975A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69588979A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	69589706A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	69589708A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	69589709A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	69589710A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	69589711A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	69589712A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	69589713A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	69589714A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	69699969A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699971A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699972A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699974A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699975A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699978A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699980A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699981A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699982A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699985A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699986A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699987A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699988A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699989A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699990A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699991A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699993A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699994A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699996A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699997A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699998A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69699999A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700000A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700001A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700002A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700003A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700004A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700005A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700006A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700007A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	69700008A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700009A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700010A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700011A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700012A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700013A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700016A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700017A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700018A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700058A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700059A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700060A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700061A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700062A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700063A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700064A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700066A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700067A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700068A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700069A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700070A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700072A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700073A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700074A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700075A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700076A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700077A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700078A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700079A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700080A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700081A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700082A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700083A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700084A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700085A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700086A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700087A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700088A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700089A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700090A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700091A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700111A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700112A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700113A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700114A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700115A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700116A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69700117A	S	025293515.01	79090036	CC - LDN - Commodities	110,108.49
Commodities and other	69854880A	S	025293515.01	79090036	CC - LDN - Commodities	345,006.60
Commodities and other	69854882A	S	025293515.01	79090036	CC - LDN - Commodities	345,006.60
Commodities and other	69854883A	S	025293515.01	79090036	CC - LDN - Commodities	345,006.60
Commodities and other	69854884A	S	025293515.01	79090036	CC - LDN - Commodities	345,006.60
Commodities and other	69854885A	S	025293515.01	79090036	CC - LDN - Commodities	345,006.60
Commodities and other	69854887A	S	025293515.01	79090036	CC - LDN - Commodities	345,006.60

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	70478772A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478774A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478776A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478777A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478779A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478780A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478781A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478782A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478783A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478784A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478785A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478786A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478793A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478794A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478795A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478796A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478797A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478798A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478799A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70478800A	B	025318981.01	79093125	CC - LDN - Commodities	131,711.70
Commodities and other	70589876A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589878A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589881A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589882A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589883A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589884A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589885A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589886A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589887A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589888A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589889A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589890A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589891A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589892A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589894A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589895A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589896A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589897A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589898A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70589909A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	70671625A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671626A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671627A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671628A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671629A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671630A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671631A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671632A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671633A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671634A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671637A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671638A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671639A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671640A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	70671641A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671642A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671643A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671644A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671645A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70671646A	S	025293515.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	70761382A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761384A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761385A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761386A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761387A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761388A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761389A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761390A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761391A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761392A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761393A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761394A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761395A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761396A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761397A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761398A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761399A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761400A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761401A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761402A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761403A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761404A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761405A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761406A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761408A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761409A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761410A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761411A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761412A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761413A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761414A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	70761415A	B	025318981.01	79093124	CC - LDN - Commodities	65,855.85
Commodities and other	73345576A	B	025301300.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	73345577A	B	025301300.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	73345578A	B	025301300.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	71171777A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171778A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171780A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171781A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171782A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171783A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171784A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171785A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171786A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171789A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171790A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171791A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171792A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	71171793A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171794A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171795A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171796A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171797A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171798A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171799A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171800A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171801A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171802A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171803A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171804A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171805A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171806A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171807A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171808A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171809A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171810A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171813A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71171814A	B	025318981.01	79090037	CC - LDN - Commodities	43,932.78
Commodities and other	71225137A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225139A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225140A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225141A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225142A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225143A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225144A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225145A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225146A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225147A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225148A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225149A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225150A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225151A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225152A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225153A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225154A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225156A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225157A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225158A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225159A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225160A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225161A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225162A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225163A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225164A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225165A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225166A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225167A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225168A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225169A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225170A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225171A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225172A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	71225178A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225179A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225180A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225181A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225182A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225183A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225184A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225185A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225186A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71225187A	S	025293515.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71299032A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299036A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299038A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299040A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299042A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299043A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299044A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299045A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299046A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299047A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299048A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299049A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299050A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299051A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299052A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299053A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299054A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299055A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299056A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299057A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299058A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299059A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299060A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299061A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299062A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299063A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299064A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299065A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299066A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299067A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299068A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299069A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299070A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299071A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299072A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299073A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299074A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299075A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299076A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299077A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299078A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299079A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299080A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86
Commodities and other	71299081A	S	025318981.01	79004821	CC - LDN - Commodities	37,342.86

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	71299814A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299816A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299818A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299819A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299820A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299821A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299822A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299823A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299824A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299825A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299826A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299827A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299828A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299831A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299832A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299833A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299834A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299835A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299836A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71299837A	S	025318981.01	79093019	CC - LDN - Commodities	42,988.88
Commodities and other	71328552A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328554A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328556A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328558A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328560A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328561A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328562A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328564A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328565A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328566A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328567A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328568A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328569A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328570A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328571A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328572A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328573A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328574A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328575A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328576A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328577A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328578A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328579A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328580A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328581A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328582A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328583A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328584A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328585A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328586A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328587A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328588A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328589A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328590A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	71328591A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328592A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328593A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328594A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328595A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328596A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328597A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328598A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328599A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328600A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328601A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328602A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328603A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328604A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328605A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328606A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328607A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328608A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328609A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328610A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328611A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328612A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328613A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328614A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328615A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328616A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328617A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328619A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328620A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328624A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328625A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328627A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328628A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328673A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328674A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328680A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328681A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71328691A	S	025318981.01	79090036	CC - LDN - Commodities	36,702.83
Commodities and other	71333345A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333352A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333353A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333354A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333355A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333356A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333357A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333358A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333359A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333360A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333361A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333362A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333363A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333364A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333365A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333366A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	71333367A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333368A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333369A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333370A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71333371A	B	025318981.01	79090026	CC - LDN - Commodities	75,833.61
Commodities and other	71387914A	S	025318981.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	71387915A	S	025318981.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	71387916A	S	025318981.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	71387917A	S	025318981.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	71387918A	S	025318981.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	71387919A	S	025318981.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	71387920A	S	025318981.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	71387921A	S	025318981.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	71387922A	S	025318981.01	79090036	CC - LDN - Commodities	58,724.53
Commodities and other	71392938A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392939A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392940A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392941A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392942A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392943A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392944A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392945A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392946A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392947A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392948A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392949A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392950A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392951A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392952A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392953A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392954A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392956A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392957A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392958A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71392959A	S	025318981.01	79090036	CC - LDN - Commodities	293,622.64
Commodities and other	71393005A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393007A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393009A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393010A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393011A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393012A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393013A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393014A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393015A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393016A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393017A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393018A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393022A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393023A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393024A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393025A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393026A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393027A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393028A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	71393029A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393030A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393031A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393032A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393033A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393034A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393035A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393036A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393041A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393042A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393043A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393044A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393045A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393046A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393047A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393048A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393049A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393050A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393051A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393052A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393053A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393055A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393056A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393057A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393058A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393059A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393060A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393061A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393062A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393063A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393064A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393065A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393066A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393067A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393068A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393069A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393070A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393071A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393072A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393073A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393074A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393075A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393076A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393077A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393078A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393079A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393080A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393081A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393082A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393083A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393084A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393085A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393086A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393087A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	71393088A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393089A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393090A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393091A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393092A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393093A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393094A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	71393095A	S	025318981.01	79090036	CC - LDN - Commodities	73,405.66
Commodities and other	72327339A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72327343A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72327349A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72327352A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72327357A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72327361A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72327366A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72327372A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72327375A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72327379A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328001A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328007A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328012A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328017A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328021A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328028A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328043A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328048A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328054A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328059A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328067A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328075A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72328081A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72791635A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791636A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791637A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791638A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791639A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791640A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791641A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791642A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791643A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791693A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791695A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791697A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791698A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791699A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791717A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791718A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791719A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791720A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791721A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791722A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791723A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791724A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791725A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	72791728A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791729A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72791730A	B	025318981.01	79090036	CC - LDN - Commodities	183,514.15
Commodities and other	72882192A	B	025318981.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	72882193A	B	025318981.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	72882194A	B	025318981.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	72882195A	B	025318981.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	72882196A	B	025318981.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	72882197A	B	025318981.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	72882198A	B	025318981.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	72882199A	B	025318981.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	72882200A	B	025318981.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	72882201A	B	025318981.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	72882202A	B	025318981.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	72918531A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918532A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918533A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918534A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918536A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918537A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918538A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918540A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918542A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918543A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918544A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918545A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918547A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918548A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918550A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918552A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918553A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918554A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918556A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918557A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918559A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918561A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	72918562A	B	025318981.01	79090000	CC - LDN - Commodities	109,831.94
Commodities and other	73218565A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218567A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218568A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218570A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218573A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218574A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218576A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218577A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218578A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218579A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218580A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218581A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218582A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218583A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218584A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218585A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218586A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	73218587A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218588A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218589A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218590A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218591A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218592A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218593A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218594A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218595A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218596A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218597A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218598A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218599A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218600A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218601A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218602A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218603A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218604A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73218607A	B	025318981.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	73310401A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310403A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310405A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310409A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310411A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310413A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310415A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310416A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310417A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310418A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310419A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310420A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310421A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310422A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310424A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310425A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310426A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310427A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310428A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310429A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310430A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310432A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73310434A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	73412351A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73412353A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73412354A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437433A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437435A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437437A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437438A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437439A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437440A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437441A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437442A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437443A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	73437444A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437445A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437446A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437447A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437448A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437449A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437450A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437451A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437452A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437453A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437454A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437456A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437457A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437458A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73437459A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73443829A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443831A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443833A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443834A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443835A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443836A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443837A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443838A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443839A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443840A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443843A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443844A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443845A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443846A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443847A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443848A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443849A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443850A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443851A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443852A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443853A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443854A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443856A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73443857A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73480572A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480574A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480576A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480578A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480580A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480582A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480584A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480586A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480588A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480590A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480591A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480593A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480595A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480597A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480598A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	73480599A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480601A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480602A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480603A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480604A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480605A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480606A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480607A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480609A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480610A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480611A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480612A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480613A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480614A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480615A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480616A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480617A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480618A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480619A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480620A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480621A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480622A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480623A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480624A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480625A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480626A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480627A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480628A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480629A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480630A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480631A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480632A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480633A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480634A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480635A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480636A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480637A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480638A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480639A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480640A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480641A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480642A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480643A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480644A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480645A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480646A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480647A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480648A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480649A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480650A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480651A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480652A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480653A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480654A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	73480655A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480656A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480657A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480658A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480659A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480660A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480661A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480662A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480663A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480664A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480665A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480666A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480667A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480668A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73480669A	S	025318981.01	79090036	CC - LDN - Commodities	146,811.32
Commodities and other	73485129A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485131A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485132A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485133A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485134A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485135A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485136A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485138A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485139A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485141A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485143A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485145A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485146A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485147A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485148A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485157A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485158A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485159A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485160A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485165A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485168A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73485169A	S	025293515.01	79004821	CC - LDN - Commodities	65,899.17
Commodities and other	73507194A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507196A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507198A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507200A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507201A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507202A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507203A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507204A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507205A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507206A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507207A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507208A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507209A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507210A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507214A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507215A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507216A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	73507217A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507218A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507219A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507220A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507221A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507222A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507223A	S	025318981.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	73507627A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507629A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507631A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507633A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507634A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507635A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507636A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507637A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507638A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507639A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507640A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507641A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507642A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507643A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507644A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507645A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507646A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507647A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507648A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507649A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507650A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507651A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507652A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73507653A	S	025318981.01	79004821	CC - LDN - Commodities	142,781.53
Commodities and other	73508974A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508976A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508977A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508978A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508979A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508980A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508981A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508982A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508983A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508984A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508985A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508986A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508987A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508988A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508989A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508990A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508991A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508992A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508993A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508994A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508995A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508996A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508997A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	73508998A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73508999A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73509000A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73509001A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73509002A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73509003A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73509004A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73509005A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73509006A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73509007A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73509008A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73509009A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73509010A	B	025318981.01	79090000	CC - LDN - Commodities	219,663.89
Commodities and other	73530452A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530454A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530455A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530456A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530457A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530458A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530459A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530460A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530461A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530462A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530463A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530464A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530465A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530466A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530467A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530468A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530469A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530470A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530471A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530472A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530473A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530474A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530475A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73530476A	B	025318981.01	79090027	CC - LDN - Commodities	25,277.87
Commodities and other	73555635A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555637A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555638A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555639A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555640A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555642A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555644A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555646A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555647A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555649A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555651A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555652A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555653A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555654A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555656A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555658A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555661A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	73555662A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555663A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555665A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555667A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555669A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555670A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73555671A	S	025293515.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	73923876A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923884A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923885A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923886A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923889A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923890A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923891A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923892A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923896A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923897A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923898A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923899A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923902A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923903A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923905A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923906A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923907A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923908A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923909A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923910A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923911A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923912A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923914A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923916A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923917A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923919A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923920A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923921A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923922A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923923A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923924A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923927A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923928A	S	025318981.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	73923932A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923933A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923934A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923941A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923942A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923943A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923944A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923946A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923948A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923949A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923950A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923952A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923953A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923954A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	73923955A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923956A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923958A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923960A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923961A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923962A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923963A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923964A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923965A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923975A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923978A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923979A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923981A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	73923983A	S	025318981.01	79004821	CC - LDN - Commodities	87,865.56
Commodities and other	74083854A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083856A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083857A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083858A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083859A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083860A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083861A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083862A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083863A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083864A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083865A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083866A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083867A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083868A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083869A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083870A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083872A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083875A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083878A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083881A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083884A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083887A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74083890A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	74178210A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178211A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178212A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178213A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178214A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178215A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178216A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178217A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178218A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178219A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178220A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178221A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178222A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178223A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178224A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178225A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178226A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	74178227A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178228A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178230A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178231A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178232A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178233A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178234A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178235A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178236A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178237A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178238A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178239A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178240A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178241A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178242A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178243A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178245A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178246A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74178247A	S	025301300.01	79090036	CC - LDN - Commodities	1,101,084.90
Commodities and other	74179729A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179731A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179732A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179733A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179734A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179735A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179736A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179737A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179738A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179739A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179740A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179741A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179742A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179743A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179744A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179745A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179746A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179747A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179748A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179749A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179750A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179751A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179752A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	74179753A	B	025318981.01	79093126	CC - LDN - Commodities	197,567.55
Commodities and other	108610041A	S	025272220.01	79016840	CC - SI - Commodities	2,126,304.96
Commodities and other	109750070A	B	025272220.01	79016840	CC - SI - Commodities	1,063,152.48
Commodities and other	74619558A	S	025318981.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	74619563A	S	025318981.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	74924927A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924931A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924932A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924933A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924934A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924935A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924936A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	74924937A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924938A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924939A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924941A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924942A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924943A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924944A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924945A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924946A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924947A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924948A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924949A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924950A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924951A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924953A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924954A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924955A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924956A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924957A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924958A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924959A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924960A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924961A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924962A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924963A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924964A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924965A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924966A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	74924967A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	75414172A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414173A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414174A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414175A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414176A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414177A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414178A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414179A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414180A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414181A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414182A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414183A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414184A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414186A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414187A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414188A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414189A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414190A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414191A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414192A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414193A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414194A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414195A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414196A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	75414197A	S	025293515.01	79004821	CC - LDN - Commodities	54,915.97

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75447937A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	75447938A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	75447939A	B	025318981.01	79090023	CC - LDN - Commodities	146,811.32
Commodities and other	75449147A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449148A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449149A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449150A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449151A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449152A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449153A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449154A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449155A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449156A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449157A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449158A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449159A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449160A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449161A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449162A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449163A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449164A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449165A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449166A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449169A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449170A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449171A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449172A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449173A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449174A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449175A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449176A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449177A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449178A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449179A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449180A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449181A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449182A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449183A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449184A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449185A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449186A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449187A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449188A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449189A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449190A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449191A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449192A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449193A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449194A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449195A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449196A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449197A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75449198A	S	025301300.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	75450684A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75450688A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450690A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450692A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450695A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450697A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450699A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450702A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450704A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450706A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450708A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450709A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450710A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450711A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450712A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450713A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450714A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450715A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450716A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450717A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450718A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450719A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450720A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450721A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450722A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450723A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75450725A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	75549199A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549201A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549203A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549205A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549207A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549208A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549209A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549210A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549211A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549212A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549213A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549214A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549215A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549216A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549218A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549219A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549220A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549221A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549225A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549226A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549227A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549228A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549229A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549230A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549231A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549232A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549233A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549234A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75549235A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549236A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549237A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549239A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75549240A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	75588313A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588315A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588316A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588318A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588320A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588322A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588324A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588325A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588328A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588329A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588330A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588331A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588333A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588334A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588335A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588337A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588380A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588382A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588383A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588385A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588387A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588389A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588391A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588392A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588394A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588396A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75588399A	B	025318981.01	79093126	CC - LDN - Commodities	87,807.80
Commodities and other	75627315A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627317A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627319A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627321A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627324A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627325A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627326A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627327A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627328A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627329A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627330A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627331A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627332A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627333A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627334A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627335A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627336A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627337A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627338A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627339A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627340A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627341A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75627343A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627344A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627345A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627364A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627366A	S	025293515.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	75627056A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627058A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627060A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627061A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627062A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627063A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627064A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627065A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627066A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627067A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627068A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627069A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627070A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627071A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627072A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627073A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627074A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627075A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627076A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627077A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627078A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627079A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627082A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627083A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627084A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627085A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627086A	S	025293515.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	75627918A	S	025318981.01	79090015	CC - LDN - Commodities	36,900.08
Commodities and other	75627920A	S	025318981.01	79090015	CC - LDN - Commodities	36,900.08
Commodities and other	75627924A	S	025318981.01	79090015	CC - LDN - Commodities	36,900.08
Commodities and other	75660788A	S	025318981.01	79090015	CC - LDN - Commodities	36,900.08
Commodities and other	75660798A	S	025318981.01	79090015	CC - LDN - Commodities	36,900.08
Commodities and other	75660799A	S	025318981.01	79090015	CC - LDN - Commodities	36,900.08
Commodities and other	75694764A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694765A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694766A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694767A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694768A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694769A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694770A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694771A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694772A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694773A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694774A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694775A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694776A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694777A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694778A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694779A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75694780A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694781A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694782A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694783A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694784A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694785A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694786A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694787A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694788A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694789A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75694790A	S	025318981.01	79090023	CC - LDN - Commodities	44,043.40
Commodities and other	75750770A	S	025318981.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	75750772A	S	025318981.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	75750773A	S	025318981.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	75749172A	B	025318981.01	79090017	CC - LDN - Commodities	92,250.20
Commodities and other	75749174A	B	025318981.01	79099048	CC - LDN - Commodities	92,250.20
Commodities and other	75749175A	B	025318981.01	79099048	CC - LDN - Commodities	92,250.20
Commodities and other	75750706A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750707A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750708A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750709A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750710A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750711A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750712A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750713A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750714A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750715A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750716A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750717A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750718A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750719A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750720A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750721A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750722A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750723A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750724A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750725A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750726A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750727A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750728A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750729A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750730A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750731A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75750732A	S	025318981.01	79093017	CC - LDN - Commodities	36,903.22
Commodities and other	75776836A	B	025318981.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	75776838A	B	025318981.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	75776839A	B	025318981.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	75776840A	B	025318981.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	75776841A	B	025318981.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	75776842A	B	025318981.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	75776843A	B	025318981.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	75776844A	B	025318981.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	75776845A	B	025318981.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	75847841A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75847843A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847844A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847845A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847846A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847847A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847849A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847850A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847851A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847852A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847853A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847854A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847856A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847858A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847859A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847860A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847861A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847862A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847863A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847864A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847865A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847866A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847867A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847868A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847869A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847870A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847871A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847872A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847873A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847874A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847875A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847876A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847877A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847879A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847880A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847881A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847888A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847889A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847890A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847891A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847892A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847893A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847894A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847895A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847896A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847897A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847898A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847899A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847900A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847901A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847902A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847903A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847904A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847905A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847906A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75847907A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847908A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847909A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847910A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847911A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847912A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847913A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847915A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847916A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847917A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847918A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847919A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847920A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847921A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847922A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847923A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847924A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847925A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847926A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847927A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847928A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847929A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847930A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847931A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847932A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847933A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847934A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847935A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847936A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847937A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847938A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75847939A	S	025318981.01	79093014	CC - LDN - Commodities	22,025.14
Commodities and other	75848162A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848164A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848165A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848166A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848167A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848168A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848169A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848170A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848171A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848172A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848179A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848180A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848181A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848182A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848183A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848184A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848185A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848186A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848187A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848188A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848189A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848190A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75848191A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848192A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848193A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848194A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848195A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848196A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848197A	S	025301300.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	75848752A	B	025318981.01	79090017	CC - LDN - Commodities	166,050.35
Commodities and other	75941142A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941144A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941150A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941151A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941154A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941155A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941156A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941157A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941158A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941159A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941160A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941177A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941179A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941205A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75941206A	S	025318981.01	79004821	CC - LDN - Commodities	41,736.14
Commodities and other	75982298A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982300A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982301A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982303A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982304A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982305A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982306A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982307A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982308A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982309A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982310A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982312A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982313A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982314A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982315A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982318A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982319A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982320A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982321A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982322A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982323A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982324A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982325A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982326A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982327A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982328A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982329A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982330A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982331A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982332A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982335A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75982336A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982337A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982338A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982339A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982340A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982341A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982343A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982344A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982345A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982346A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982347A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982348A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982349A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982350A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982351A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982352A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982353A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	75982354A	S	025293515.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	109705613A	S	025272220.01	79016840	CC - SI - Commodities	3,189,457.44
Commodities and other	109705625A	B	025272220.01	79016840	CC - SI - Commodities	3,189,457.44
Commodities and other	77404676A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404680A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404681A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404683A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404684A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404686A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404688A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404689A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404691A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404692A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404694A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404695A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404696A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404697A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404698A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404700A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404702A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404703A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404705A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404706A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404707A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404709A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404710A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404712A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404714A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404716A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404718A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404719A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77404721A	B	025318981.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	77533706A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533709A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533711A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533714A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533717A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77533718A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533720A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533724A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533725A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533727A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533733A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533734A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533738A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533741A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533745A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533749A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533752A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533754A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533757A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533760A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533763A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533766A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533767A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533768A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533770A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533771A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533772A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533774A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533776A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533777A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533778A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533780A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533782A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533784A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533785A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533786A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533788A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533789A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533791A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533793A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533796A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533798A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533800A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533805A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533807A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533811A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533815A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533817A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533819A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533822A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533826A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533827A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533829A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533832A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533835A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533837A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533839A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533842A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533843A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77533845A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533848A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533850A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533851A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533852A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533854A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533856A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533859A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533861A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533862A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533864A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533868A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533870A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533872A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533876A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533880A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533881A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533884A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533889A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533891A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533893A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533896A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533900A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533901A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533903A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533907A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533910A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533914A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533916A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533919A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77533921A	S	025293515.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	77705525A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705526A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705527A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705528A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705529A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705530A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705531A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705532A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705533A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705534A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705535A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705536A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705537A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705538A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705539A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705540A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705541A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705542A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705543A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705544A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705545A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705546A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705547A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77705548A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705549A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705550A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705551A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705552A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705553A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705554A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705555A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705556A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705557A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705558A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705559A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705560A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705561A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705562A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705564A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705565A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705566A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705567A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705568A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705569A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705571A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705572A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705573A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705574A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705575A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705576A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705577A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705578A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705579A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705580A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705581A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705582A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705584A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705585A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705586A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705587A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705588A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705589A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705590A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705591A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705592A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705593A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705594A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705595A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705596A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705597A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705598A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705599A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705600A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77705605A	S	025318981.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	77769664A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769665A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769667A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77769668A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769670A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769671A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769673A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769674A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769675A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769676A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769677A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769678A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769679A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769680A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769681A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769682A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769683A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769684A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769686A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769687A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769688A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769690A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769691A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769692A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	77769693A	B	025318981.01	79090017	CC - LDN - Commodities	184,500.39
Commodities and other	108610131A	S	025279993.01	79016840	CC - SI - Commodities	429,624.00
Commodities and other	78429618A	B	025217464.01	79099825	CC - LDN - Commodities	13,886,043.00
Commodities and other	78429622A	B	025217464.01	79099825	CC - LDN - Commodities	13,886,043.00
Commodities and other	78679419A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679420A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679421A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679422A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679423A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679424A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679425A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679426A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679427A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679428A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679429A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679430A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679431A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679432A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679433A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679434A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679435A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679436A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679437A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679438A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679439A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679440A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679441A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78679442A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78676264A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676266A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676267A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676268A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676269A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78676270A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676271A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676272A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676273A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676274A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676275A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676276A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676278A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676279A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676280A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676281A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676282A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676283A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676284A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676285A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676286A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676287A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676288A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676289A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676290A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676291A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676292A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676293A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676294A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676295A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78676296A	S	025318981.01	79093266	CC - LDN - Commodities	66,065.09
Commodities and other	78794011A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78794012A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78794013A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78794014A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78794015A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78794016A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78794017A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78794018A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78794019A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78794020A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78794021A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	78794022A	S	025293515.01	79004821	CC - LDN - Commodities	21,966.39
Commodities and other	79208021A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208022A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208023A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208024A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208025A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208026A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208027A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208028A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208029A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208030A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208031A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208032A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208033A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208034A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208035A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208036A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	79208037A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208038A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208039A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208040A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208041A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208042A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208043A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208044A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208045A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208046A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208047A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208048A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79208049A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	79617873A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617874A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617875A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617876A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617877A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617878A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617879A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617880A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617881A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617882A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617883A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617884A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617885A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617886A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617887A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617888A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617889A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617890A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617891A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617892A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617893A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617894A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617895A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617896A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617897A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617898A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617899A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617900A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617901A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617902A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617903A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617904A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617905A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617906A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617907A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617908A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617909A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617910A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617911A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617912A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617913A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	79617914A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617915A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617916A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617917A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617918A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617919A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617920A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617921A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617922A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617923A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617924A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617925A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617926A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617927A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617928A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617929A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617930A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617931A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617932A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617933A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617934A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617935A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617936A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617937A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617938A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617939A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617940A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617941A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617942A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617943A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617944A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617945A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617946A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617947A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617948A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617949A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617950A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617951A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617952A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617953A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617958A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617959A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617960A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617961A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617962A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617963A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617964A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617965A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617966A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617968A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79617969A	S	025319625.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	79663280A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663282A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663283A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	79663284A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663285A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663286A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663287A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663288A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663289A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663290A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663291A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663292A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663293A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663294A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663295A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663296A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663297A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663298A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663299A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663300A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663301A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663302A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663303A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663304A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663305A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663306A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663307A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663308A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663317A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663318A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663320A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663321A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663322A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663324A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663325A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663326A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663327A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663329A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663330A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663331A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663332A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663334A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663335A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663337A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663338A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663339A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663340A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663342A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663343A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663344A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663346A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663348A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663350A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663351A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663352A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663354A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663355A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	79663356A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663357A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663359A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663360A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663361A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663362A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663364A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663365A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663366A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663367A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663368A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663369A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663370A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663371A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663372A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663373A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663374A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663375A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663376A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663377A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663378A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663379A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663380A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663381A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663382A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663383A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663384A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663385A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663386A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663388A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663389A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663390A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663391A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663392A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79663393A	S	025319625.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	79704706A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704707A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704717A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704718A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704719A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704720A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704721A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704723A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704736A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704737A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704738A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704739A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704741A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704743A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704754A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704756A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704758A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704759A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704760A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	79704761A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704763A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704765A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704766A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704767A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704769A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704771A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704772A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704773A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704775A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704776A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704778A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	79704779A	S	025293515.01	79094022	CC - LDN - Commodities	21,966.39
Commodities and other	80099581A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099582A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099583A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099584A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099585A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099586A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099587A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099588A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099589A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099590A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099591A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099592A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099593A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099594A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099595A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099596A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099597A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099598A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099599A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099600A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099601A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099602A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099603A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099604A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099605A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099606A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099607A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099608A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099609A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099610A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099611A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099612A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099613A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099614A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099615A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099616A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099617A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099618A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099619A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099620A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099621A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	80099622A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099623A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099624A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099625A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099626A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099627A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099628A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099629A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099630A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099631A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099632A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099633A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099634A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099635A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099636A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099637A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099638A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099639A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099640A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099641A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099642A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099643A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099644A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099645A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099646A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099647A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099648A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099649A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099650A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099651A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099652A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099653A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099654A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099655A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099656A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099657A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099658A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099659A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099660A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099661A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099662A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099663A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099664A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099665A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099666A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099667A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099668A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099669A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099670A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099671A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	80099672A	S	025293515.01	79094022	CC - LDN - Commodities	164,747.92
Commodities and other	109644839A	B	025325028.01	79016848	CC - SI - Commodities	86,985.06
Commodities and other	93414515A	S	025271446.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	93414516A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	93414517A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	93414518A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	93414519A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	93414520A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	93414522A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	93414523A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	93414524A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	93414526A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	93414536A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	93414537A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	93414538A	S	025271446.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	109646876A	S	025291485.01	79016833	CC - SI - Commodities	9,489,279.34
Commodities and other	109703905A	S	025291485.01	79016861	CC - SI - Commodities	2,372,319.83
Commodities and other	109644658A	S	025289109.01	79016861	CC - SI - Commodities	4,671,097.75
Commodities and other	109644709A	S	025289109.01	79016861	CC - SI - Commodities	6,060,486.40
Commodities and other	109617824A	B	025279993.01	79016840	CC - SI - Commodities	3,659,760.00
Commodities and other	98701582A	B	025628389.01	79410110	CC - SI - Commodities	170,160,000.00
Commodities and other	108654703A	S	025410580.01	79250013	CC - SI - Commodities	5,994,733.50
Commodities and other	108622846A	B	025627084.01	79411127	CC - NYK - Commodities	15,600,000.00
Commodities and other	108624669A	B	025627084.01	79411010	CC - NYK - Commodities	6,800,000.00
Commodities and other	108391421A	B	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	108391431A	S	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	108391449A	B	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	108391456A	S	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	108391466A	B	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	108391524A	S	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	108391535A	B	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	108391543A	S	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	108391544A	B	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	108391546A	S	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	108391550A	B	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	108391565A	S	025626490.01	79410138	CC - SI - Commodities	19,545,000.00
Commodities and other	109670091A	S	025289109.01	79016865	CC - SI - Commodities	571,065.53
Commodities and other	61025094A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025095A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025096A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025097A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025098A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025099A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025100A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025101A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025102A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025106A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025107A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025109A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025112A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025113A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025114A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025115A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025116A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025118A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025123A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025124A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025125A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	61025128A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025129A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025130A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025131A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61025135A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61063677A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61063678A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	61533070A	S	025293515.01	79004821	CC - LDN - Commodities	219,663.89
Commodities and other	61533071A	S	025293515.01	79004821	CC - LDN - Commodities	219,663.89
Commodities and other	62315285A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62315286A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62315287A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62315288A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	62996568A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996573A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996574A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996575A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996576A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996577A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996578A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996579A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996586A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996587A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996588A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996616A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996617A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996618A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996620A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996621A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996622A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996623A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996624A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996625A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996626A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996627A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996628A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996629A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996643A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996644A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996645A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996646A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996647A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996648A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996650A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996652A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996657A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996658A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996659A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996663A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996664A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996667A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996679A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996681A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996683A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	62996689A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996690A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996728A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996729A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996730A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996731A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996732A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996737A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996738A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996755A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996760A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996761A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996762A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996763A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996764A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996768A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996774A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996808A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996819A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996821A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996823A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996842A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996843A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996852A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	62996863A	S	025318981.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	63225895A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225896A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225897A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225898A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225899A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225900A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225901A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225903A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225904A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225905A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225922A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225923A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225924A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225925A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225927A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225928A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225929A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225932A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225933A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225934A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225935A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225936A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225937A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225938A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225939A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225940A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225941A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225942A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225943A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	63225944A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225945A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225946A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225948A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225949A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225950A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225951A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225952A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225953A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225954A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225955A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225956A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225957A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225960A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225961A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225962A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225965A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225966A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225967A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225968A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225973A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225974A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225975A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225984A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225985A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225986A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225988A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225989A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225990A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225992A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225995A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225996A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63225997A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63226000A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63226001A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63226002A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63226003A	S	025319625.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	63372607A	S	025319625.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	63372608A	S	025319625.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	63372609A	S	025319625.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	63372611A	S	025319625.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	63372612A	S	025319625.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	63372613A	S	025319625.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	64077128A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64077129A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64077135A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64077136A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64077138A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64077139A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64077140A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64077141A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64077147A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64077148A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	64077149A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	64077153A	S	025301300.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	72177978A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72177981A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72177983A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72177984A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72177987A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72177988A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72177989A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72177990A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72177992A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72177994A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72177995A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72178000A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72178001A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72178006A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72178009A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72178010A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72178013A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72178016A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72178019A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72178025A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72178026A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	72178039A	S	025318981.01	79093019	CC - LDN - Commodities	63,218.93
Commodities and other	108613687A	B	025628702.01	79411127	CC - NYK - Commodities	25,500,000.00
Commodities and other	107416935A	B	025337452.01	79010182	CC - NYK - Commodities	26,813,842.96
Commodities and other	68286312A	B	025337452.01	79010182	CC - NYK - Commodities	1,725,913.44
Commodities and other	108900424A	B	025340167.01	79017209	CC - NYK - Commodities	88,780,960.00
Commodities and other	108900425A	B	025340167.01	79017209	CC - NYK - Commodities	58,735,348.80
Commodities and other	108900430A	B	025340167.01	79017209	CC - NYK - Commodities	153,802,505.95
Commodities and other	108900431A	B	025340167.01	79017209	CC - NYK - Commodities	417,898,646.00
Commodities and other	108900438A	B	025340167.01	79017209	CC - NYK - Commodities	560,236,103.00
Commodities and other	108900441A	B	025340167.01	79017209	CC - NYK - Commodities	15,762,556.80
Commodities and other	108900444A	B	025340167.01	79017209	CC - NYK - Commodities	248,264,784.62
Commodities and other	108900447A	B	025340167.01	79017209	CC - NYK - Commodities	469,763,269.70
Commodities and other	108900450A	B	025340167.01	79017209	CC - NYK - Commodities	430,324,085.70
Commodities and other	108897843A	B	025326257.01	79010467	CC - NYK - Commodities	128,108,825.00
Commodities and other	109016355A	B	025340670.01	79900053	CC - NYK - Commodities	4,994,623.01
Commodities and other	109016374A	B	025340670.01	79900053	CC - NYK - Commodities	4,632,260.97
Commodities and other	109750314A	B	025340670.01	79900053	CC - NYK - Commodities	23,417,857.85
Commodities and other	109750320A	B	025340670.01	79900053	CC - NYK - Commodities	26,612,164.62
Commodities and other	107417055A	B	025337452.01	79900060	CC - NYK - Commodities	4,193,842.20
Commodities and other	71038124A	B	025337452.01	79900060	CC - NYK - Commodities	287,603.96
Commodities and other	71735017A	S	025226341.01	79017202	CC - NYK - Commodities	231,840,000.00
Commodities and other	108736988A	B	025232695.01	79017219	CC - NYK - Commodities	281,677,344.00
Commodities and other	108737002A	B	025232695.01	79017219	CC - NYK - Commodities	184,884,127.20
Commodities and other	108737017A	B	025232695.01	79017219	CC - NYK - Commodities	5,733,185.40
Commodities and other	108737054A	B	025232695.01	79017219	CC - NYK - Commodities	43,061,403.00
Commodities and other	108774607A	B	025232695.01	79017219	CC - NYK - Commodities	156,969,180.00
Commodities and other	108736978A	B	025340167.01	79017219	CC - NYK - Commodities	184,884,127.20
Commodities and other	108736980A	B	025340167.01	79017219	CC - NYK - Commodities	5,733,185.40
Commodities and other	108736984A	B	025340167.01	79017219	CC - NYK - Commodities	281,677,344.00
Commodities and other	108737010A	B	025340167.01	79017219	CC - NYK - Commodities	43,061,403.00
Commodities and other	108774639A	B	025340167.01	79017219	CC - NYK - Commodities	156,969,180.00
Commodities and other	73767205A	S	025806480.01	79011712	CC - NYK - Commodities	348,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	73767207A	S	025806480.01	79011712	CC - NYK - Commodities	348,000.00
Commodities and other	73767213A	S	025806480.01	79011712	CC - NYK - Commodities	348,000.00
Commodities and other	109439160A	S	025284027.01	79900090	CC - NYK - Commodities	11.36
Commodities and other	109716114A	B	025938291.01	79011061	CC - NYK - Commodities	57,950,159.19
Commodities and other	108818310A	B	025938283.01	79017602	CC - NYK - Commodities	57,134,116.59
Commodities and other	108818323A	B	025938283.01	79017602	CC - NYK - Commodities	165,536,842.69
Commodities and other	108818333A	B	025938283.01	79017602	CC - NYK - Commodities	83,056,449.22
Commodities and other	108818336A	B	025938283.01	79017602	CC - NYK - Commodities	83,186,528.08
Commodities and other	108818339A	B	025938283.01	79017602	CC - NYK - Commodities	114,277,207.90
Commodities and other	85004162A	B	025269150.01	79010107	CC - NYK - Commodities	12,528,480.00
Commodities and other	85004200A	B	025269150.01	79010107	CC - NYK - Commodities	6,154,980.00
Commodities and other	85004293A	B	025269150.01	79010107	CC - NYK - Commodities	6,360,146.00
Commodities and other	85004348A	B	025269150.01	79010107	CC - NYK - Commodities	12,528,480.00
Commodities and other	85004497A	B	025269150.01	79010107	CC - NYK - Commodities	6,360,146.00
Commodities and other	84222332A	B	025343039.01	79010958	CC - NYK - Commodities	139.15
Commodities and other	86993279A	B	025326497.01	79011712	CC - NYK - Commodities	1,620,375.00
Commodities and other	86993415A	B	025326497.01	79011712	CC - NYK - Commodities	1,620,375.00
Commodities and other	86993424A	B	025326497.01	79011712	CC - NYK - Commodities	1,620,375.00
Commodities and other	86993304A	B	025326497.01	79011712	CC - NYK - Commodities	972,225.00
Commodities and other	86993417A	B	025326497.01	79011712	CC - NYK - Commodities	972,225.00
Commodities and other	86993426A	B	025326497.01	79011712	CC - NYK - Commodities	972,225.00
Commodities and other	86993395A	B	025326497.01	79011712	CC - NYK - Commodities	648,150.00
Commodities and other	86993419A	B	025326497.01	79011712	CC - NYK - Commodities	648,150.00
Commodities and other	86993428A	B	025326497.01	79011712	CC - NYK - Commodities	648,150.00
Commodities and other	108817323A	B	025285826.01	79010096	CC - NYK - Commodities	3,348,078.12
Commodities and other	89046045A	B	025943283.01	79900059	CC - NYK - Commodities	80.40
Commodities and other	89045398A	B	025943283.01	79900059	CC - NYK - Commodities	18,805,859.08
Commodities and other	89079028A	B	025943283.01	79900059	CC - NYK - Commodities	80.40
Commodities and other	89079061A	B	025943283.01	79900059	CC - NYK - Commodities	18,805,859.08
Commodities and other	89242953A	B	025943101.01	79011573	CC - NYK - Commodities	69.60
Commodities and other	89242914A	B	025943101.01	79010097	CC - NYK - Commodities	59,131,379.70
Commodities and other	89478898A	S	025806480.01	79011712	CC - NYK - Commodities	1,392,000.00
Commodities and other	89478913A	S	025806480.01	79011712	CC - NYK - Commodities	1,392,000.00
Commodities and other	89478918A	S	025806480.01	79011712	CC - NYK - Commodities	1,392,000.00
Commodities and other	89522408A	B	025943283.01	79900059	CC - NYK - Commodities	80.40
Commodities and other	89522488A	B	025943283.01	79900059	CC - NYK - Commodities	37,611,718.15
Commodities and other	108637478A	B	025315169.01	79014026	CC - NYK - Commodities	2,287,500.00
Commodities and other	109771478A	B	025315169.01	79014080	CC - NYK - Commodities	6,862,500.00
Commodities and other	91139577A	S	025336777.01	79016842	CC - SI - Commodities	2,960,000.00
Commodities and other	91139601A	B	025336777.01	79016842	CC - SI - Commodities	270,000.00
Commodities and other	91139619A	S	025336777.01	79016842	CC - SI - Commodities	1,480,000.00
Commodities and other	91139631A	B	025336777.01	79016842	CC - SI - Commodities	135,000.00
Commodities and other	91150641A	B	025336777.01	79016842	CC - SI - Commodities	270,000.00
Commodities and other	91150660A	S	025336777.01	79016842	CC - SI - Commodities	2,960,000.00
Commodities and other	91153871A	B	025336777.01	79016842	CC - SI - Commodities	135,000.00
Commodities and other	91153885A	S	025336777.01	79016842	CC - SI - Commodities	1,480,000.00
Commodities and other	91156068A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	91156069A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	91156070A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	91156071A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	91187167A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	91187171A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	91187175A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	91187183A	B	025254582.01	79093125	CC - LDN - Commodities	800.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	91187184A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	91187185A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	91332321A	B	025227844.01	79017905	CC - NYK - Commodities	1,701,000.00
Commodities and other	92400662A	B	025932302.01	79011712	CC - NYK - Commodities	348,000.00
Commodities and other	92400769A	B	025932302.01	79011712	CC - NYK - Commodities	348,000.00
Commodities and other	92400785A	B	025932302.01	79011712	CC - NYK - Commodities	348,000.00
Commodities and other	92543710A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543728A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543729A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543753A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543779A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543794A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543797A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543800A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92548858A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543705A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543706A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543709A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543724A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543727A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543778A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543791A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543798A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	92543835A	B	025254582.01	79093125	CC - LDN - Commodities	800.00
Commodities and other	109751450A	B	025343039.01	79010099	CC - NYK - Commodities	11.60
Commodities and other	108819033A	B	025343039.01	79010098	CC - NYK - Commodities	257,708,413.06
Commodities and other	92916850A	B	025943283.01	79900059	CC - NYK - Commodities	80.40
Commodities and other	92916724A	B	025943283.01	79900059	CC - NYK - Commodities	18,805,859.08
Commodities and other	93377818A	S	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	93377821A	S	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	93377823A	S	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	93377824A	S	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	93377825A	S	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	93377831A	S	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	93377846A	B	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	93377848A	B	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	93377850A	B	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	93377851A	B	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	93377852A	B	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	93377859A	B	025940636.01	79093082	CC - LDN - Commodities	1,362,176.00
Commodities and other	108900334A	S	025277898.01	79097171	CC - NYK - Commodities	133,137,826.46
Commodities and other	97973771A	B	025333287.01	79010152	CC - NYK - Commodities	13,524,335.44
Commodities and other	98038753A	B	025333287.01	79010152	CC - NYK - Commodities	13,960,604.32
Commodities and other	109726582A	S	025332073.01	79011061	CC - NYK - Commodities	1,947,750.00
Commodities and other	109736716A	B	025332073.01	79011061	CC - NYK - Commodities	1,947,750.00
Commodities and other	109715682A	S	025332073.01	79010151	CC - NYK - Commodities	5,843,250.00
Commodities and other	109736580A	B	025332073.01	79011061	CC - NYK - Commodities	5,843,250.00
Commodities and other	109715638A	S	025332073.01	79010151	CC - NYK - Commodities	5,843,250.00
Commodities and other	109736702A	B	025332073.01	79011061	CC - NYK - Commodities	5,843,250.00
Commodities and other	108804661A	S	025940271.01	79010152	CC - NYK - Commodities	9,044,000.00
Commodities and other	108804721A	S	025940271.01	79010152	CC - NYK - Commodities	2,475,000.00
Commodities and other	109237891A	S	025806654.01	79010100	CC - NYK - Commodities	184,200.75
Commodities and other	109301448A	S	025806654.01	79010100	CC - NYK - Commodities	184,200.75
Commodities and other	109237903A	S	025806654.01	79010100	CC - NYK - Commodities	184,200.75

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109301479A	S	025806654.01	79010100	CC - NYK - Commodities	184,200.75
Commodities and other	100242729A	S	025336645.01	79011712	CC - NYK - Commodities	1,044,000.00
Commodities and other	100242733A	S	025336645.01	79011712	CC - NYK - Commodities	1,044,000.00
Commodities and other	100242737A	S	025336645.01	79011712	CC - NYK - Commodities	1,044,000.00
Commodities and other	109736843A	S	025227570.01	79011061	CC - NYK - Commodities	1,224,300.00
Commodities and other	108680717A	S	025227570.01	79014014	CC - NYK - Commodities	1,031,680.00
Commodities and other	100691688A	B	025317702.01	79011712	CC - NYK - Commodities	372,000.00
Commodities and other	100691702A	B	025317702.01	79011712	CC - NYK - Commodities	372,000.00
Commodities and other	100691744A	B	025317702.01	79011712	CC - NYK - Commodities	372,000.00
Commodities and other	100693200A	B	025317702.01	79011712	CC - NYK - Commodities	372,000.00
Commodities and other	100960145A	B	025804063.01	79093125	CC - LDN - Commodities	3,428,894.59
Commodities and other	100960146A	B	025804063.01	79093125	CC - LDN - Commodities	4,557,224.82
Commodities and other	100960147A	B	025804063.01	79093125	CC - LDN - Commodities	3,428,894.59
Commodities and other	100960148A	B	025804063.01	79093125	CC - LDN - Commodities	4,557,224.82
Commodities and other	100960149A	B	025804063.01	79093125	CC - LDN - Commodities	4,557,224.82
Commodities and other	100960150A	B	025804063.01	79093125	CC - LDN - Commodities	3,428,894.59
Commodities and other	100960208A	S	025804063.01	79093125	CC - LDN - Commodities	3,428,894.59
Commodities and other	100960209A	S	025804063.01	79093125	CC - LDN - Commodities	4,557,224.82
Commodities and other	100960210A	S	025804063.01	79093125	CC - LDN - Commodities	3,428,894.59
Commodities and other	100960212A	S	025804063.01	79093125	CC - LDN - Commodities	4,557,224.82
Commodities and other	100960213A	S	025804063.01	79093125	CC - LDN - Commodities	4,557,224.82
Commodities and other	100960214A	S	025804063.01	79093125	CC - LDN - Commodities	3,428,894.59
Commodities and other	101023332A	B	025336645.01	79011712	CC - NYK - Commodities	744,000.00
Commodities and other	101023340A	B	025336645.01	79011712	CC - NYK - Commodities	744,000.00
Commodities and other	101023349A	B	025336645.01	79011712	CC - NYK - Commodities	744,000.00
Commodities and other	101023366A	B	025336645.01	79011712	CC - NYK - Commodities	744,000.00
Commodities and other	102594729A	S	025336645.01	79011712	CC - NYK - Commodities	744,000.00
Commodities and other	102595272A	S	025336645.01	79011712	CC - NYK - Commodities	744,000.00
Commodities and other	102595369A	S	025336645.01	79011712	CC - NYK - Commodities	744,000.00
Commodities and other	104143072A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143074A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143075A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143077A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143078A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143079A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143080A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143081A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143085A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143087A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143088A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143090A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143091A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143092A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143093A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143094A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445536A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445537A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445538A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445540A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445541A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445542A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104638591A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104638906A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104143098A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104143100A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143101A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143103A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143104A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143105A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143106A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143107A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143111A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143113A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143114A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143116A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143117A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143118A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143119A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104143120A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104445611A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104445612A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104445613A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104445615A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104445616A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104445617A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104638950A	S	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104638952A	B	025210659.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	104263307A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263309A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263310A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263312A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263313A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263314A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263315A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263316A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263320A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263322A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263323A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263325A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263326A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263327A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263328A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104263329A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445556A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445557A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445558A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445560A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445561A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104445562A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104638913A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104638914A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	108737030A	B	025232695.01	79013008	CC - NYK - Commodities	316,053,331.43
Commodities and other	104526446A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104526447A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104526450A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104526451A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104570630A	S	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	104570672A	B	025210659.01	79090023	CC - LDN - Commodities	3,670,283.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104609827A	S	025273871.01	79010152	CC - NYK - Commodities	18,250,000.00
Commodities and other	108709844A	B	025940271.01	79014692	CC - NYK - Commodities	1,897,112.26
Commodities and other	108709853A	B	025273871.01	79014692	CC - NYK - Commodities	538,716.92
Commodities and other	108709847A	B	025271495.01	79014692	CC - NYK - Commodities	3,564,108.75
Commodities and other	104811397A	S	025807140.01	79016842	CC - SI - Commodities	3,157,500.00
Commodities and other	104811504A	B	025807140.01	79016842	CC - SI - Commodities	877,500.00
Commodities and other	104811446A	S	025807140.01	79016842	CC - SI - Commodities	3,157,500.00
Commodities and other	104811564A	B	025807140.01	79016842	CC - SI - Commodities	877,500.00
Commodities and other	104811760A	S	025807140.01	79016842	CC - SI - Commodities	3,157,500.00
Commodities and other	104811798A	B	025807140.01	79016842	CC - SI - Commodities	877,500.00
Commodities and other	104811838A	S	025807140.01	79016842	CC - SI - Commodities	3,157,500.00
Commodities and other	104811854A	B	025807140.01	79016842	CC - SI - Commodities	877,500.00
Commodities and other	104813161A	S	025807140.01	79016842	CC - SI - Commodities	3,157,500.00
Commodities and other	104813184A	B	025807140.01	79016842	CC - SI - Commodities	877,500.00
Commodities and other	104813330A	B	025807140.01	79016842	CC - SI - Commodities	877,500.00
Commodities and other	104819263A	S	025807140.01	79016842	CC - SI - Commodities	3,157,500.00
Commodities and other	108057360A	B	025277963.01	79011611	CC - NYK - Commodities	23.20
Commodities and other	107959298A	B	025277963.01	79011611	CC - NYK - Commodities	17,958,400.00
Commodities and other	108234737A	B	025432931.01	79014697	CC - NYK - Commodities	66,662,400.00
Commodities and other	108234772A	B	025432931.01	79014697	CC - NYK - Commodities	66,662,400.00
Commodities and other	108234796A	B	025432931.01	79014697	CC - NYK - Commodities	93,644,800.00
Commodities and other	108234834A	S	025432931.01	79014697	CC - NYK - Commodities	66,662,400.00
Commodities and other	108234903A	S	025432931.01	79014697	CC - NYK - Commodities	66,662,400.00
Commodities and other	108234923A	S	025432931.01	79014697	CC - NYK - Commodities	93,644,800.00
Commodities and other	109701382A	B	025432931.01	79014697	CC - NYK - Commodities	49,203,200.00
Commodities and other	109701385A	S	025432931.01	79014697	CC - NYK - Commodities	49,203,200.00
Commodities and other	108775317A	S	025324039.01	79011608	CC - NYK - Commodities	1,606,004.00
Commodities and other	108775014A	S	025324039.01	79011608	CC - NYK - Commodities	2,148,224.00
Commodities and other	109031575A	B	025297045.01	79011451	CC - SI - Commodities	35,322.83
Commodities and other	108604147A	B	025226341.01	79014032	CC - NYK - Commodities	725,000.00
Commodities and other	58211487A	B	025269952.01	79014032	CC - NYK - Commodities	15,720,000.00
Commodities and other	108604184A	B	025240870.01	79014007	CC - NYK - Commodities	1,550,000.00
Commodities and other	108604203A	B	025240870.01	79014033	CC - NYK - Commodities	1,550,000.00
Commodities and other	108604194A	B	025240870.01	79014007	CC - NYK - Commodities	3,100,000.00
Commodities and other	108604212A	B	025240870.01	79014033	CC - NYK - Commodities	1,550,000.00
Commodities and other	108604205A	B	025240870.01	79014033	CC - NYK - Commodities	2,325,000.00
Commodities and other	108604213A	B	025240870.01	79014007	CC - NYK - Commodities	775,000.00
Commodities and other	108604218A	B	025240870.01	79014033	CC - NYK - Commodities	3,300,000.00
Commodities and other	59227821A	B	025265802.01	79014033	CC - NYK - Commodities	11,400,000.00
Commodities and other	108604230A	B	025240870.01	79014033	CC - NYK - Commodities	1,650,000.00
Commodities and other	59228070A	B	025226341.01	79014033	CC - NYK - Commodities	11,400,000.00
Commodities and other	59305858A	B	025226341.01	79014033	CC - NYK - Commodities	11,805,000.00
Commodities and other	59576023A	B	025226341.01	79014033	CC - NYK - Commodities	22,860,000.00
Commodities and other	59587709A	B	025233354.01	79014033	CC - NYK - Commodities	11,520,000.00
Commodities and other	59592654A	B	025226341.01	79014033	CC - NYK - Commodities	23,040,000.00
Commodities and other	59608707A	B	025231804.01	79014033	CC - NYK - Commodities	68,985,000.00
Commodities and other	59608748A	B	025231804.01	79014033	CC - NYK - Commodities	68,766,000.00
Commodities and other	108604236A	B	025231804.01	79014033	CC - NYK - Commodities	5,954,480.00
Commodities and other	59628886A	B	025231804.01	79014033	CC - NYK - Commodities	51,793,500.00
Commodities and other	59628916A	B	025231804.01	79014033	CC - NYK - Commodities	51,629,250.00
Commodities and other	108604220A	B	025231804.01	79014033	CC - NYK - Commodities	4,465,860.00
Commodities and other	108604235A	B	025240870.01	79014033	CC - NYK - Commodities	3,200,000.00
Commodities and other	108604241A	B	025240870.01	79014032	CC - NYK - Commodities	1,760,000.00
Commodities and other	108604227A	B	025231804.01	79014033	CC - NYK - Commodities	1,376,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	60523200A	B	025231804.01	79014033	CC - NYK - Commodities	15,877,500.00
Commodities and other	60523239A	B	025231804.01	79014033	CC - NYK - Commodities	15,786,250.00
Commodities and other	108604242A	B	025231804.01	79014033	CC - NYK - Commodities	1,385,700.00
Commodities and other	60526341A	B	025231804.01	79014033	CC - NYK - Commodities	15,987,000.00
Commodities and other	60526390A	B	025231804.01	79014033	CC - NYK - Commodities	15,932,250.00
Commodities and other	108604255A	B	025225632.01	79014027	CC - NYK - Commodities	222,000,000.00
Commodities and other	108604294A	B	025225632.01	79014027	CC - NYK - Commodities	104,000,000.00
Commodities and other	108604439A	B	025225632.01	79014027	CC - NYK - Commodities	71,500,000.00
Commodities and other	108604480A	B	025225632.01	79014009	CC - NYK - Commodities	3,120,000.00
Commodities and other	62506563A	B	025285792.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	62507397A	B	025285784.01	79014009	CC - NYK - Commodities	15,872,000.00
Commodities and other	62625306A	B	025250051.01	79014033	CC - NYK - Commodities	96,000,000.00
Commodities and other	62627941A	B	025226333.01	79014033	CC - NYK - Commodities	72,000,000.00
Commodities and other	62647095A	B	025285792.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	62666360A	B	025285784.01	79014009	CC - NYK - Commodities	15,872,000.00
Commodities and other	109750268A	B	025323411.01	79014748	CC - NYK - Commodities	246.41
Commodities and other	109750262A	B	025323411.01	79014761	CC - NYK - Commodities	246.41
Commodities and other	63317722A	B	025225780.01	79014033	CC - NYK - Commodities	10,500,000.00
Commodities and other	108604470A	B	025233354.01	79014033	CC - NYK - Commodities	7,000,000.00
Commodities and other	108604450A	B	025233354.01	79014033	CC - NYK - Commodities	1,507,500.00
Commodities and other	64622426A	B	025307109.01	79014009	CC - NYK - Commodities	10,713,600.00
Commodities and other	108604466A	B	025227133.01	79014009	CC - NYK - Commodities	10,000,000.00
Commodities and other	108604451A	B	025226341.01	79014009	CC - NYK - Commodities	7,500,000.00
Commodities and other	108604477A	B	025225780.01	79014009	CC - NYK - Commodities	7,500,000.00
Commodities and other	108604449A	B	025231192.01	79014009	CC - NYK - Commodities	5,000,000.00
Commodities and other	108604476A	B	025328220.01	79014033	CC - NYK - Commodities	8,370,000.00
Commodities and other	108604502A	B	025328220.01	79014033	CC - NYK - Commodities	4,185,000.00
Commodities and other	108648792A	B	025225962.01	79014006	CC - NYK - Commodities	2,580,750.00
Commodities and other	108604518A	B	025225962.01	79014032	CC - NYK - Commodities	5,276,200.00
Commodities and other	108604551A	B	025328220.01	79014032	CC - NYK - Commodities	4,417,500.00
Commodities and other	108604532A	B	025328220.01	79014032	CC - NYK - Commodities	4,185,000.00
Commodities and other	108604566A	B	025240870.01	79014032	CC - NYK - Commodities	3,525,000.00
Commodities and other	64995331A	B	025240870.01	79014032	CC - NYK - Commodities	42,300,000.00
Commodities and other	108604464A	B	025227133.01	79014009	CC - NYK - Commodities	2,937,500.00
Commodities and other	108604473A	B	025309048.01	79014032	CC - NYK - Commodities	1,470,000.00
Commodities and other	108604879A	B	025240870.01	79014032	CC - NYK - Commodities	3,375,000.00
Commodities and other	65170884A	B	025240870.01	79014032	CC - NYK - Commodities	39,600,000.00
Commodities and other	65187413A	B	025240870.01	79014032	CC - NYK - Commodities	50,160,000.00
Commodities and other	108604882A	B	025225632.01	79014027	CC - NYK - Commodities	65,000,000.00
Commodities and other	108604855A	B	025225632.01	79014027	CC - NYK - Commodities	52,000,000.00
Commodities and other	65550420A	B	025315425.01	79014032	CC - NYK - Commodities	16,725,000.00
Commodities and other	108604856A	B	025227133.01	79014032	CC - NYK - Commodities	2,845,000.00
Commodities and other	108604872A	B	025226333.01	79014032	CC - NYK - Commodities	4,267,500.00
Commodities and other	108604867A	B	025231192.01	79014032	CC - NYK - Commodities	2,845,000.00
Commodities and other	108604936A	B	025225632.01	79014027	CC - NYK - Commodities	78,000,000.00
Commodities and other	108604876A	B	025225632.01	79014026	CC - NYK - Commodities	15,600,000.00
Commodities and other	65801760A	B	025234691.01	79014032	CC - NYK - Commodities	24,000,000.00
Commodities and other	108630977A	B	025328840.01	79019980	CC - NYK - Commodities	243,600.00
Commodities and other	66103676A	B	025328840.01	79019980	CC - NYK - Commodities	2,404,080.00
Commodities and other	108630987A	B	025328840.01	79019980	CC - NYK - Commodities	383,670.00
Commodities and other	66103953A	B	025328840.01	79019980	CC - NYK - Commodities	4,082,400.00
Commodities and other	108631039A	B	025328840.01	79019980	CC - NYK - Commodities	108,675.00
Commodities and other	108631018A	B	025328840.01	79019980	CC - NYK - Commodities	239,085.00
Commodities and other	66150505A	B	025328840.01	79019980	CC - NYK - Commodities	5,654,880.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	66150545A	B	025328840.01	79019980	CC - NYK - Commodities	2,570,400.00
Commodities and other	108533980A	B	025331653.01	79014784	CC - NYK - Commodities	73.84
Commodities and other	66456592A	B	025225962.01	79014032	CC - NYK - Commodities	64,970,000.00
Commodities and other	108648798A	B	025225962.01	79014006	CC - NYK - Commodities	5,611,000.00
Commodities and other	66678210A	B	025225962.01	79014032	CC - NYK - Commodities	33,233,250.00
Commodities and other	108648811A	B	025225962.01	79014032	CC - NYK - Commodities	2,808,600.00
Commodities and other	108826134A	B	025284381.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108826136A	B	025284381.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108825910A	B	025286840.01	79900089	CC - NYK - Commodities	696,800.00
Commodities and other	67292330A	B	025265802.01	79011016	CC - NYK - Commodities	19,200,000.00
Commodities and other	108604871A	B	025268889.01	79014032	CC - NYK - Commodities	178,125.00
Commodities and other	67451714A	B	025226333.01	79019922	CC - NYK - Commodities	24,000,000.00
Commodities and other	108604859A	B	025250051.01	79014032	CC - NYK - Commodities	2,000,000.00
Commodities and other	108604877A	B	025226291.01	79014032	CC - NYK - Commodities	4,000,000.00
Commodities and other	108604861A	B	025233354.01	79014032	CC - NYK - Commodities	2,000,000.00
Commodities and other	67774239A	B	025337247.01	79011061	CC - NYK - Commodities	17,040,000.00
Commodities and other	67774741A	B	025231192.01	79011061	CC - NYK - Commodities	4,260,000.00
Commodities and other	67774926A	B	025227299.01	79011061	CC - NYK - Commodities	8,520,000.00
Commodities and other	67802225A	B	025337247.01	79011061	CC - NYK - Commodities	19,500,000.00
Commodities and other	68064701A	B	025227133.01	79011061	CC - NYK - Commodities	75,000,000.00
Commodities and other	108825300A	B	025336967.01	79900069	CC - NYK - Commodities	1,885,907.69
Commodities and other	108721241A	B	025336967.01	79900069	CC - NYK - Commodities	1,885,907.69
Commodities and other	108826089A	B	025277971.01	79900069	CC - NYK - Commodities	4,714,769.23
Commodities and other	108721246A	B	025277971.01	79900069	CC - NYK - Commodities	4,714,769.23
Commodities and other	68495994A	B	025225780.01	79014032	CC - NYK - Commodities	18,600,000.00
Commodities and other	68499264A	B	025267949.01	79014032	CC - NYK - Commodities	18,600,000.00
Commodities and other	108604905A	B	025225632.01	79014032	CC - NYK - Commodities	314,500,000.00
Commodities and other	69126180A	B	025326752.01	79014026	CC - NYK - Commodities	39,680,000.00
Commodities and other	69126178A	B	025326752.01	79014026	CC - NYK - Commodities	71,424,000.00
Commodities and other	69126189A	B	025326752.01	79014026	CC - NYK - Commodities	7,936,000.00
Commodities and other	108605000A	B	025225962.01	79014032	CC - NYK - Commodities	5,332,000.00
Commodities and other	69621243A	B	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	69861097A	B	025233354.01	79014032	CC - NYK - Commodities	21,165,000.00
Commodities and other	69863184A	B	025226291.01	79014032	CC - NYK - Commodities	42,330,000.00
Commodities and other	69863295A	B	025231192.01	79014032	CC - NYK - Commodities	42,330,000.00
Commodities and other	108604926A	B	025226291.01	79014032	CC - NYK - Commodities	9,750,000.00
Commodities and other	108605021A	B	025268889.01	79014032	CC - NYK - Commodities	178,800.00
Commodities and other	71563569A	B	025226887.01	79014033	CC - NYK - Commodities	18,540,000.00
Commodities and other	108605235A	B	025268889.01	79014032	CC - NYK - Commodities	1,235,000.00
Commodities and other	72418964A	B	025315425.01	79011061	CC - NYK - Commodities	16,800,000.00
Commodities and other	109675556A	B	025315425.01	79011727	CC - NYK - Commodities	8,250,000.00
Commodities and other	72422751A	B	025337247.01	79011727	CC - NYK - Commodities	4,900,000.00
Commodities and other	72425114A	B	025226333.01	79011727	CC - NYK - Commodities	9,800,000.00
Commodities and other	108604297A	B	025274853.01	79011451	CC - SI - Commodities	716,040.00
Commodities and other	108604306A	B	025274853.01	79011451	CC - SI - Commodities	143,208.00
Commodities and other	108605228A	B	025274853.01	79014049	CC - NYK - Commodities	403,220.61
Commodities and other	108605226A	B	025233354.01	79014033	CC - NYK - Commodities	1,500,000.00
Commodities and other	108605244A	B	025233354.01	79014033	CC - NYK - Commodities	3,000,000.00
Commodities and other	108605255A	B	025269952.01	79014007	CC - NYK - Commodities	1,500,000.00
Commodities and other	108653154A	B	025269952.01	79011016	CC - NYK - Commodities	475,000.00
Commodities and other	106455452A	B	025320888.01	79016113	CC - LDN - Commodities	168,273,840.00
Commodities and other	106455458A	B	025320888.01	79016113	CC - LDN - Commodities	176,422,344.00
Commodities and other	106455459A	B	025320888.01	79016113	CC - LDN - Commodities	11,893,280.00
Commodities and other	108605231A	B	025284068.01	79014006	CC - NYK - Commodities	525,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	59560334A	B	025219379.01	79014009	CC - NYK - Commodities	26,426,880.00
Commodities and other	59571950A	B	025219379.01	79014009	CC - NYK - Commodities	25,950,720.00
Commodities and other	59592825A	B	025326752.01	79014009	CC - NYK - Commodities	13,253,120.00
Commodities and other	59592857A	B	025326752.01	79014009	CC - NYK - Commodities	13,729,280.00
Commodities and other	59689948A	B	025219379.01	79014009	CC - NYK - Commodities	9,920,000.00
Commodities and other	59691551A	B	025326752.01	79014009	CC - NYK - Commodities	9,920,000.00
Commodities and other	60064520A	B	025219379.01	79014009	CC - NYK - Commodities	79,360,000.00
Commodities and other	108605249A	B	025284068.01	79014006	CC - NYK - Commodities	20,800,000.00
Commodities and other	108605237A	B	025284068.01	79014006	CC - NYK - Commodities	26,162,500.00
Commodities and other	108605236A	B	025226341.01	79014009	CC - NYK - Commodities	5,400,000.00
Commodities and other	64175942A	B	025227133.01	79011016	CC - NYK - Commodities	240,000,000.00
Commodities and other	65511699A	B	025231192.01	79014027	CC - NYK - Commodities	16,950,000.00
Commodities and other	108605251A	B	025265802.01	79014033	CC - NYK - Commodities	2,340,000.00
Commodities and other	66237331A	B	025234691.01	79096236	CC - LDN - Commodities	10,000,000.00
Commodities and other	66237344A	B	025234691.01	79096236	CC - LDN - Commodities	12,000,000.00
Commodities and other	108605268A	B	025284944.01	79014027	CC - NYK - Commodities	4,250,000.00
Commodities and other	108604012A	B	025250051.01	79011016	CC - NYK - Commodities	2,400,000.00
Commodities and other	68300806A	B	025231192.01	79014027	CC - NYK - Commodities	72,000,000.00
Commodities and other	108649922A	B	025275066.01	79014006	CC - NYK - Commodities	1,481,250.00
Commodities and other	108649624A	B	025275066.01	79014006	CC - NYK - Commodities	1,480,500.00
Commodities and other	69044441A	B	025231192.01	79014027	CC - NYK - Commodities	72,000,000.00
Commodities and other	69044488A	B	025265802.01	79014027	CC - NYK - Commodities	36,000,000.00
Commodities and other	69598808A	B	025226887.01	79014033	CC - NYK - Commodities	20,220,000.00
Commodities and other	69598882A	B	025226341.01	79014033	CC - NYK - Commodities	20,220,000.00
Commodities and other	69638981A	B	025315193.01	79014033	CC - NYK - Commodities	8,124,000.00
Commodities and other	69639040A	B	025226341.01	79014033	CC - NYK - Commodities	40,620,000.00
Commodities and other	69682051A	B	025233354.01	79014009	CC - NYK - Commodities	41,250,000.00
Commodities and other	69685661A	B	025315425.01	79014033	CC - NYK - Commodities	60,750,000.00
Commodities and other	69907694A	B	025265802.01	79014026	CC - NYK - Commodities	21,600,000.00
Commodities and other	69907713A	B	025250051.01	79014026	CC - NYK - Commodities	21,600,000.00
Commodities and other	70038292A	B	025250051.01	79014027	CC - NYK - Commodities	22,200,000.00
Commodities and other	70199141A	B	025250051.01	79014033	CC - NYK - Commodities	42,150,000.00
Commodities and other	70228360A	B	025233354.01	79014033	CC - NYK - Commodities	43,080,000.00
Commodities and other	70775237A	B	025265802.01	79014033	CC - NYK - Commodities	42,900,000.00
Commodities and other	70785066A	B	025326133.01	79096130	CC - LDN - Commodities	6,396,000.00
Commodities and other	70785091A	B	025326133.01	79096130	CC - LDN - Commodities	6,348,000.00
Commodities and other	108605507A	B	025250051.01	79014006	CC - NYK - Commodities	8,000,000.00
Commodities and other	71724137A	B	025226291.01	79014005	CC - NYK - Commodities	42,000,000.00
Commodities and other	71730536A	B	025289976.01	79014005	CC - NYK - Commodities	19,840,000.00
Commodities and other	71730534A	B	025289976.01	79014005	CC - NYK - Commodities	19,840,000.00
Commodities and other	71948261A	B	025225780.01	79014027	CC - NYK - Commodities	19,650,000.00
Commodities and other	108604309A	B	025274853.01	79011451	CC - SI - Commodities	3,369,604.68
Commodities and other	108604312A	B	025274853.01	79011451	CC - SI - Commodities	127,296.00
Commodities and other	108604316A	B	025274853.01	79011451	CC - SI - Commodities	63,648.00
Commodities and other	108604318A	B	025274853.01	79011451	CC - SI - Commodities	119,340.00
Commodities and other	108843660A	B	025272220.01	79011451	CC - SI - Commodities	7,607,238.94
Commodities and other	108604322A	B	025274853.01	79011451	CC - SI - Commodities	63,648.00
Commodities and other	108604324A	B	025274853.01	79011451	CC - SI - Commodities	1,829,880.00
Commodities and other	108604332A	B	025274853.01	79011451	CC - SI - Commodities	250,614.00
Commodities and other	108604338A	B	025274853.01	79011451	CC - SI - Commodities	1,083,368.52
Commodities and other	108604342A	B	025274853.01	79011451	CC - SI - Commodities	175,032.00
Commodities and other	108604335A	B	025274853.01	79011451	CC - SI - Commodities	373,932.00
Commodities and other	108604329A	B	025274853.01	79011451	CC - SI - Commodities	560,898.00
Commodities and other	108604348A	B	025274853.01	79011451	CC - SI - Commodities	305,510.40

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108604345A	B	025274853.01	79011451	CC - SI - Commodities	572,832.00
Commodities and other	108604352A	B	025274853.01	79011451	CC - SI - Commodities	206,219.52
Commodities and other	108604356A	B	025274853.01	79011451	CC - SI - Commodities	358,020.00
Commodities and other	108604718A	B	025274853.01	79011451	CC - SI - Commodities	397,800.00
Commodities and other	108604702A	B	025274853.01	79011451	CC - SI - Commodities	89,505.00
Commodities and other	108604724A	B	025274853.01	79011451	CC - SI - Commodities	95,472.00
Commodities and other	108604764A	B	025274853.01	79011420	CC - SI - Commodities	223,165.80
Commodities and other	108604712A	B	025274853.01	79011420	CC - SI - Commodities	372,340.80
Commodities and other	108604784A	B	025274853.01	79011451	CC - SI - Commodities	5,420,640.00
Commodities and other	108604745A	B	025274853.01	79011420	CC - SI - Commodities	136,047.60
Commodities and other	108604737A	B	025274853.01	79011420	CC - SI - Commodities	3,552,354.00
Commodities and other	108604780A	B	025274853.01	79011451	CC - SI - Commodities	408,142.80
Commodities and other	108604753A	B	025274853.01	79011451	CC - SI - Commodities	204,071.40
Commodities and other	108604800A	B	025274853.01	79011420	CC - SI - Commodities	184,579.20
Commodities and other	108604775A	B	025274853.01	79011420	CC - SI - Commodities	4,716,316.80
Commodities and other	108604829A	B	025274853.01	79016833	CC - SI - Commodities	801,964.80
Commodities and other	108604941A	B	025265836.01	79016831	CC - SI - Commodities	3,182,400.00
Commodities and other	108604853A	B	025272220.01	79016833	CC - SI - Commodities	40,826,060.80
Commodities and other	108604989A	B	025265836.01	79016831	CC - SI - Commodities	1,909,440.00
Commodities and other	108604810A	B	025226341.01	79016831	CC - SI - Commodities	1,989,000.00
Commodities and other	63714215A	B	025233354.01	79016831	CC - SI - Commodities	47,736,000.00
Commodities and other	108605722A	B	025265836.01	79016831	CC - SI - Commodities	1,591,200.00
Commodities and other	108605757A	B	025274853.01	79016831	CC - SI - Commodities	5,569,200.00
Commodities and other	108605517A	B	025265836.01	79011420	CC - SI - Commodities	19,762,704.00
Commodities and other	109644225A	B	025265836.01	79016831	CC - SI - Commodities	2,467,212.63
Commodities and other	108605842A	B	025272220.01	79016833	CC - SI - Commodities	29,012,208.00
Commodities and other	108605929A	B	025265836.01	79016831	CC - SI - Commodities	3,102,840.00
Commodities and other	108605971A	B	025265836.01	79016831	CC - SI - Commodities	1,034,280.00
Commodities and other	108605498A	B	025265836.01	79016831	CC - SI - Commodities	12,085,164.00
Commodities and other	108605615A	B	025279993.01	79016831	CC - SI - Commodities	2,386,800.00
Commodities and other	108605746A	B	025279993.01	79016831	CC - SI - Commodities	1,193,400.00
Commodities and other	106130990A	B	025279993.01	79016831	CC - SI - Commodities	477,360.00
Commodities and other	108606152A	B	025279993.01	79016831	CC - SI - Commodities	556,920.00
Commodities and other	108606001A	B	025279993.01	79016834	CC - SI - Commodities	795,600.00
Commodities and other	106130691A	B	025279993.01	79016834	CC - SI - Commodities	556,920.00
Commodities and other	108605250A	B	025279993.01	79014026	CC - NYK - Commodities	441,000,000.00
Commodities and other	108605293A	B	025279993.01	79014026	CC - NYK - Commodities	136,372,500.00
Commodities and other	106129002A	B	025279993.01	79014009	CC - NYK - Commodities	243,750,000.00
Commodities and other	108605257A	B	025279993.01	79014009	CC - NYK - Commodities	151,800,000.00
Commodities and other	108605321A	B	025279993.01	79014009	CC - NYK - Commodities	159,750,000.00
Commodities and other	108604121A	B	025272220.01	79011507	CC - NYK - Commodities	61,547,048.84
Commodities and other	108606052A	B	025274853.01	79014005	CC - NYK - Commodities	1,020,600,000.00
Commodities and other	106129770A	B	025279993.01	79014005	CC - NYK - Commodities	140,800,000.00
Commodities and other	106176896A	B	025935909.01	79014006	CC - NYK - Commodities	4,932,000.00
Commodities and other	108649924A	B	025326034.01	79014006	CC - NYK - Commodities	1,706,000.00
Commodities and other	56649827A	S	025219379.01	79014009	CC - NYK - Commodities	79,360,000.00
Commodities and other	108649909A	S	025265802.01	79014006	CC - NYK - Commodities	5,037,500.00
Commodities and other	57911307A	S	025265802.01	79014006	CC - NYK - Commodities	59,312,500.00
Commodities and other	108605508A	S	025269952.01	79014033	CC - NYK - Commodities	1,326,000.00
Commodities and other	108605598A	S	025265802.01	79014033	CC - NYK - Commodities	700,000.00
Commodities and other	108605569A	S	025233354.01	79014006	CC - NYK - Commodities	2,050,000.00
Commodities and other	108605567A	S	025226341.01	79014007	CC - NYK - Commodities	4,100,000.00
Commodities and other	108605518A	S	025265802.01	79014006	CC - NYK - Commodities	4,100,000.00
Commodities and other	108605539A	S	025228073.01	79014006	CC - NYK - Commodities	2,050,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	60916274A	S	025265802.01	79014033	CC - NYK - Commodities	11,955,000.00
Commodities and other	60916305A	S	025233354.01	79014033	CC - NYK - Commodities	11,955,000.00
Commodities and other	61059080A	S	025227133.01	79014033	CC - NYK - Commodities	23,400,000.00
Commodities and other	108605551A	S	025226341.01	79014033	CC - NYK - Commodities	4,400,000.00
Commodities and other	108605576A	S	025233354.01	79014033	CC - NYK - Commodities	3,000,000.00
Commodities and other	108605616A	S	025226341.01	79014033	CC - NYK - Commodities	4,400,000.00
Commodities and other	108605562A	S	025226341.01	79014006	CC - NYK - Commodities	4,800,000.00
Commodities and other	61710096A	S	025231192.01	79014033	CC - NYK - Commodities	60,000,000.00
Commodities and other	61712068A	S	025250051.01	79014033	CC - NYK - Commodities	15,000,000.00
Commodities and other	61713443A	S	025231192.01	79014033	CC - NYK - Commodities	30,000,000.00
Commodities and other	61713564A	S	025250051.01	79014033	CC - NYK - Commodities	15,000,000.00
Commodities and other	61714131A	S	025315425.01	79014033	CC - NYK - Commodities	9,000,000.00
Commodities and other	62051653A	S	025285792.01	79014009	CC - NYK - Commodities	11,904,000.00
Commodities and other	62054499A	S	025285784.01	79014009	CC - NYK - Commodities	7,936,000.00
Commodities and other	62068305A	S	025285792.01	79014009	CC - NYK - Commodities	11,904,000.00
Commodities and other	62071259A	S	025285784.01	79014009	CC - NYK - Commodities	7,936,000.00
Commodities and other	62506551A	S	025285792.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	62507394A	S	025285784.01	79014009	CC - NYK - Commodities	15,872,000.00
Commodities and other	62647092A	S	025285792.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	62666357A	S	025285784.01	79014009	CC - NYK - Commodities	15,872,000.00
Commodities and other	62713880A	S	025226333.01	79014033	CC - NYK - Commodities	27,840,000.00
Commodities and other	63317174A	S	025250051.01	79019922	CC - NYK - Commodities	21,000,000.00
Commodities and other	63340600A	S	025307109.01	79014009	CC - NYK - Commodities	6,745,600.00
Commodities and other	63370509A	S	025307109.01	79014009	CC - NYK - Commodities	3,968,000.00
Commodities and other	64769661A	S	025231192.01	79014033	CC - NYK - Commodities	72,900,000.00
Commodities and other	64771636A	S	025227133.01	79014032	CC - NYK - Commodities	72,900,000.00
Commodities and other	108900119A	S	025283433.01	79014702	CC - NYK - Commodities	7,978,272.96
Commodities and other	65329094A	S	025250051.01	79014009	CC - NYK - Commodities	49,600,000.00
Commodities and other	108649057A	S	025292590.01	79010956	CC - NYK - Commodities	13,386,600.00
Commodities and other	109750321A	S	025292590.01	79900057	CC - NYK - Commodities	76.20
Commodities and other	65463771A	S	025234691.01	79014032	CC - NYK - Commodities	34,050,000.00
Commodities and other	65467559A	S	025288812.01	79014032	CC - NYK - Commodities	34,050,000.00
Commodities and other	108826100A	S	025319633.01	79010956	CC - NYK - Commodities	3,458,037.50
Commodities and other	66637601A	S	025307109.01	79014009	CC - NYK - Commodities	5,952,000.00
Commodities and other	66691588A	S	025233354.01	79014032	CC - NYK - Commodities	56,700,000.00
Commodities and other	108605838A	S	025233354.01	79014032	CC - NYK - Commodities	1,750,000.00
Commodities and other	66786592A	S	025307109.01	79014009	CC - NYK - Commodities	5,952,000.00
Commodities and other	108825898A	S	025277971.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	108825902A	S	025277971.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	108605828A	S	025250051.01	79014032	CC - NYK - Commodities	1,681,250.00
Commodities and other	67692080A	S	025277971.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	67692095A	S	025277971.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	108825894A	S	025277971.01	79900089	CC - NYK - Commodities	348,400.00
Commodities and other	108825889A	S	025277971.01	79900089	CC - NYK - Commodities	348,400.00
Commodities and other	67802173A	S	025337247.01	79011061	CC - NYK - Commodities	21,300,000.00
Commodities and other	67857630A	S	025233354.01	79014032	CC - NYK - Commodities	19,200,000.00
Commodities and other	108605817A	S	025267949.01	79014009	CC - NYK - Commodities	2,500,000.00
Commodities and other	108605846A	S	025226341.01	79014009	CC - NYK - Commodities	2,500,000.00
Commodities and other	68659476A	S	025250051.01	79014032	CC - NYK - Commodities	20,850,000.00
Commodities and other	68976401A	S	025285792.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	68976411A	S	025285792.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	68980141A	S	025285784.01	79014009	CC - NYK - Commodities	15,872,000.00
Commodities and other	68980143A	S	025285784.01	79014009	CC - NYK - Commodities	15,872,000.00
Commodities and other	69086212A	S	025285792.01	79014009	CC - NYK - Commodities	23,808,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	69086214A	S	025285792.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	69090614A	S	025285784.01	79014009	CC - NYK - Commodities	15,872,000.00
Commodities and other	69090626A	S	025285784.01	79014009	CC - NYK - Commodities	15,872,000.00
Commodities and other	69156205A	S	025307109.01	79014009	CC - NYK - Commodities	1,984,000.00
Commodities and other	69156210A	S	025307109.01	79014009	CC - NYK - Commodities	1,984,000.00
Commodities and other	70775377A	S	025343609.01	79016383	CC - LDN - Commodities	3,999,999.99
Commodities and other	71946146A	S	025315425.01	79014032	CC - NYK - Commodities	76,320,000.00
Commodities and other	72129064A	S	025231192.01	79014009	CC - NYK - Commodities	79,740,000.00
Commodities and other	72402819A	S	025232695.01	79014032	CC - NYK - Commodities	9,040,000.00
Commodities and other	108605796A	S	025274853.01	79011451	CC - SI - Commodities	95,472.00
Commodities and other	55285432A	S	025219379.01	79014005	CC - NYK - Commodities	14,284,800.00
Commodities and other	55310060A	S	025219379.01	79014005	CC - NYK - Commodities	14,284,800.00
Commodities and other	55340676A	S	025326752.01	79014005	CC - NYK - Commodities	9,523,200.00
Commodities and other	55340680A	S	025326752.01	79014005	CC - NYK - Commodities	9,523,200.00
Commodities and other	55524288A	S	025326752.01	79014009	CC - NYK - Commodities	9,920,000.00
Commodities and other	55524303A	S	025219379.01	79014009	CC - NYK - Commodities	9,920,000.00
Commodities and other	55528371A	S	025326752.01	79014009	CC - NYK - Commodities	9,920,000.00
Commodities and other	55528401A	S	025326752.01	79014009	CC - NYK - Commodities	9,920,000.00
Commodities and other	55756112A	S	025326752.01	79014009	CC - NYK - Commodities	11,904,000.00
Commodities and other	55756115A	S	025219379.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	55756447A	S	025326752.01	79014009	CC - NYK - Commodities	15,872,000.00
Commodities and other	55756452A	S	025326752.01	79014009	CC - NYK - Commodities	7,936,000.00
Commodities and other	108606021A	S	025274853.01	79011451	CC - SI - Commodities	111,384.00
Commodities and other	108605865A	S	025274853.01	79014049	CC - NYK - Commodities	183,091.79
Commodities and other	108605815A	S	025274853.01	79014049	CC - NYK - Commodities	1,015,342.01
Commodities and other	108605875A	S	025274853.01	79014007	CC - NYK - Commodities	1,471,304.35
Commodities and other	58458647A	S	025232836.01	79014006	CC - NYK - Commodities	29,250,000.00
Commodities and other	108649913A	S	025232836.01	79014006	CC - NYK - Commodities	2,437,500.00
Commodities and other	58551660A	S	025326752.01	79014009	CC - NYK - Commodities	47,616,000.00
Commodities and other	58553252A	S	025326752.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	61608995A	S	025227133.01	79014033	CC - NYK - Commodities	13,770,000.00
Commodities and other	61614126A	S	025226333.01	79014033	CC - NYK - Commodities	13,770,000.00
Commodities and other	108605856A	S	025231192.01	79014009	CC - NYK - Commodities	1,231,250.00
Commodities and other	108604029A	S	025227133.01	79011016	CC - NYK - Commodities	3,600,000.00
Commodities and other	106176923A	S	025935909.01	79014006	CC - NYK - Commodities	720,000.00
Commodities and other	62435676A	S	025231192.01	79014033	CC - NYK - Commodities	14,400,000.00
Commodities and other	62455241A	S	025231192.01	79014033	CC - NYK - Commodities	43,200,000.00
Commodities and other	62594004A	S	025234691.01	79014033	CC - NYK - Commodities	28,260,000.00
Commodities and other	108605864A	S	025284068.01	79014006	CC - NYK - Commodities	525,000.00
Commodities and other	62748550A	S	025231192.01	79014033	CC - NYK - Commodities	113,040,000.00
Commodities and other	106176946A	S	025935909.01	79014006	CC - NYK - Commodities	720,000.00
Commodities and other	108606197A	S	025226341.01	79014009	CC - NYK - Commodities	5,545,000.00
Commodities and other	108606207A	S	025284068.01	79014006	CC - NYK - Commodities	28,860,000.00
Commodities and other	108606218A	S	025284068.01	79014006	CC - NYK - Commodities	36,400,000.00
Commodities and other	108606225A	S	025284068.01	79014006	CC - NYK - Commodities	18,200,000.00
Commodities and other	64176298A	S	025232836.01	79011016	CC - NYK - Commodities	48,000,000.00
Commodities and other	108606239A	S	025227133.01	79014027	CC - NYK - Commodities	3,090,000.00
Commodities and other	108609417A	S	025227133.01	79011042	CC - LDN - Commodities	3,500,000.00
Commodities and other	108606372A	S	025232836.01	79014027	CC - NYK - Commodities	1,750,000.00
Commodities and other	67646112A	S	025232836.01	79014027	CC - NYK - Commodities	48,600,000.00
Commodities and other	67646216A	S	025233354.01	79014027	CC - NYK - Commodities	16,200,000.00
Commodities and other	108606222A	S	025284068.01	79014006	CC - NYK - Commodities	1,000,000.00
Commodities and other	108606408A	S	025226333.01	79014033	CC - NYK - Commodities	3,750,000.00
Commodities and other	68940951A	S	025250051.01	79014033	CC - NYK - Commodities	21,000,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	68942227A	S	025226291.01	79014033	CC - NYK - Commodities	21,000,000.00
Commodities and other	68943155A	S	025250051.01	79014033	CC - NYK - Commodities	62,100,000.00
Commodities and other	68946269A	S	025225780.01	79014033	CC - NYK - Commodities	20,700,000.00
Commodities and other	69129661A	S	025233354.01	79014033	CC - NYK - Commodities	81,300,000.00
Commodities and other	69130131A	S	025265802.01	79014033	CC - NYK - Commodities	40,650,000.00
Commodities and other	108606195A	S	025265802.01	79014033	CC - NYK - Commodities	5,000,000.00
Commodities and other	69598388A	S	025284944.01	79014033	CC - NYK - Commodities	30,000,000.00
Commodities and other	70194663A	S	025289976.01	79014009	CC - NYK - Commodities	19,840,000.00
Commodities and other	70194667A	S	025289976.01	79014009	CC - NYK - Commodities	19,840,000.00
Commodities and other	70228393A	S	025233354.01	79014033	CC - NYK - Commodities	41,700,000.00
Commodities and other	70282303A	S	025233354.01	79014033	CC - NYK - Commodities	42,300,000.00
Commodities and other	70506676A	S	025226341.01	79014033	CC - NYK - Commodities	23,400,000.00
Commodities and other	70632251A	S	025289976.01	79014009	CC - NYK - Commodities	19,840,000.00
Commodities and other	70632435A	S	025289976.01	79014009	CC - NYK - Commodities	19,840,000.00
Commodities and other	70673985A	S	025233354.01	79014033	CC - NYK - Commodities	24,000,000.00
Commodities and other	70674046A	S	025227299.01	79014033	CC - NYK - Commodities	24,000,000.00
Commodities and other	70887767A	S	025267949.01	79014033	CC - NYK - Commodities	21,225,000.00
Commodities and other	108606199A	S	025265802.01	79014005	CC - NYK - Commodities	4,900,000.00
Commodities and other	71491663A	S	025326885.01	79016199	CC - LDN - Commodities	2,443,200.00
Commodities and other	108606229A	S	025226887.01	79014033	CC - NYK - Commodities	1,660,000.00
Commodities and other	71689299A	S	025284944.01	79014033	CC - NYK - Commodities	19,425,000.00
Commodities and other	71723754A	S	025289976.01	79014005	CC - NYK - Commodities	39,680,000.00
Commodities and other	71723857A	S	025289976.01	79014005	CC - NYK - Commodities	39,680,000.00
Commodities and other	108606175A	S	025225780.01	79014005	CC - NYK - Commodities	1,642,500.00
Commodities and other	109361090A	S	025226341.01	79014005	CC - NYK - Commodities	107,800,000.00
Commodities and other	72027075A	S	025226341.01	79014027	CC - NYK - Commodities	33,000,000.00
Commodities and other	72049920A	S	025315193.01	79014027	CC - NYK - Commodities	16,500,000.00
Commodities and other	72127176A	S	025265802.01	79014009	CC - NYK - Commodities	15,872,000.00
Commodities and other	72227282A	S	025326885.01	79016198	CC - LDN - Commodities	2,572,800.00
Commodities and other	72258820A	S	025326885.01	79016198	CC - LDN - Commodities	2,541,600.00
Commodities and other	108605573A	S	025225780.01	79016830	CC - SI - Commodities	3,978,000.00
Commodities and other	108606178A	S	025274853.01	79011451	CC - SI - Commodities	159,120.00
Commodities and other	106131940A	S	025274853.01	79011451	CC - SI - Commodities	5,728,320.00
Commodities and other	108606025A	S	025265836.01	79011451	CC - SI - Commodities	1,336,608.00
Commodities and other	108606187A	S	025274853.01	79011420	CC - SI - Commodities	71,604.00
Commodities and other	108606038A	S	025274853.01	79011420	CC - SI - Commodities	272,095.20
Commodities and other	108606050A	S	025274853.01	79011420	CC - SI - Commodities	143,208.00
Commodities and other	108606255A	S	025274853.01	79011420	CC - SI - Commodities	167,076.00
Commodities and other	108606063A	S	025274853.01	79011420	CC - SI - Commodities	167,076.00
Commodities and other	109258878A	S	025297045.01	79011420	CC - SI - Commodities	4,724,912.64
Commodities and other	109258855A	S	025297045.01	79011420	CC - SI - Commodities	10,051,987.68
Commodities and other	108606077A	S	025274853.01	79011420	CC - SI - Commodities	317,444.40
Commodities and other	108606092A	S	025274853.01	79011420	CC - SI - Commodities	297,554.40
Commodities and other	108606107A	S	025274853.01	79011420	CC - SI - Commodities	413,712.00
Commodities and other	108606285A	S	025291485.01	79016831	CC - SI - Commodities	25,139,200.00
Commodities and other	109644244A	S	025279993.01	79016831	CC - SI - Commodities	31,630.93
Commodities and other	109644259A	S	025279993.01	79016831	CC - SI - Commodities	31,630.93
Commodities and other	108606334A	S	025265836.01	79016831	CC - SI - Commodities	397,800.00
Commodities and other	63140629A	S	025231192.01	79016831	CC - SI - Commodities	23,868,000.00
Commodities and other	63261982A	S	025231192.01	79011481	CC - SI - Commodities	47,736,000.00
Commodities and other	108606358A	S	025233354.01	79016831	CC - SI - Commodities	3,978,000.00
Commodities and other	108607171A	S	025410580.01	79250012	CC - SI - Commodities	1,893,994.22
Commodities and other	108606803A	S	025410580.01	79250012	CC - SI - Commodities	947,029.73
Commodities and other	108606136A	S	025325028.01	79016831	CC - SI - Commodities	31,824.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108606400A	S	025325028.01	79016831	CC - SI - Commodities	39,780.00
Commodities and other	108606168A	S	025265836.01	79011420	CC - SI - Commodities	9,149,400.00
Commodities and other	108960989A	S	025308479.01	79014702	CC - NYK - Commodities	1,966,183.57
Commodities and other	108606582A	S	025325028.01	79016833	CC - SI - Commodities	79,560.00
Commodities and other	108606791A	S	025325028.01	79016831	CC - SI - Commodities	159,120.00
Commodities and other	108606739A	S	025279993.01	79016831	CC - SI - Commodities	795,600.00
Commodities and other	108606949A	S	025325028.01	79016831	CC - SI - Commodities	39,780.00
Commodities and other	108606758A	S	025325028.01	79016831	CC - SI - Commodities	79,560.00
Commodities and other	107379205A	S	025279993.01	79016831	CC - SI - Commodities	795,600.00
Commodities and other	108607007A	S	025325028.01	79016831	CC - SI - Commodities	95,472.00
Commodities and other	108607022A	S	025291485.01	79016831	CC - SI - Commodities	8,798,720.00
Commodities and other	108606871A	S	025265836.01	79016831	CC - SI - Commodities	11,695,320.00
Commodities and other	108606841A	S	025265836.01	79016831	CC - SI - Commodities	3,898,440.00
Commodities and other	108606983A	S	025325028.01	79016831	CC - SI - Commodities	127,296.00
Commodities and other	108606967A	S	025325028.01	79016831	CC - SI - Commodities	127,296.00
Commodities and other	68733289A	S	025274853.01	79016834	CC - SI - Commodities	19,094,400.00
Commodities and other	108607058A	S	025325028.01	79016834	CC - SI - Commodities	64,443.60
Commodities and other	109644214A	S	025279993.01	79016834	CC - SI - Commodities	270,444.46
Commodities and other	108606246A	S	025410580.01	79250002	CC - SI - Commodities	1,056,103.31
Commodities and other	70437565A	S	025274853.01	79016834	CC - SI - Commodities	9,547,200.00
Commodities and other	108606279A	S	025302605.01	79016834	CC - SI - Commodities	14,189,900.00
Commodities and other	108606468A	S	025302605.01	79016834	CC - SI - Commodities	18,330,012.00
Commodities and other	109644307A	S	025279993.01	79016834	CC - SI - Commodities	191,367.13
Commodities and other	108961003A	S	025308479.01	79014702	CC - NYK - Commodities	1,771,336.55
Commodities and other	108676154A	B	025324161.01	79096045	CC - LDN - Commodities	7,361,898.44
Commodities and other	71527111A	B	025342221.01	79096049	CC - LDN - Commodities	7,697,668.93
Commodities and other	71527157A	B	025342221.01	79096049	CC - LDN - Commodities	2,752,180.26
Commodities and other	58488832A	B	025277971.01	79010902	CC - NYK - Commodities	4,113,800.00
Commodities and other	64510686A	B	025284530.01	79900004	CC - NYK - Commodities	23,466,692.31
Commodities and other	108721273A	B	025319237.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	108721279A	B	025336967.01	79900068	CC - NYK - Commodities	1,885,907.69
Commodities and other	108721525A	B	025319237.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	108721463A	B	025277971.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	108721528A	B	025277971.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	108900174A	B	025277971.01	79010877	CC - NYK - Commodities	1,307,723.08
Commodities and other	108721467A	B	025277625.01	79900068	CC - NYK - Commodities	1,050,107.69
Commodities and other	108900165A	B	025277971.01	79010880	CC - NYK - Commodities	2,474,830.77
Commodities and other	108676221A	B	025309923.01	79096049	CC - LDN - Commodities	980,661.93
Commodities and other	108674546A	B	025309923.01	79096049	CC - LDN - Commodities	1,634,436.55
Commodities and other	108674844A	B	025309923.01	79096049	CC - LDN - Commodities	1,634,436.55
Commodities and other	66761106A	B	025336967.01	79900068	CC - NYK - Commodities	87,780,430.77
Commodities and other	66809027A	B	025336967.01	79900068	CC - NYK - Commodities	43,890,215.38
Commodities and other	108721475A	B	025333055.01	79900068	CC - NYK - Commodities	9,429,538.46
Commodities and other	108721538A	B	025333055.01	79900068	CC - NYK - Commodities	9,429,538.46
Commodities and other	108721479A	B	025333055.01	79900068	CC - NYK - Commodities	3,771,815.38
Commodities and other	108721485A	B	025277971.01	79900068	CC - NYK - Commodities	2,100,215.38
Commodities and other	108721542A	B	025277971.01	79900068	CC - NYK - Commodities	1,050,107.69
Commodities and other	108900177A	B	025277971.01	79010928	CC - NYK - Commodities	1,856,123.08
Commodities and other	108721514A	B	025277625.01	79097020	CC - NYK - Commodities	942,953.85
Commodities and other	108721566A	B	025277625.01	79097020	CC - NYK - Commodities	942,953.85
Commodities and other	108736032A	B	025336967.01	79010928	CC - NYK - Commodities	942,953.85
Commodities and other	108900180A	B	025277625.01	79010925	CC - NYK - Commodities	7,818,215.38
Commodities and other	108736035A	B	025277625.01	79010928	CC - NYK - Commodities	1,885,907.69
Commodities and other	108721571A	B	025336967.01	79900068	CC - NYK - Commodities	942,953.85

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108900183A	B	025336967.01	79010928	CC - NYK - Commodities	618,707.69
Commodities and other	108900186A	B	025277831.01	79010928	CC - NYK - Commodities	618,707.69
Commodities and other	108736070A	B	025336967.01	79010925	CC - NYK - Commodities	1,050,107.69
Commodities and other	68346624A	B	025277625.01	79900068	CC - NYK - Commodities	99,953,107.69
Commodities and other	108721518A	B	025277971.01	79900068	CC - NYK - Commodities	2,100,215.38
Commodities and other	68417187A	B	025284027.01	79010925	CC - NYK - Commodities	10,972,553.85
Commodities and other	68442535A	B	025277625.01	79900068	CC - NYK - Commodities	10,972,553.85
Commodities and other	68442550A	B	025277625.01	79900068	CC - NYK - Commodities	10,972,553.85
Commodities and other	68707186A	B	025277625.01	79900068	CC - NYK - Commodities	21,945,107.69
Commodities and other	68749491A	B	025284027.01	79900068	CC - NYK - Commodities	23,466,692.31
Commodities and other	68749585A	B	025277625.01	79900068	CC - NYK - Commodities	23,466,692.31
Commodities and other	68792663A	B	025284027.01	79010880	CC - NYK - Commodities	10,972,553.85
Commodities and other	69066781A	B	025336967.01	79900061	CC - NYK - Commodities	4,113,800.00
Commodities and other	108900189A	B	025277971.01	79010925	CC - NYK - Commodities	618,707.69
Commodities and other	69082636A	B	025277971.01	79010925	CC - NYK - Commodities	7,199,507.69
Commodities and other	69084093A	B	025277971.01	79010925	CC - NYK - Commodities	7,199,507.69
Commodities and other	108652002A	B	025336967.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	69323917A	B	025277971.01	79900068	CC - NYK - Commodities	10,972,553.85
Commodities and other	69329059A	B	025277971.01	79900068	CC - NYK - Commodities	32,789,076.92
Commodities and other	108900192A	B	025336967.01	79010925	CC - NYK - Commodities	689,015.38
Commodities and other	108900198A	B	025277971.01	79010925	CC - NYK - Commodities	1,378,030.77
Commodities and other	108652035A	B	025336967.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108722145A	B	025277625.01	79900060	CC - NYK - Commodities	942,953.85
Commodities and other	69476252A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	69535073A	B	025277625.01	79010925	CC - NYK - Commodities	21,945,107.69
Commodities and other	108721579A	B	025277625.01	79900068	CC - NYK - Commodities	1,993,061.54
Commodities and other	69686699A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	69686735A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	69862909A	B	025336967.01	79097010	CC - NYK - Commodities	12,494,138.46
Commodities and other	69906428A	B	025277625.01	79097010	CC - NYK - Commodities	24,988,276.92
Commodities and other	108900204A	B	025336967.01	79010925	CC - NYK - Commodities	1,378,030.77
Commodities and other	108721522A	B	025336967.01	79900074	CC - NYK - Commodities	942,953.85
Commodities and other	108721594A	B	025336967.01	79900074	CC - NYK - Commodities	1,885,907.69
Commodities and other	108722085A	B	025277971.01	79900060	CC - NYK - Commodities	942,953.85
Commodities and other	69947344A	B	025332248.01	79900074	CC - NYK - Commodities	12,494,138.46
Commodities and other	69965186A	B	025284530.01	79900074	CC - NYK - Commodities	12,494,138.46
Commodities and other	69973927A	B	025336967.01	79097008	CC - NYK - Commodities	21,945,107.69
Commodities and other	108722088A	B	025277625.01	79900053	CC - NYK - Commodities	1,885,907.69
Commodities and other	70092805A	B	025277625.01	79900053	CC - NYK - Commodities	10,972,553.85
Commodities and other	70110842A	B	025277971.01	79097010	CC - NYK - Commodities	46,933,384.62
Commodities and other	70152893A	B	025336967.01	79097010	CC - NYK - Commodities	21,945,107.69
Commodities and other	108652047A	B	025332248.01	79010956	CC - NYK - Commodities	1,045,200.00
Commodities and other	70196736A	B	025284530.01	79010968	CC - NYK - Commodities	12,494,138.46
Commodities and other	70200023A	B	025336967.01	79900053	CC - NYK - Commodities	9,034,830.77
Commodities and other	70226668A	B	025284027.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	108652097A	B	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	70369195A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108721546A	B	025277625.01	79097020	CC - NYK - Commodities	942,953.85
Commodities and other	70427936A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108721597A	B	025336967.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	108736041A	B	025336967.01	79097028	CC - NYK - Commodities	942,953.85
Commodities and other	108721600A	B	025277971.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	108721603A	B	025336967.01	79900074	CC - NYK - Commodities	942,953.85
Commodities and other	108722091A	B	025336967.01	79900060	CC - NYK - Commodities	942,953.85

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108652054A	B	025286840.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108652071A	B	025286840.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	108721606A	B	025336967.01	79097010	CC - NYK - Commodities	942,953.85
Commodities and other	70834661A	B	025336967.01	79097010	CC - NYK - Commodities	25,074,000.00
Commodities and other	70835972A	B	025284530.01	79097010	CC - NYK - Commodities	24,988,276.92
Commodities and other	70865129A	B	025336967.01	79097010	CC - NYK - Commodities	12,537,000.00
Commodities and other	70865518A	B	025336967.01	79097010	CC - NYK - Commodities	12,537,000.00
Commodities and other	108721549A	B	025332248.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	71036774A	B	025284530.01	79900068	CC - NYK - Commodities	12,494,138.46
Commodities and other	108722148A	B	025277971.01	79900060	CC - NYK - Commodities	1,050,107.69
Commodities and other	108722151A	B	025336967.01	79900060	CC - NYK - Commodities	471,476.92
Commodities and other	108721552A	B	025277963.01	79097020	CC - NYK - Commodities	1,050,107.69
Commodities and other	108721555A	B	025277625.01	79097020	CC - NYK - Commodities	4,200,430.77
Commodities and other	71088280A	B	025336967.01	79097008	CC - NYK - Commodities	25,074,000.00
Commodities and other	71113881A	B	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108736076A	B	025336967.01	79097028	CC - NYK - Commodities	1,050,107.69
Commodities and other	108721724A	B	025332248.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108736217A	B	025336967.01	79097028	CC - NYK - Commodities	1,885,907.69
Commodities and other	108736214A	B	025284027.01	79097028	CC - NYK - Commodities	942,953.85
Commodities and other	108721742A	B	025336967.01	79097020	CC - NYK - Commodities	1,050,107.69
Commodities and other	108721728A	B	025336967.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108721739A	B	025336967.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108736220A	B	025336967.01	79097028	CC - NYK - Commodities	942,953.85
Commodities and other	71461570A	B	025277625.01	79900053	CC - NYK - Commodities	10,287,707.69
Commodities and other	108721768A	B	025277971.01	79097010	CC - NYK - Commodities	1,993,061.54
Commodities and other	108652083A	B	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108900210A	B	025336967.01	79097028	CC - NYK - Commodities	689,015.38
Commodities and other	108652089A	B	025277971.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	71732970A	B	025336967.01	79097010	CC - NYK - Commodities	21,859,384.62
Commodities and other	71733268A	B	025280454.01	79900068	CC - NYK - Commodities	10,929,692.31
Commodities and other	108721776A	B	025332248.01	79097008	CC - NYK - Commodities	1,993,061.54
Commodities and other	108721745A	B	025277971.01	79097008	CC - NYK - Commodities	5,979,184.62
Commodities and other	71843428A	B	025318577.01	79097020	CC - NYK - Commodities	10,972,553.85
Commodities and other	108736229A	B	025336967.01	79097028	CC - NYK - Commodities	2,100,215.38
Commodities and other	108674601A	S	025302019.01	79096049	CC - LDN - Commodities	196,132.39
Commodities and other	108782576A	S	025286857.01	79096107	CC - LDN - Commodities	1,983,227.11
Commodities and other	108782573A	S	025286857.01	79096107	CC - LDN - Commodities	1,067,891.52
Commodities and other	108782542A	S	025286857.01	79096107	CC - LDN - Commodities	1,983,227.11
Commodities and other	108782539A	S	025286857.01	79096107	CC - LDN - Commodities	1,067,891.52
Commodities and other	108675869A	S	025302019.01	79096049	CC - LDN - Commodities	392,264.77
Commodities and other	60100812A	S	025277971.01	79900109	CC - NYK - Commodities	54,691,323.08
Commodities and other	109750299A	S	025277625.01	79900062	CC - NYK - Commodities	2,779,962.40
Commodities and other	108900213A	S	025277971.01	79010925	CC - NYK - Commodities	1,237,415.38
Commodities and other	108722154A	S	025277625.01	79900060	CC - NYK - Commodities	1,885,907.69
Commodities and other	65311111A	S	025277625.01	79900068	CC - NYK - Commodities	10,972,553.85
Commodities and other	65922635A	S	025289885.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	66015283A	S	025277625.01	79900068	CC - NYK - Commodities	12,494,138.46
Commodities and other	108900216A	S	025277971.01	79010925	CC - NYK - Commodities	2,474,830.77
Commodities and other	108900195A	S	025277971.01	79010925	CC - NYK - Commodities	618,707.69
Commodities and other	66173269A	S	025277971.01	79010880	CC - NYK - Commodities	28,798,030.77
Commodities and other	66195277A	S	025277625.01	79900068	CC - NYK - Commodities	10,972,553.85
Commodities and other	108721764A	S	025336967.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	108721773A	S	025336967.01	79900068	CC - NYK - Commodities	7,543,630.77
Commodities and other	108721779A	S	025336967.01	79900068	CC - NYK - Commodities	3,771,815.38

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108652778A	S	025317652.01	79900064	CC - NYK - Commodities	873,674.88
Commodities and other	108652813A	S	025317652.01	79900064	CC - NYK - Commodities	450,742.08
Commodities and other	108721782A	S	025277625.01	79900068	CC - NYK - Commodities	1,993,061.54
Commodities and other	108895309A	S	025277971.01	79900068	CC - NYK - Commodities	618,707.69
Commodities and other	108895306A	S	025277971.01	79900068	CC - NYK - Commodities	1,237,415.38
Commodities and other	67292882A	S	025277971.01	79900068	CC - NYK - Commodities	7,199,507.69
Commodities and other	67292901A	S	025277971.01	79900068	CC - NYK - Commodities	7,199,507.69
Commodities and other	108722232A	S	025277625.01	79900068	CC - NYK - Commodities	1,993,061.54
Commodities and other	108722238A	S	025336967.01	79900068	CC - NYK - Commodities	1,993,061.54
Commodities and other	108722244A	S	025277971.01	79900068	CC - NYK - Commodities	1,993,061.54
Commodities and other	108900201A	S	025277971.01	79010925	CC - NYK - Commodities	1,307,723.08
Commodities and other	108722226A	S	025277625.01	79900068	CC - NYK - Commodities	1,885,907.69
Commodities and other	67496869A	S	025277625.01	79900060	CC - NYK - Commodities	10,573,320.00
Commodities and other	108735987A	S	025277971.01	79010968	CC - NYK - Commodities	11,915,507.69
Commodities and other	67521949A	S	025277971.01	79010928	CC - NYK - Commodities	21,598,523.08
Commodities and other	68417201A	S	025284027.01	79010925	CC - NYK - Commodities	7,199,507.69
Commodities and other	108722267A	S	025277625.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	108722229A	S	025277625.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	109777170A	S	025302993.01	79900068	CC - NYK - Commodities	3,531,255.00
Commodities and other	108676164A	S	025328741.01	79096049	CC - LDN - Commodities	1,307,549.24
Commodities and other	108674539A	S	025328758.01	79096049	CC - LDN - Commodities	1,961,323.86
Commodities and other	108722235A	S	025277625.01	79900068	CC - NYK - Commodities	1,993,061.54
Commodities and other	68773604A	S	025284498.01	79900064	CC - NYK - Commodities	988,774.40
Commodities and other	68792648A	S	025284027.01	79010880	CC - NYK - Commodities	7,199,507.69
Commodities and other	108722097A	S	025277625.01	79900060	CC - NYK - Commodities	471,476.92
Commodities and other	108722270A	S	025277625.01	79900068	CC - NYK - Commodities	16,458,830.77
Commodities and other	108722248A	S	025284027.01	79097020	CC - NYK - Commodities	1,050,107.69
Commodities and other	68919360A	S	025277625.01	79900068	CC - NYK - Commodities	10,972,553.85
Commodities and other	108722252A	S	025336967.01	79097020	CC - NYK - Commodities	942,953.85
Commodities and other	108676196A	S	025328758.01	79096049	CC - LDN - Commodities	980,661.93
Commodities and other	108673966A	S	025328741.01	79096049	CC - LDN - Commodities	653,774.62
Commodities and other	69238223A	S	025277971.01	79010956	CC - NYK - Commodities	12,341,400.00
Commodities and other	69252825A	S	025336967.01	79010925	CC - NYK - Commodities	10,972,553.85
Commodities and other	108652862A	S	025317652.01	79900002	CC - NYK - Commodities	889,896.96
Commodities and other	108722258A	S	025277971.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	69329043A	S	025277971.01	79900068	CC - NYK - Commodities	32,917,661.54
Commodities and other	108652843A	S	025317652.01	79900002	CC - NYK - Commodities	225,950.40
Commodities and other	69476276A	S	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108736235A	S	025277625.01	79010925	CC - NYK - Commodities	1,885,907.69
Commodities and other	69658139A	S	025336967.01	79900068	CC - NYK - Commodities	12,494,138.46
Commodities and other	69685168A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	69685375A	S	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	69686421A	S	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108654308A	S	025336967.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108655068A	S	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108654323A	S	025286840.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108736245A	S	025336967.01	79010925	CC - NYK - Commodities	2,100,215.38
Commodities and other	69973911A	S	025336967.01	79097008	CC - NYK - Commodities	14,399,015.38
Commodities and other	70068833A	S	025284498.01	79900068	CC - NYK - Commodities	1,097,255.38
Commodities and other	70092791A	S	025277625.01	79900053	CC - NYK - Commodities	9,034,830.77
Commodities and other	108675847A	S	025309923.01	79096049	CC - LDN - Commodities	653,774.62
Commodities and other	70173725A	S	025277971.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	108655209A	S	025336967.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108655212A	S	025336967.01	79010956	CC - NYK - Commodities	348,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108722157A	S	025332248.01	79900060	CC - NYK - Commodities	942,953.85
Commodities and other	108736408A	S	025277971.01	79900060	CC - NYK - Commodities	942,953.85
Commodities and other	108722273A	S	025294562.01	79900068	CC - NYK - Commodities	3,522,682.69
Commodities and other	108736534A	S	025302993.01	79900068	CC - NYK - Commodities	1,969,219.81
Commodities and other	108736541A	S	025336967.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108654931A	S	025332248.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	108736520A	S	025336967.01	79097020	CC - NYK - Commodities	942,953.85
Commodities and other	108736022A	S	025277971.01	79014747	CC - NYK - Commodities	942,953.85
Commodities and other	108736523A	S	025332248.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108900126A	S	025336967.01	79014747	CC - NYK - Commodities	618,707.69
Commodities and other	71062496A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108736544A	S	025336967.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	71111099A	S	025277625.01	79900053	CC - NYK - Commodities	10,287,707.69
Commodities and other	108736526A	S	025336967.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	71138141A	S	025336967.01	79097028	CC - NYK - Commodities	12,494,138.46
Commodities and other	71139951A	S	025294562.01	79900002	CC - NYK - Commodities	2,064,600.00
Commodities and other	109750540A	S	025284498.01	79900053	CC - NYK - Commodities	4,637,409.23
Commodities and other	71211330A	S	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108736248A	S	025336967.01	79097028	CC - NYK - Commodities	942,953.85
Commodities and other	108736232A	S	025336967.01	79097028	CC - NYK - Commodities	1,050,107.69
Commodities and other	108736251A	S	025336967.01	79097028	CC - NYK - Commodities	942,953.85
Commodities and other	108736238A	S	025277971.01	79097028	CC - NYK - Commodities	942,953.85
Commodities and other	108741255A	S	025277625.01	79097028	CC - NYK - Commodities	942,953.85
Commodities and other	71434185A	S	025336967.01	79097028	CC - NYK - Commodities	10,972,553.85
Commodities and other	71435701A	S	025277625.01	79097028	CC - NYK - Commodities	12,494,138.46
Commodities and other	108736530A	S	025277971.01	79097008	CC - NYK - Commodities	3,150,323.08
Commodities and other	71455809A	S	025318577.01	79097028	CC - NYK - Commodities	12,494,138.46
Commodities and other	71456075A	S	025336967.01	79900068	CC - NYK - Commodities	12,494,138.46
Commodities and other	108736538A	S	025336967.01	79097010	CC - NYK - Commodities	1,885,907.69
Commodities and other	108900219A	S	025336967.01	79097028	CC - NYK - Commodities	689,015.38
Commodities and other	71697232A	S	025336967.01	79097028	CC - NYK - Commodities	8,197,876.92
Commodities and other	71733005A	S	025336967.01	79097010	CC - NYK - Commodities	21,945,107.69
Commodities and other	71733253A	S	025280454.01	79900068	CC - NYK - Commodities	10,972,553.85
Commodities and other	108736552A	S	025294562.01	79097008	CC - NYK - Commodities	75,436.31
Commodities and other	108736558A	S	025277625.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	71843443A	S	025318577.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108900222A	S	025336967.01	79097028	CC - NYK - Commodities	1,378,030.77
Commodities and other	1416198A	S	025210865.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108317230A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108317234A	B	025211020.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108317240A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107018166A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108175627A	B	025211020.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	50878932A	B	025217464.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	50878930A	B	025217464.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	109301181A	B	025211020.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109301211A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109350085A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109734073A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	51662055A	B	025217464.01	79092001	CC - LDN - Commodities	13,787,325.75
Commodities and other	51662057A	B	025217464.01	79092001	CC - LDN - Commodities	13,787,325.75
Commodities and other	106447616A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106447619A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	52318908A	B	025211020.01	79092001	CC - LDN - Commodities	27,574,651.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	52318910A	B	025211020.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	52383070A	B	025210865.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	52476624A	B	025211020.01	79092015	CC - LDN - Commodities	165,447,909.00
Commodities and other	52476633A	S	025211020.01	79092015	CC - LDN - Commodities	165,447,909.00
Commodities and other	107114651A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107811341A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107811489A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107911475A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108115876A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108115882A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	53658053A	S	025217464.01	79092015	CC - LDN - Commodities	38,604,512.10
Commodities and other	53658056A	S	025217464.01	79092015	CC - LDN - Commodities	38,604,512.10
Commodities and other	106504676A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106504679A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	53936727A	S	025240623.01	79092015	CC - LDN - Commodities	44,119,442.40
Commodities and other	53936729A	S	025240623.01	79092015	CC - LDN - Commodities	44,119,442.40
Commodities and other	108062326A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108115888A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108317244A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108317247A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108317250A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108317253A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106601208A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106601211A	B	025217464.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106653879A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106858322A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107232313A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107857987A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108001189A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108768532A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109067944A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109476561A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106601214A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107171321A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107171324A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107171328A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107171335A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107171338A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107171341A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	56264743A	B	025240623.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	56276664A	S	025210865.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	56276668A	S	025210865.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	109010728A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106814288A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106814292A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106858326A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108001192A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108115873A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108115879A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108115885A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108175624A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109067951A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109067956A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109067948A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107911576A	B	025278896.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	106963176A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108001195A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108371526A	B	025211020.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108511788A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108944411A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109010732A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109564616A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109564619A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109597436A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106763105A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108371529A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108579234A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108579218A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108944414A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109010735A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109520101A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109520115A	B	025217464.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109520119A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109520109A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	60266258A	B	025210865.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	60455231A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	106555989A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	60637282A	B	025211020.01	79092001	CC - LDN - Commodities	110,298,606.00
Commodities and other	60763417A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	60766321A	S	025313016.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	60766325A	S	025313016.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	107674172A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107911579A	S	025278896.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	61276052A	S	025216987.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	61276056A	S	025216987.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	108768529A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108768535A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106504682A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107018136A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106504685A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109127838A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108268338A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107171332A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109694302A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106290509A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	61989300A	B	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	61989303A	B	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	61989308A	B	025210915.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	61989314A	B	025210915.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	106382855A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106382858A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	62083958A	S	025216987.01	79092001	CC - LDN - Commodities	13,787,325.75
Commodities and other	62083966A	S	025216987.01	79092001	CC - LDN - Commodities	13,787,325.75
Commodities and other	62097024A	S	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	62104014A	B	025240623.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	62104017A	B	025240623.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106858331A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	62486862A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	62486863A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	62486864A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	62486865A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	62486866A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	62486867A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	62486868A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	62486869A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	62486870A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	62486871A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	62486872A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	62486873A	B	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	107724343A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107958972A	B	025210816.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107958975A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	62662203A	B	025211137.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	62662196A	B	025211137.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	62954680A	B	025210865.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	62954753A	B	025210865.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	109177162A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	63137908A	S	025210865.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	63137910A	S	025210865.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	109413050A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	63216888A	B	025240623.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	63216904A	B	025240623.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	109564622A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109597439A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109597424A	B	025410507.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	63333410A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	63697726A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	107477397A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	64081907A	S	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108062323A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	64178272A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	64178274A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108268358A	S	025307976.01	79099842	CC - LDN - Commodities	397.07
Commodities and other	64313206A	B	025326448.01	79093019	CC - LDN - Commodities	3,160,946.69
Commodities and other	106382895A	B	025307976.01	79099831	CC - LDN - Commodities	1,102.99
Commodities and other	107858009A	S	025307976.01	79099831	CC - LDN - Commodities	1,102.99
Commodities and other	106382898A	S	025307976.01	79099831	CC - LDN - Commodities	1,102.99
Commodities and other	107858012A	B	025307976.01	79099831	CC - LDN - Commodities	1,102.99
Commodities and other	64441397A	B	025250762.01	79004821	CC - LDN - Commodities	13,179,833.29
Commodities and other	108886202A	B	025210915.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	64490662A	B	025240623.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	64490664A	B	025240623.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	64521598A	S	025216987.01	79092001	CC - LDN - Commodities	16,544,790.90
Commodities and other	64521601A	S	025216987.01	79092001	CC - LDN - Commodities	16,544,790.90
Commodities and other	64524393A	S	025210865.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	64524400A	S	025210865.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	109127850A	B	025410507.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	109127826A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109238177A	B	025211020.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109413047A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	64767961A	S	025240623.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	109629136A	B	025210865.01	79092017	CC - LDN - Commodities	1,102.99

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	64786675A	S	025240623.01	79092001	CC - LDN - Commodities	82,723,954.50
Commodities and other	64787241A	S	025240623.01	79092001	CC - LDN - Commodities	22,059,721.20
Commodities and other	64787238A	S	025240623.01	79092001	CC - LDN - Commodities	22,059,721.20
Commodities and other	109734076A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	64986502A	B	025250762.01	79004821	CC - LDN - Commodities	6,589,916.64
Commodities and other	65055166A	B	025250762.01	79004821	CC - LDN - Commodities	13,179,833.29
Commodities and other	65122384A	B	025216060.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	65205197A	B	025210915.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	65205164A	B	025210915.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	65201817A	B	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	65201820A	B	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107232316A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107232322A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107232398A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	65421530A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	65459670A	B	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	65701662A	S	025313016.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	65701722A	S	025313016.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	65738655A	S	025322504.01	79011908	CC - NYK - Commodities	17,418,240.00
Commodities and other	108886111A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	66300176A	S	025322504.01	79011908	CC - NYK - Commodities	11,827,200.00
Commodities and other	66462784A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	66534452A	S	025322504.01	79011908	CC - NYK - Commodities	11,755,520.00
Commodities and other	66573709A	S	025322504.01	79011908	CC - NYK - Commodities	8,228,864.00
Commodities and other	66597111A	S	025211020.01	79092001	CC - LDN - Commodities	25,368,679.38
Commodities and other	66597106A	S	025211020.01	79092001	CC - LDN - Commodities	25,368,679.38
Commodities and other	109778484A	B	025410341.01	79251017	CC - LDN - Commodities	1,098,319.44
Commodities and other	109778456A	B	025410341.01	79251017	CC - LDN - Commodities	1,098,319.44
Commodities and other	66755833A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	66755835A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	66755836A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	66755837A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	66755839A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	66755840A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	66755841A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	66755842A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	66755843A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	66755844A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	66755845A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	66755846A	S	025332644.01	79093014	CC - LDN - Commodities	3,487,313.76
Commodities and other	109778508A	B	025410341.01	79251017	CC - LDN - Commodities	1,098,319.44
Commodities and other	66760972A	S	025216987.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	66760980A	B	025216987.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	66760974A	S	025307976.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	66760982A	B	025307976.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	66762692A	S	025313016.01	79011917	CC - NYK - Commodities	10,000,000.00
Commodities and other	66799581A	S	025217464.01	79011917	CC - NYK - Commodities	21,504,000.00
Commodities and other	109778472A	B	025410341.01	79251017	CC - LDN - Commodities	1,098,319.44
Commodities and other	66839431A	S	025211137.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107299807A	B	025210915.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	109778496A	B	025410341.01	79251017	CC - LDN - Commodities	1,098,319.44
Commodities and other	109778520A	B	025410341.01	79251017	CC - LDN - Commodities	1,098,319.44
Commodities and other	108229501A	B	025211020.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108229498A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	67306306A	B	025240623.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	67306315A	B	025240623.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	67306309A	S	025240623.01	79091946	CC - LDN - Commodities	27,574,651.50
Commodities and other	67306313A	S	025240623.01	79091946	CC - LDN - Commodities	27,574,651.50
Commodities and other	67378734A	S	025216060.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	67378683A	S	025216060.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	67378675A	B	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	67378670A	B	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	109127919A	B	025211020.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	109127910A	B	025211020.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	109177222A	B	025215864.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	67672752A	S	025215880.01	79093014	CC - LDN - Commodities	16,518,854.65
Commodities and other	109238180A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109238187A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	67670183A	B	025240623.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	109301186A	B	025217464.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109301189A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109301194A	B	025211020.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109301207A	B	025411992.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	109299251A	B	025411992.01	79251025	CC - LDN - Commodities	1,102.99
Commodities and other	109301214A	B	025217464.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109476680A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	67802866A	B	025217464.01	79011908	CC - NYK - Commodities	71,680,000.00
Commodities and other	109778540A	B	025410341.01	79251017	CC - LDN - Commodities	1,098,319.44
Commodities and other	67907739A	S	025297029.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	67907743A	B	025297029.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	109734079A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109734088A	B	025217464.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	67953030A	B	025410341.01	79251017	CC - LDN - Commodities	3,294,958.32
Commodities and other	68351420A	S	025946476.01	79093125	CC - LDN - Commodities	1,097,597.50
Commodities and other	68351409A	S	025946476.01	79090026	CC - LDN - Commodities	1,011,114.80
Commodities and other	68351422A	S	025946476.01	79090023	CC - LDN - Commodities	1,468,113.20
Commodities and other	68655141A	B	025297029.01	79092015	CC - LDN - Commodities	24,265,693.32
Commodities and other	68655164A	B	025297029.01	79092015	CC - LDN - Commodities	24,265,693.32
Commodities and other	68699091A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68699092A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68699093A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68699094A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68699095A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68699096A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68699097A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68699098A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68699099A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68699100A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68699101A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68699102A	B	025332644.01	79093014	CC - LDN - Commodities	2,386,056.78
Commodities and other	68701597A	B	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	68774632A	B	025216060.01	79096247	CC - LDN - Commodities	500,000.00
Commodities and other	68900841A	S	025216060.01	79092001	CC - LDN - Commodities	41,361,977.25
Commodities and other	68900846A	S	025216060.01	79092001	CC - LDN - Commodities	41,361,977.25
Commodities and other	68900967A	S	025240623.01	79092001	CC - LDN - Commodities	41,361,977.25
Commodities and other	68900953A	S	025240623.01	79092001	CC - LDN - Commodities	41,361,977.25
Commodities and other	68913470A	B	025211020.01	79092015	CC - LDN - Commodities	62,870,205.42
Commodities and other	68913472A	S	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	68913474A	S	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	68913476A	B	025211020.01	79092015	CC - LDN - Commodities	62,870,205.42
Commodities and other	68972097A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	68972099A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	69017973A	B	025313016.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	69017961A	B	025313016.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	69028583A	S	025217464.01	79096247	CC - LDN - Commodities	400,000.00
Commodities and other	108371625A	B	025411992.01	79251025	CC - LDN - Commodities	1,102.99
Commodities and other	69068200A	B	025211020.01	79093014	CC - LDN - Commodities	7,525,256.01
Commodities and other	69157613A	B	025313016.01	79011933	CC - NYK - Commodities	20,000,000.00
Commodities and other	69337438A	S	025240623.01	79092001	CC - LDN - Commodities	18,750,763.02
Commodities and other	69337432A	S	025240623.01	79092001	CC - LDN - Commodities	18,750,763.02
Commodities and other	69716634A	B	025216060.01	79016397	CC - LDN - Commodities	1.00
Commodities and other	69736177A	S	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	69736179A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	69818494A	S	025240623.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	69818531A	S	025307976.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	69819437A	S	025240623.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	69946887A	B	025216060.01	79016408	CC - LDN - Commodities	1.00
Commodities and other	70098553A	B	025281171.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	107064252A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	70175641A	B	025211020.01	79092015	CC - LDN - Commodities	19,853,749.08
Commodities and other	70175634A	B	025211020.01	79092015	CC - LDN - Commodities	19,853,749.08
Commodities and other	70672439A	B	025211020.01	79092015	CC - LDN - Commodities	22,611,214.23
Commodities and other	70672449A	S	025297029.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	70859528A	S	025211020.01	79092015	CC - LDN - Commodities	15,441,804.84
Commodities and other	70859540A	S	025211020.01	79092015	CC - LDN - Commodities	15,441,804.84
Commodities and other	70859589A	S	025313016.01	79092015	CC - LDN - Commodities	15,441,804.84
Commodities and other	70859604A	S	025313016.01	79092015	CC - LDN - Commodities	15,441,804.84
Commodities and other	108443266A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108443269A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	71093097A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093098A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093099A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093100A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093101A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093102A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093103A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093104A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093105A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093106A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093107A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093108A	B	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093148A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093149A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093150A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093151A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093152A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093153A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093154A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093155A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093156A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093157A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71093158A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	71093159A	S	025213687.01	79093125	CC - LDN - Commodities	31,830,327.50
Commodities and other	71290233A	B	025314303.01	79016408	CC - LDN - Commodities	1.00
Commodities and other	71825349A	S	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	71825353A	S	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	71894195A	S	025313016.01	79092019	CC - LDN - Commodities	12,697,287.00
Commodities and other	71894198A	S	025313016.01	79092019	CC - LDN - Commodities	12,697,287.00
Commodities and other	72029220A	B	025210865.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	72029211A	B	025210865.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	72391913A	S	025297029.01	79092001	CC - LDN - Commodities	22,059,721.20
Commodities and other	72412057A	B	025240623.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	72451988A	S	025281171.01	79093017	CC - LDN - Commodities	55,354.82
Commodities and other	72451991A	S	025281171.01	79093017	CC - LDN - Commodities	55,354.82
Commodities and other	72451992A	S	025281171.01	79093017	CC - LDN - Commodities	55,354.82
Commodities and other	72465814A	S	025281171.01	79093017	CC - LDN - Commodities	55,354.82
Commodities and other	72453570A	S	025281171.01	79090036	CC - LDN - Commodities	220,216.98
Commodities and other	72453572A	S	025281171.01	79090036	CC - LDN - Commodities	220,216.98
Commodities and other	72453573A	S	025281171.01	79090036	CC - LDN - Commodities	220,216.98
Commodities and other	72453574A	S	025281171.01	79090036	CC - LDN - Commodities	220,216.98
Commodities and other	72453575A	S	025281171.01	79090036	CC - LDN - Commodities	220,216.98
Commodities and other	72453577A	S	025281171.01	79090036	CC - LDN - Commodities	220,216.98
Commodities and other	72490895A	S	025211020.01	79092015	CC - LDN - Commodities	26,471,665.44
Commodities and other	72490893A	S	025211020.01	79092015	CC - LDN - Commodities	26,471,665.44
Commodities and other	72503536A	S	025217464.01	79016396	CC - LDN - Commodities	69,525.92
Commodities and other	108578371A	B	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108649879A	B	025234691.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108664759A	B	025268798.01	79014625	CC - NYK - Commodities	2,286,787.00
Commodities and other	72585009A	B	025211020.01	79016432	CC - LDN - Commodities	67,500,000.00
Commodities and other	72582070A	B	025268798.01	79014625	CC - NYK - Commodities	30,871,624.50
Commodities and other	108674707A	B	025328758.01	79096049	CC - LDN - Commodities	2,941,985.79
Commodities and other	108674727A	B	025328741.01	79096049	CC - LDN - Commodities	1,961,323.86
Commodities and other	72642111A	S	025233354.01	79014027	CC - NYK - Commodities	27,000,000.00
Commodities and other	72642391A	S	025233354.01	79014027	CC - NYK - Commodities	5,237,760.00
Commodities and other	72642435A	S	025284944.01	79014027	CC - NYK - Commodities	27,000,000.00
Commodities and other	72642452A	S	025284944.01	79014027	CC - NYK - Commodities	6,190,080.00
Commodities and other	109483604A	S	025248154.01	79011016	CC - NYK - Commodities	1,067,188.98
Commodities and other	72799565A	S	025326885.01	79016199	CC - LDN - Commodities	2,580,000.00
Commodities and other	72845233A	S	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108606435A	B	025226341.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108674920A	S	025302019.01	79096049	CC - LDN - Commodities	130,754.92
Commodities and other	72907445A	S	025210816.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	72907439A	S	025210816.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	72907452A	B	025210816.01	79091946	CC - LDN - Commodities	22,059,721.20
Commodities and other	72907449A	B	025210816.01	79091946	CC - LDN - Commodities	22,059,721.20
Commodities and other	73025489A	S	025250051.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	73038675A	B	025233354.01	79014027	CC - NYK - Commodities	20,610,000.00
Commodities and other	73038775A	S	025233354.01	79014027	CC - NYK - Commodities	13,094,400.00
Commodities and other	73088345A	B	025233354.01	79011505	CC - LDN - Commodities	69,237,000.00
Commodities and other	73112461A	S	025302019.01	79096954	CC - LDN - Commodities	2,318,514.11
Commodities and other	73116142A	S	025302019.01	79096954	CC - LDN - Commodities	1,656,081.50
Commodities and other	73124788A	B	025257205.01	79014027	CC - NYK - Commodities	41,550,000.00
Commodities and other	73124822A	B	025257205.01	79014027	CC - NYK - Commodities	5,237,760.00
Commodities and other	73143049A	S	025318783.01	79014006	CC - NYK - Commodities	80,400,000.00
Commodities and other	73141118A	B	025226341.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	73146638A	B	025337247.01	79014027	CC - NYK - Commodities	41,160,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	73146954A	B	025337247.01	79014027	CC - NYK - Commodities	4,761,600.00
Commodities and other	73181733A	S	025217464.01	79096224	CC - LDN - Commodities	820,842.24
Commodities and other	108606359A	B	025267949.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	73165665A	S	025267949.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108606368A	B	025231192.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	73165678A	S	025231192.01	79014008	CC - NYK - Commodities	14,027,400.00
Commodities and other	108606376A	S	025233354.01	79014027	CC - NYK - Commodities	7,500,000.00
Commodities and other	108606386A	B	025233354.01	79014027	CC - NYK - Commodities	3,506,850.00
Commodities and other	108606449A	S	025233354.01	79014027	CC - NYK - Commodities	3,750,000.00
Commodities and other	108606298A	B	025233354.01	79014027	CC - NYK - Commodities	1,753,425.00
Commodities and other	73169094A	B	025284944.01	79014027	CC - NYK - Commodities	20,580,000.00
Commodities and other	73169139A	B	025284944.01	79014027	CC - NYK - Commodities	2,380,800.00
Commodities and other	108626537A	S	025302019.01	79096008	CC - LDN - Commodities	140,653.50
Commodities and other	73173171A	S	025302019.01	79096008	CC - LDN - Commodities	1,656,081.50
Commodities and other	73177385A	B	025290982.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108609468A	B	025231192.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108609474A	B	025268798.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108649900A	B	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108609481A	S	025265802.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108649614A	B	025234691.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108651341A	S	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	73258069A	S	025290982.01	79011042	CC - LDN - Commodities	69,669,420.00
Commodities and other	73258076A	B	025290982.01	79011042	CC - LDN - Commodities	73,800,000.00
Commodities and other	73258099A	B	025290982.01	79011330	CC - LDN - Commodities	54,882,888.00
Commodities and other	73258114A	S	025290982.01	79011330	CC - LDN - Commodities	59,382,660.00
Commodities and other	108651345A	S	025271560.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	73268326A	B	025233354.01	79014027	CC - NYK - Commodities	40,050,000.00
Commodities and other	108606637A	S	025309048.01	79014027	CC - NYK - Commodities	1,250,000.00
Commodities and other	108606642A	S	025309048.01	79014027	CC - NYK - Commodities	198,400.00
Commodities and other	73268344A	S	025233354.01	79014027	CC - NYK - Commodities	26,664,960.00
Commodities and other	73329645A	B	025230855.01	79014027	CC - NYK - Commodities	6,408,000.00
Commodities and other	73416962A	S	025230855.01	79014027	CC - NYK - Commodities	4,266,393.60
Commodities and other	108651078A	S	025271560.01	79011330	CC - LDN - Commodities	2,286,787.00
Commodities and other	108578398A	B	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108609477A	B	025234691.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108578644A	S	025303850.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108609484A	B	025234691.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	73378826A	B	025232836.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	73387538A	B	025315425.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	73387544A	B	025267949.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	73422910A	S	025943176.01	79011042	CC - LDN - Commodities	434,700.00
Commodities and other	73422929A	S	025943176.01	79011042	CC - LDN - Commodities	372,600.00
Commodities and other	73422953A	S	025943176.01	79011042	CC - LDN - Commodities	310,500.00
Commodities and other	73423136A	B	025943176.01	79011330	CC - LDN - Commodities	694,661.10
Commodities and other	73423151A	B	025943176.01	79011330	CC - LDN - Commodities	625,194.99
Commodities and other	73423163A	B	025943176.01	79011330	CC - LDN - Commodities	532,573.51
Commodities and other	108606649A	B	025231192.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108651074A	B	025233354.01	79011505	CC - LDN - Commodities	25,002,250.00
Commodities and other	108609500A	S	025231192.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	73759570A	B	025313016.01	79091946	CC - LDN - Commodities	33,089,581.80
Commodities and other	85647388A	S	025227133.01	79014007	CC - NYK - Commodities	5,952,000.00
Commodities and other	109758120A	B	025324856.01	79011227	CC - LDN - Commodities	1,491,725.90
Commodities and other	108609515A	B	025248154.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108609523A	B	025265802.01	79011042	CC - LDN - Commodities	3,180,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108609487A	S	025267949.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108609527A	S	025290982.01	79011042	CC - LDN - Commodities	1,168,950.00
Commodities and other	73802822A	B	025290982.01	79011042	CC - LDN - Commodities	14,027,400.00
Commodities and other	73839474A	B	025233354.01	79011505	CC - LDN - Commodities	18,463,200.00
Commodities and other	108609490A	S	025233354.01	79011042	CC - LDN - Commodities	1,272,000.00
Commodities and other	108609501A	S	025257536.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	73840370A	B	025226333.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108676205A	B	025302019.01	79096049	CC - LDN - Commodities	130,754.92
Commodities and other	108606667A	B	025267949.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	73871748A	B	025324856.01	79011227	CC - LDN - Commodities	3,016,601.27
Commodities and other	73873316A	B	025324864.01	79011227	CC - LDN - Commodities	2,011,067.51
Commodities and other	73895827A	B	025324856.01	79016087	CC - LDN - Commodities	1,508,300.64
Commodities and other	73895985A	B	025324864.01	79016087	CC - LDN - Commodities	1,005,533.76
Commodities and other	73904190A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109758079A	B	025324864.01	79011227	CC - LDN - Commodities	994,483.94
Commodities and other	108578652A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108578660A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	73929313A	B	025267949.01	79014027	CC - NYK - Commodities	18,945,000.00
Commodities and other	73929352A	S	025267949.01	79014027	CC - NYK - Commodities	13,332,480.00
Commodities and other	108606640A	S	025273798.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108609537A	S	025226333.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108606645A	S	025257536.01	79014008	CC - NYK - Commodities	389,650.00
Commodities and other	108609511A	B	025264888.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	73980402A	S	025326885.01	79016198	CC - LDN - Commodities	4,502,400.00
Commodities and other	108604054A	S	025290982.01	79011016	CC - NYK - Commodities	1,168,950.00
Commodities and other	108651092A	S	025290982.01	79016186	CC - LDN - Commodities	2,231,787.00
Commodities and other	74013984A	B	025290982.01	79016186	CC - LDN - Commodities	26,781,444.00
Commodities and other	74019850A	S	025231192.01	79014008	CC - NYK - Commodities	47,616,000.00
Commodities and other	74040096A	S	025231192.01	79011016	CC - NYK - Commodities	71,424,000.00
Commodities and other	108651349A	B	025284217.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	74057576A	B	025257536.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	106177885A	S	025295130.01	79011330	CC - LDN - Commodities	1,715,103.97
Commodities and other	74073970A	S	025232836.01	79011016	CC - NYK - Commodities	47,616,000.00
Commodities and other	74085188A	B	025217464.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	74085194A	S	025217464.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	74085233A	S	025307976.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	74085251A	B	025307976.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	74085270A	S	025210816.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	74085305A	B	025210816.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	108609542A	B	025226341.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	74087352A	S	025226341.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	108613536A	B	025257536.01	79016186	CC - LDN - Commodities	3,180,000.00
Commodities and other	74092034A	S	025257536.01	79016186	CC - LDN - Commodities	38,160,000.00
Commodities and other	74092523A	B	025226341.01	79011042	CC - LDN - Commodities	57,240,000.00
Commodities and other	74092525A	S	025226341.01	79011042	CC - LDN - Commodities	57,240,000.00
Commodities and other	74119806A	S	025231192.01	79011016	CC - NYK - Commodities	95,232,000.00
Commodities and other	74121049A	S	025267949.01	79011016	CC - NYK - Commodities	95,232,000.00
Commodities and other	108613523A	S	025265802.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108578424A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108606657A	S	025257205.01	79014027	CC - NYK - Commodities	2,500,000.00
Commodities and other	108606660A	S	025257205.01	79014027	CC - NYK - Commodities	2,023,680.00
Commodities and other	74140275A	B	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	109758090A	S	025324856.01	79011227	CC - LDN - Commodities	1,491,725.90
Commodities and other	109758095A	S	025324864.01	79011227	CC - LDN - Commodities	994,483.94

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108613446A	S	025265802.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108604014A	S	025255654.01	79011016	CC - NYK - Commodities	779,300.00
Commodities and other	108651353A	B	025232836.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	74315236A	S	025294620.01	79092015	CC - LDN - Commodities	2,426,569.33
Commodities and other	74315226A	S	025294620.01	79092015	CC - LDN - Commodities	6,250,000.00
Commodities and other	108578665A	S	025320300.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108578671A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	74230832A	B	025226333.01	79014027	CC - NYK - Commodities	60,000,000.00
Commodities and other	74230919A	B	025226333.01	79014026	CC - NYK - Commodities	7,618,560.00
Commodities and other	74233112A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233118A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233121A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233123A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233126A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233130A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233132A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233134A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233148A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233214A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233228A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233226A	B	025303405.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	74233416A	B	025234691.01	79014026	CC - NYK - Commodities	165,000,000.00
Commodities and other	74233458A	B	025234691.01	79014026	CC - NYK - Commodities	16,665,600.00
Commodities and other	74235689A	S	025231192.01	79011016	CC - NYK - Commodities	95,232,000.00
Commodities and other	74235697A	S	025232836.01	79011016	CC - NYK - Commodities	47,616,000.00
Commodities and other	108651358A	S	025226093.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	108578603A	B	025320300.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107018192A	B	025313701.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	74277447A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	74298146A	S	025228073.01	79011016	CC - NYK - Commodities	47,616,000.00
Commodities and other	74298150A	B	025226333.01	79014034	CC - NYK - Commodities	66,000,000.00
Commodities and other	74298179A	B	025226333.01	79014034	CC - NYK - Commodities	1,904,640.00
Commodities and other	74298223A	B	025227299.01	79011016	CC - NYK - Commodities	14,027,400.00
Commodities and other	108613550A	S	025265802.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108578444A	S	025320300.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	74300282A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	74304575A	S	025326885.01	79011330	CC - LDN - Commodities	2,210,400.00
Commodities and other	74304440A	S	025217464.01	79096224	CC - LDN - Commodities	416,417.38
Commodities and other	74305279A	S	025211020.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	74306777A	S	025313016.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	74306797A	S	025313016.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	108613555A	B	025257536.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	74307438A	S	025257536.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	74316207A	B	025313016.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	74316200A	B	025313016.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	74316188A	S	025313016.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	74316202A	S	025313016.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	108651371A	S	025233511.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108651377A	S	025231192.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108651380A	S	025226648.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108606674A	B	025234691.01	79014034	CC - NYK - Commodities	10,000,000.00
Commodities and other	109758082A	B	025226341.01	79011227	CC - LDN - Commodities	2,486,209.84
Commodities and other	74346016A	B	025290982.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108613558A	B	025257536.01	79011042	CC - LDN - Commodities	3,180,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	74364979A	S	025257536.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	108607143A	B	025228073.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	74382503A	S	025232836.01	79011016	CC - NYK - Commodities	95,232,000.00
Commodities and other	108651088A	S	025234691.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	74442183A	S	025226648.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	74445085A	S	025290982.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	74445137A	B	025290982.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	74465878A	B	025255654.01	79014034	CC - NYK - Commodities	18,750,000.00
Commodities and other	74465907A	S	025255654.01	79014034	CC - NYK - Commodities	12,380,160.00
Commodities and other	74466228A	B	025231192.01	79014034	CC - NYK - Commodities	37,500,000.00
Commodities and other	74466248A	S	025231192.01	79014034	CC - NYK - Commodities	24,760,320.00
Commodities and other	74538350A	B	025265802.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	74568419A	S	025265802.01	79014034	CC - NYK - Commodities	48,000,000.00
Commodities and other	74568593A	B	025265802.01	79014034	CC - NYK - Commodities	11,427,840.00
Commodities and other	108607150A	B	025267949.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	74587399A	S	025267949.01	79014008	CC - NYK - Commodities	14,027,400.00
Commodities and other	74600952A	S	025326885.01	79011330	CC - LDN - Commodities	2,304,000.00
Commodities and other	108613539A	B	025267949.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108613542A	B	025226341.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108607158A	B	025257205.01	79014007	CC - NYK - Commodities	3,250,000.00
Commodities and other	108607172A	S	025257205.01	79014034	CC - NYK - Commodities	555,520.00
Commodities and other	107674339A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107674280A	B	025210915.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	74624074A	S	025326133.01	79096130	CC - LDN - Commodities	3,171,000.00
Commodities and other	74624010A	S	025326133.01	79096130	CC - LDN - Commodities	3,189,000.00
Commodities and other	107674283A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108578681A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	74634176A	B	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	74634184A	B	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	74636287A	S	025315425.01	79014034	CC - NYK - Commodities	19,200,000.00
Commodities and other	74636327A	B	025315425.01	79014034	CC - NYK - Commodities	13,808,640.00
Commodities and other	74636357A	S	025315425.01	79014034	CC - NYK - Commodities	13,808,640.00
Commodities and other	74636375A	B	025315425.01	79014034	CC - NYK - Commodities	19,260,000.00
Commodities and other	108578478A	S	025299454.01	79096130	CC - LDN - Commodities	675,984.75
Commodities and other	108581584A	S	025299454.01	79096130	CC - LDN - Commodities	675,984.75
Commodities and other	108581605A	S	025299447.01	79096130	CC - LDN - Commodities	5,465,637.50
Commodities and other	74660938A	B	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108578694A	B	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108578700A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107674175A	B	025216813.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107674187A	B	025411992.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	107857984A	B	025211020.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108578509A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108578536A	B	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109758124A	B	025801549.01	79016914	CC - LDN - Commodities	1,668,304.35
Commodities and other	74747490A	B	025232836.01	79014008	CC - NYK - Commodities	47,616,000.00
Commodities and other	74770383A	B	025943176.01	79011227	CC - LDN - Commodities	2,486,561.02
Commodities and other	108607282A	B	025267949.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	74781001A	S	025267949.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	108607316A	S	025231192.01	79014034	CC - NYK - Commodities	1,582,500.00
Commodities and other	108607286A	B	025231192.01	79014034	CC - NYK - Commodities	1,071,360.00
Commodities and other	107911573A	B	025410465.01	79251042	CC - LDN - Commodities	110.30
Commodities and other	109177237A	B	025410465.01	79251042	CC - LDN - Commodities	110.30
Commodities and other	106653891A	B	025410465.01	79251042	CC - LDN - Commodities	110.30

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	74798255A	S	025233354.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	74798305A	B	025233354.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	74807457A	B	025312661.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	74807445A	B	025312661.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	74825952A	B	025313016.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	74825965A	B	025313016.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	74827801A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108613545A	B	025257536.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	74836541A	S	025257536.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108607324A	S	025231192.01	79014008	CC - NYK - Commodities	1,984,000.00
Commodities and other	74883002A	S	025265802.01	79014034	CC - NYK - Commodities	36,600,000.00
Commodities and other	74883113A	B	025265802.01	79014034	CC - NYK - Commodities	24,284,160.00
Commodities and other	74898256A	S	025326885.01	79011330	CC - LDN - Commodities	2,208,000.00
Commodities and other	108578675A	B	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	74904647A	S	025324856.01	79011227	CC - LDN - Commodities	4,524,901.91
Commodities and other	74904653A	S	025324864.01	79011227	CC - LDN - Commodities	3,016,601.27
Commodities and other	74908570A	B	025233354.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108675441A	S	025302019.01	79096049	CC - LDN - Commodities	130,754.92
Commodities and other	74943652A	S	025302019.01	79096049	CC - LDN - Commodities	1,539,533.79
Commodities and other	108653018A	S	025225780.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108607289A	B	025265802.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	74988023A	S	025313016.01	79092019	CC - LDN - Commodities	59,254,006.00
Commodities and other	108613452A	S	025265802.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	74990247A	B	025226291.01	79014034	CC - NYK - Commodities	18,900,000.00
Commodities and other	74990291A	S	025226291.01	79014034	CC - NYK - Commodities	12,618,240.00
Commodities and other	74991273A	B	025265802.01	79014034	CC - NYK - Commodities	18,975,000.00
Commodities and other	74991335A	S	025265802.01	79014034	CC - NYK - Commodities	12,618,240.00
Commodities and other	108581617A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108607606A	B	025265802.01	79014034	CC - NYK - Commodities	3,225,000.00
Commodities and other	75010525A	S	025302019.01	79096008	CC - LDN - Commodities	993,648.90
Commodities and other	75010605A	S	025302019.01	79096008	CC - LDN - Commodities	993,648.90
Commodities and other	108581614A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108607312A	S	025265802.01	79014034	CC - NYK - Commodities	912,640.00
Commodities and other	108581589A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	75048294A	S	025217464.01	79096249	CC - LDN - Commodities	42,812.50
Commodities and other	75032632A	B	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	75032613A	B	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108607317A	S	025267949.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	108607614A	S	025233354.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108607784A	B	025267949.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	75034208A	S	025267949.01	79014008	CC - NYK - Commodities	46,758,000.00
Commodities and other	108607789A	S	025267949.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	75046887A	S	025267949.01	79014034	CC - NYK - Commodities	20,055,000.00
Commodities and other	75046923A	B	025267949.01	79014034	CC - NYK - Commodities	12,380,160.00
Commodities and other	108607892A	B	025267949.01	79014034	CC - NYK - Commodities	1,700,000.00
Commodities and other	108607815A	S	025267949.01	79014034	CC - NYK - Commodities	1,091,200.00
Commodities and other	108607834A	B	025265802.01	79014034	CC - NYK - Commodities	5,100,000.00
Commodities and other	108607854A	S	025265802.01	79014034	CC - NYK - Commodities	3,214,080.00
Commodities and other	108607510A	B	025267949.01	79014034	CC - NYK - Commodities	1,700,000.00
Commodities and other	108607519A	S	025267949.01	79014034	CC - NYK - Commodities	1,071,360.00
Commodities and other	75084171A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108581621A	B	025268798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108581593A	S	025268798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	75115453A	S	025240623.01	79092001	CC - LDN - Commodities	110,298,606.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75115457A	B	025240623.01	79092001	CC - LDN - Commodities	397,074,981.60
Commodities and other	108651415A	B	025225525.01	79014008	CC - NYK - Commodities	735,527.73
Commodities and other	108653054A	B	025226648.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108653060A	B	025290982.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108653047A	S	025290982.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	75134549A	B	025290982.01	79011330	CC - LDN - Commodities	53,562,888.00
Commodities and other	108613527A	S	025226341.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108581601A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	75180839A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	75280518A	B	025233354.01	79014034	CC - NYK - Commodities	40,560,000.00
Commodities and other	75280587A	S	025233354.01	79014034	CC - NYK - Commodities	25,236,480.00
Commodities and other	108581606A	B	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108607896A	B	025226291.01	79014034	CC - NYK - Commodities	15,000,000.00
Commodities and other	108607899A	S	025226291.01	79014034	CC - NYK - Commodities	2,539,520.00
Commodities and other	108607533A	S	025230855.01	79014007	CC - NYK - Commodities	79,360.00
Commodities and other	108607873A	B	025226333.01	79014034	CC - NYK - Commodities	4,000,000.00
Commodities and other	108607902A	B	025226333.01	79014034	CC - NYK - Commodities	396,800.00
Commodities and other	78887222A	S	025935925.01	79014034	CC - NYK - Commodities	24,000,000.00
Commodities and other	78887072A	B	025935925.01	79014034	CC - NYK - Commodities	9,999,360.00
Commodities and other	108581635A	B	025233354.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108581611A	S	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	75452991A	B	025943176.01	79011227	CC - LDN - Commodities	2,486,561.02
Commodities and other	75453091A	B	025943176.01	79011227	CC - LDN - Commodities	4,973,122.05
Commodities and other	75485182A	S	025217464.01	79096249	CC - LDN - Commodities	269,000.70
Commodities and other	108581618A	S	025299454.01	79096130	CC - LDN - Commodities	2,974,117.75
Commodities and other	108653042A	B	025284217.01	79011042	CC - LDN - Commodities	695,000.00
Commodities and other	108581624A	S	025320300.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	75516847A	B	025320300.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108581596A	S	025341116.01	79096130	CC - LDN - Commodities	264,800.00
Commodities and other	108581638A	B	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	75521697A	S	025264888.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108607547A	B	025284217.01	79014034	CC - NYK - Commodities	825,000.00
Commodities and other	108607563A	B	025284217.01	79014034	CC - NYK - Commodities	202,368.00
Commodities and other	75565950A	B	025943176.01	79011227	CC - LDN - Commodities	2,486,561.02
Commodities and other	108581629A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	75590082A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108581642A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	75590434A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108581631A	S	025268798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	75601971A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108581982A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108581987A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108653032A	B	025232836.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	108581990A	S	025302217.01	79096130	CC - LDN - Commodities	82,750.00
Commodities and other	108581993A	S	025257536.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	75698776A	B	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108581984A	B	025268798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108653071A	S	025302217.01	79011330	CC - LDN - Commodities	1,097,657.76
Commodities and other	75785985A	B	025210741.01	79093017	CC - LDN - Commodities	553,548.23
Commodities and other	75787069A	B	025231192.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	108576104A	B	025257536.01	79011712	CC - NYK - Commodities	1,655,000.00
Commodities and other	108576131A	B	025268798.01	79011712	CC - NYK - Commodities	413,750.00
Commodities and other	108576144A	B	025271560.01	79011712	CC - NYK - Commodities	413,750.00
Commodities and other	108613561A	S	025231192.01	79011330	CC - LDN - Commodities	1,948,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108613565A	S	025226341.01	79011330	CC - LDN - Commodities	1,948,250.00
Commodities and other	108653077A	S	025267949.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	75882575A	S	025211020.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	75882553A	S	025211020.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	108651418A	S	025226093.01	79014008	CC - NYK - Commodities	1,538,600.00
Commodities and other	75929887A	S	025286899.01	79011227	CC - LDN - Commodities	4,928,911.01
Commodities and other	75929886A	S	025286899.01	79011227	CC - LDN - Commodities	2,654,029.00
Commodities and other	75931519A	B	025299454.01	79096130	CC - LDN - Commodities	20,246,773.50
Commodities and other	108607624A	B	025231192.01	79014008	CC - NYK - Commodities	3,968,000.00
Commodities and other	108653063A	B	025290982.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108605262A	S	025227133.01	79011002	CC - NYK - Commodities	2,074,331.93
Commodities and other	75978056A	B	025943176.01	79011227	CC - LDN - Commodities	4,973,122.05
Commodities and other	108581999A	B	025299454.01	79096130	CC - LDN - Commodities	140,013.00
Commodities and other	109734091A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108582002A	S	025280280.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108582015A	B	025271560.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	76048719A	S	025250051.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	76048738A	B	025250051.01	79014034	CC - NYK - Commodities	5,396,480.00
Commodities and other	108613530A	B	025231192.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108654401A	S	025233354.01	79011505	CC - LDN - Commodities	769,300.00
Commodities and other	108613459A	B	025257536.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	76081005A	S	025257536.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	109778667A	S	025281171.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	76226017A	S	025217464.01	79096249	CC - LDN - Commodities	24,479.83
Commodities and other	108582608A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108581996A	S	025273020.01	79096130	CC - LDN - Commodities	496,500.00
Commodities and other	76241176A	S	025273020.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	76271547A	S	025231192.01	79011330	CC - LDN - Commodities	47,616,000.00
Commodities and other	108582612A	B	025938747.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108655126A	B	025231192.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108604031A	S	025232836.01	79011016	CC - NYK - Commodities	1,984,000.00
Commodities and other	108582615A	S	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	76374995A	B	025210865.01	79092001	CC - LDN - Commodities	99,268,745.40
Commodities and other	76375028A	B	025210865.01	79092001	CC - LDN - Commodities	99,268,745.40
Commodities and other	76375016A	S	025210865.01	79092015	CC - LDN - Commodities	99,268,745.40
Commodities and other	76374998A	S	025210865.01	79092015	CC - LDN - Commodities	99,268,745.40
Commodities and other	76392346A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	76435569A	S	025210915.01	79016408	CC - LDN - Commodities	0.75
Commodities and other	108651425A	B	025225525.01	79014008	CC - NYK - Commodities	854,461.51
Commodities and other	76426545A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108607876A	S	025268798.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	106813534A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	106813529A	B	025210865.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108655132A	S	025226648.01	79011505	CC - LDN - Commodities	9,616,250.00
Commodities and other	76538294A	S	025211020.01	79016432	CC - LDN - Commodities	50,000,000.00
Commodities and other	108607933A	B	025226291.01	79014005	CC - NYK - Commodities	1,727,500.00
Commodities and other	108607908A	S	025226291.01	79014005	CC - NYK - Commodities	1,130,880.00
Commodities and other	108607911A	B	025233354.01	79014005	CC - NYK - Commodities	1,727,500.00
Commodities and other	108607942A	S	025233354.01	79014005	CC - NYK - Commodities	1,130,880.00
Commodities and other	108607956A	B	025265802.01	79014005	CC - NYK - Commodities	1,727,500.00
Commodities and other	108607967A	S	025265802.01	79014005	CC - NYK - Commodities	1,111,040.00
Commodities and other	76539220A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	76569320A	S	025216060.01	79016408	CC - LDN - Commodities	1.00
Commodities and other	108655124A	S	025315425.01	79011042	CC - LDN - Commodities	1,972,398.75

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	76565188A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	76565223A	B	025280280.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108608213A	S	025267949.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	109778553A	B	025410341.01	79251017	CC - LDN - Commodities	1,098,319.44
Commodities and other	76603101A	B	025943176.01	79011227	CC - LDN - Commodities	9,946,244.09
Commodities and other	108582604A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108608035A	B	025230137.01	79014006	CC - NYK - Commodities	27,500,000.00
Commodities and other	108607977A	B	025250051.01	79014034	CC - NYK - Commodities	1,762,500.00
Commodities and other	108608053A	S	025250051.01	79014034	CC - NYK - Commodities	1,111,040.00
Commodities and other	108608064A	S	025250051.01	79014034	CC - NYK - Commodities	4,400,000.00
Commodities and other	108607985A	B	025250051.01	79014034	CC - NYK - Commodities	1,309,440.00
Commodities and other	108608075A	B	025233354.01	79014034	CC - NYK - Commodities	1,850,000.00
Commodities and other	108608078A	S	025233354.01	79014034	CC - NYK - Commodities	535,680.00
Commodities and other	108654478A	S	025216813.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108613477A	S	025271560.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	76876389A	B	025228073.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	76889206A	S	025211020.01	79016432	CC - LDN - Commodities	10,000,000.00
Commodities and other	76889259A	S	025211020.01	79016410	CC - LDN - Commodities	10,000,000.00
Commodities and other	76902614A	B	025240623.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	76902612A	B	025240623.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	76902868A	S	025216813.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	108654493A	S	025216813.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	106178652A	S	025305830.01	79011042	CC - LDN - Commodities	801,250.00
Commodities and other	76952166A	B	025233511.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108582591A	B	025302217.01	79096130	CC - LDN - Commodities	68,930.75
Commodities and other	76957580A	B	025943176.01	79011227	CC - LDN - Commodities	2,486,561.02
Commodities and other	109758087A	S	025324856.01	79011227	CC - LDN - Commodities	1,491,725.90
Commodities and other	108582594A	B	025257205.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109758127A	S	025324856.01	79011227	CC - LDN - Commodities	745,862.95
Commodities and other	109758130A	S	025324864.01	79011227	CC - LDN - Commodities	497,241.97
Commodities and other	76992562A	S	025307976.01	79099893	CC - LDN - Commodities	30,000,000.00
Commodities and other	108655135A	B	025234691.01	79011330	CC - LDN - Commodities	2,286,787.00
Commodities and other	77008727A	B	025231192.01	79014034	CC - NYK - Commodities	79,360,000.00
Commodities and other	77008428A	B	025231192.01	79014034	CC - NYK - Commodities	119,040,000.00
Commodities and other	77011811A	B	025233354.01	79014034	CC - NYK - Commodities	79,360,000.00
Commodities and other	77019299A	B	025227133.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	77019568A	S	025211020.01	79092001	CC - LDN - Commodities	30,332,116.65
Commodities and other	77019559A	S	025211020.01	79092001	CC - LDN - Commodities	30,332,116.65
Commodities and other	77020681A	B	025265802.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	77020928A	B	025265802.01	79014034	CC - NYK - Commodities	19,840,000.00
Commodities and other	77041394A	S	025267949.01	79011042	CC - LDN - Commodities	7,632,000.00
Commodities and other	77046297A	B	025240623.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	77050057A	S	025313016.01	79016408	CC - LDN - Commodities	1.00
Commodities and other	108582624A	B	025268798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108582600A	B	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	77054018A	B	025216987.01	79092001	CC - LDN - Commodities	22,059,721.20
Commodities and other	109758133A	S	025324864.01	79011227	CC - LDN - Commodities	994,483.94
Commodities and other	106178657A	S	025236753.01	79011042	CC - LDN - Commodities	2,085,000.00
Commodities and other	108608085A	B	025231192.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	108613575A	S	025228073.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108619317A	B	025232836.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	77132300A	S	025232836.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	77137296A	B	025216987.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	77137323A	B	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77148719A	S	025930082.01	79092001	CC - LDN - Commodities	16,544,790.90
Commodities and other	77148714A	S	025930082.01	79092001	CC - LDN - Commodities	16,544,790.90
Commodities and other	108619466A	B	025226291.01	79011330	CC - LDN - Commodities	4,250,000.00
Commodities and other	108619321A	S	025226291.01	79011330	CC - LDN - Commodities	1,507,840.00
Commodities and other	77213425A	B	025302217.01	79096130	CC - LDN - Commodities	1,489,500.00
Commodities and other	108604026A	S	025231192.01	79011016	CC - NYK - Commodities	3,968,000.00
Commodities and other	77237407A	B	025250051.01	79011505	CC - LDN - Commodities	46,158,000.00
Commodities and other	108654417A	S	025226341.01	79011505	CC - LDN - Commodities	4,615,800.00
Commodities and other	77237563A	B	025226341.01	79011505	CC - LDN - Commodities	55,389,600.00
Commodities and other	108654586A	B	025234691.01	79011505	CC - LDN - Commodities	11,539,500.00
Commodities and other	77244619A	S	025210915.01	79016408	CC - LDN - Commodities	1.00
Commodities and other	108582633A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	77265683A	B	025307976.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	77265680A	B	025307976.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108582643A	B	025285669.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108655130A	S	025226960.01	79011042	CC - LDN - Commodities	42,103,750.00
Commodities and other	77291379A	B	025943176.01	79011227	CC - LDN - Commodities	4,973,122.05
Commodities and other	109777784A	S	025281171.01	79093016	CC - LDN - Commodities	1,801,228.42
Commodities and other	108608283A	S	025345315.01	79014034	CC - NYK - Commodities	1,500,000.00
Commodities and other	108608383A	S	025345315.01	79014034	CC - NYK - Commodities	376,960.00
Commodities and other	108608386A	B	025226333.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108608407A	B	025226333.01	79014008	CC - NYK - Commodities	1,013,090.00
Commodities and other	108608412A	B	025226333.01	79014008	CC - NYK - Commodities	389,650.00
Commodities and other	77299330A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	77299331A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108608390A	S	025226291.01	79014034	CC - NYK - Commodities	3,000,000.00
Commodities and other	108608417A	S	025226291.01	79014034	CC - NYK - Commodities	753,920.00
Commodities and other	77302706A	S	025232836.01	79011002	CC - NYK - Commodities	9,523,200.00
Commodities and other	77304391A	B	025323262.01	79092015	CC - LDN - Commodities	5,514,930.30
Commodities and other	77304401A	B	025323262.01	79092015	CC - LDN - Commodities	5,514,930.30
Commodities and other	77304515A	B	025240623.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	77304521A	B	025240623.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	77304819A	S	025347725.01	79011042	CC - LDN - Commodities	3,109,200.00
Commodities and other	77304827A	S	025347725.01	79011042	CC - LDN - Commodities	2,850,100.00
Commodities and other	77304863A	S	025347725.01	79011042	CC - LDN - Commodities	2,591,000.00
Commodities and other	108582630A	B	025268913.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	77306685A	S	025232836.01	79011002	CC - NYK - Commodities	14,284,800.00
Commodities and other	77323514A	S	025226960.01	79011042	CC - LDN - Commodities	38,865,000.00
Commodities and other	108651460A	B	025232695.01	79014008	CC - NYK - Commodities	1,788,622.50
Commodities and other	108608420A	B	025226291.01	79014034	CC - NYK - Commodities	1,415,000.00
Commodities and other	108608392A	S	025226291.01	79014034	CC - NYK - Commodities	920,576.00
Commodities and other	108684314A	B	025224734.01	79093126	CC - LDN - Commodities	1.00
Commodities and other	108608430A	S	025227299.01	79014034	CC - NYK - Commodities	1,500,000.00
Commodities and other	108608438A	S	025227299.01	79014034	CC - NYK - Commodities	376,960.00
Commodities and other	108583268A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108583244A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108583277A	B	025302217.01	79096130	CC - LDN - Commodities	10,343,750.00
Commodities and other	77366918A	B	025268798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	77367085A	S	025268798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108583259A	S	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108654589A	S	025225780.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108583280A	B	025302217.01	79096130	CC - LDN - Commodities	10,343,750.00
Commodities and other	108608444A	B	025290982.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108608264A	B	025267949.01	79014008	CC - NYK - Commodities	779,300.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77580175A	S	025240623.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	77580210A	S	025240623.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	77580125A	B	025240623.01	79092015	CC - LDN - Commodities	165,447,909.00
Commodities and other	77586552A	S	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	77588465A	S	025313016.01	79092015	CC - LDN - Commodities	25,000,000.00
Commodities and other	77588519A	S	025231192.01	79014007	CC - NYK - Commodities	28,569,600.00
Commodities and other	77593662A	S	025216466.01	79099893	CC - LDN - Commodities	11,000,000.00
Commodities and other	108583257A	S	025268913.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108608395A	S	025267949.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108583262A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108583265A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108583286A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105508178A	S	025217464.01	79099893	CC - LDN - Commodities	20,000,000.00
Commodities and other	108583297A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	77645631A	S	025280280.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	77655383A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	77657282A	S	025281171.01	79093014	CC - LDN - Commodities	587,337.05
Commodities and other	77657283A	S	025281171.01	79093014	CC - LDN - Commodities	587,337.05
Commodities and other	77657286A	S	025281171.01	79093014	CC - LDN - Commodities	587,337.05
Commodities and other	77657660A	S	025281171.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	77657661A	S	025281171.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	77657664A	S	025281171.01	79093017	CC - LDN - Commodities	92,258.04
Commodities and other	108619329A	B	025232836.01	79011042	CC - LDN - Commodities	954,000.00
Commodities and other	77659749A	S	025232836.01	79011042	CC - LDN - Commodities	11,448,000.00
Commodities and other	108608271A	B	025265802.01	79014008	CC - NYK - Commodities	1,984,000.00
Commodities and other	108608329A	S	025284944.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	77722900A	B	025233354.01	79014034	CC - NYK - Commodities	21,000,000.00
Commodities and other	77722929A	S	025233354.01	79014034	CC - NYK - Commodities	13,094,400.00
Commodities and other	108609052A	S	025265802.01	79014034	CC - NYK - Commodities	1,762,500.00
Commodities and other	108609058A	B	025265802.01	79014034	CC - NYK - Commodities	1,130,880.00
Commodities and other	108609086A	B	025228073.01	79014034	CC - NYK - Commodities	1,111,040.00
Commodities and other	108609065A	S	025228073.01	79014034	CC - NYK - Commodities	1,800,000.00
Commodities and other	77752049A	S	025273798.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	77768071A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	77779916A	S	025281171.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	77779917A	S	025281171.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	77779918A	S	025281171.01	79093014	CC - LDN - Commodities	1,284,799.81
Commodities and other	77779919A	S	025281171.01	79093014	CC - LDN - Commodities	917,714.15
Commodities and other	77779924A	S	025281171.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	77811140A	S	025265802.01	79014034	CC - NYK - Commodities	42,450,000.00
Commodities and other	77811211A	B	025265802.01	79014034	CC - NYK - Commodities	27,141,120.00
Commodities and other	77811220A	S	025228073.01	79014034	CC - NYK - Commodities	21,225,000.00
Commodities and other	77811258A	B	025228073.01	79014034	CC - NYK - Commodities	13,570,560.00
Commodities and other	108609155A	B	025232836.01	79014008	CC - NYK - Commodities	1,984,000.00
Commodities and other	77818430A	S	025281171.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	77846550A	B	025307976.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	77846568A	B	025307976.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	108583271A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108684317A	S	025224734.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	108684325A	S	025224734.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	108583289A	S	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	77930367A	S	025210816.01	79093019	CC - LDN - Commodities	758,627.21
Commodities and other	77930429A	S	025210816.01	79093019	CC - LDN - Commodities	821,846.14
Commodities and other	77996949A	S	025935628.01	79090023	CC - LDN - Commodities	7,340,566.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78629765A	S	025935628.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	78629757A	S	025935628.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	107943127A	B	025935628.01	79090023	CC - LDN - Commodities	4,448,383.00
Commodities and other	107943157A	B	025935628.01	79090023	CC - LDN - Commodities	4,514,448.09
Commodities and other	107943148A	B	025935628.01	79090023	CC - LDN - Commodities	4,573,172.62
Commodities and other	109777575A	S	025281171.01	79093019	CC - LDN - Commodities	252,875.74
Commodities and other	77922363A	S	025280280.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108609162A	S	025226341.01	79014008	CC - NYK - Commodities	1,190,400.00
Commodities and other	108609143A	B	025290982.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108583274A	B	025265802.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	77942223A	B	025290982.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108583300A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	77959103A	S	025302019.01	79096008	CC - LDN - Commodities	2,649,730.41
Commodities and other	77959149A	S	025302019.01	79096008	CC - LDN - Commodities	2,649,730.41
Commodities and other	77985361A	S	025329178.01	79093017	CC - LDN - Commodities	830,322.35
Commodities and other	77985362A	S	025329178.01	79093017	CC - LDN - Commodities	830,322.35
Commodities and other	77985363A	S	025329178.01	79093017	CC - LDN - Commodities	830,322.35
Commodities and other	77985364A	S	025329178.01	79093017	CC - LDN - Commodities	830,322.35
Commodities and other	108583250A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	77969019A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	77970147A	S	025268798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	77970186A	S	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	77971298A	S	025315425.01	79014006	CC - NYK - Commodities	3,350,990.00
Commodities and other	77971094A	S	025315425.01	79014008	CC - NYK - Commodities	1,870,320.00
Commodities and other	77972203A	S	025329178.01	79093017	CC - LDN - Commodities	461,290.19
Commodities and other	77972204A	S	025329178.01	79093017	CC - LDN - Commodities	461,290.19
Commodities and other	77972205A	S	025329178.01	79093017	CC - LDN - Commodities	461,290.19
Commodities and other	77972206A	S	025329178.01	79093017	CC - LDN - Commodities	461,290.19
Commodities and other	77972611A	B	025315425.01	79014006	CC - NYK - Commodities	1,636,530.00
Commodities and other	108684322A	S	025224734.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	108583292A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	78002599A	S	025269952.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	78002682A	B	025257536.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	108609068A	B	025284217.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	78024674A	B	025211020.01	79092001	CC - LDN - Commodities	36,398,539.98
Commodities and other	78024679A	B	025211020.01	79092001	CC - LDN - Commodities	36,398,539.98
Commodities and other	108654456A	B	025292913.01	79011330	CC - LDN - Commodities	227,053.70
Commodities and other	78025942A	B	025292913.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108619468A	S	025226341.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	109597454A	B	025411992.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	78053965A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78055055A	B	025307976.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	78055081A	B	025307976.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	108583852A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108583864A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109597466A	B	025411562.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	109597427A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	78089133A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78091599A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108655632A	S	025228032.01	79011042	CC - LDN - Commodities	1,230,000.00
Commodities and other	78091107A	S	025233354.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108583820A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108609146A	B	025232836.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	109597430A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109597525A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	78126422A	S	025334608.01	79011910	CC - NYK - Commodities	8,903,100.00
Commodities and other	108609170A	B	025232836.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	78162431A	S	025337247.01	79014034	CC - NYK - Commodities	21,150,000.00
Commodities and other	78162487A	B	025337247.01	79014034	CC - NYK - Commodities	13,332,480.00
Commodities and other	108655626A	S	025345315.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108583823A	S	025268798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108583826A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103180749A	S	025935370.01	79096721	CC - LDN - Commodities	27,596,800.00
Commodities and other	78229740A	S	025329178.01	79093017	CC - LDN - Commodities	4,428,385.87
Commodities and other	78229868A	S	025329178.01	79093017	CC - LDN - Commodities	461,290.19
Commodities and other	78229869A	S	025329178.01	79093017	CC - LDN - Commodities	461,290.19
Commodities and other	78229871A	S	025329178.01	79093017	CC - LDN - Commodities	461,290.19
Commodities and other	78229872A	S	025329178.01	79093017	CC - LDN - Commodities	461,290.19
Commodities and other	78230131A	B	025226341.01	79014008	CC - NYK - Commodities	11,689,500.00
Commodities and other	108655635A	S	025226960.01	79011330	CC - LDN - Commodities	446,357.40
Commodities and other	108583846A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	78333532A	B	025943176.01	79011227	CC - LDN - Commodities	4,973,122.05
Commodities and other	78334215A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78339219A	B	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	78376027A	S	025227133.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	78378637A	B	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	78378638A	B	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	78382678A	B	025250051.01	79014007	CC - NYK - Commodities	3,174,400.00
Commodities and other	108655643A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108583857A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108655621A	S	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	78394844A	B	025231192.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108653679A	S	025226093.01	79014008	CC - NYK - Commodities	769,300.00
Commodities and other	78401301A	S	025315425.01	79014007	CC - NYK - Commodities	311,720.00
Commodities and other	78402091A	S	025315425.01	79014006	CC - NYK - Commodities	779,300.00
Commodities and other	78402282A	B	025315425.01	79014008	CC - NYK - Commodities	389,650.00
Commodities and other	78416749A	S	025324864.01	79011227	CC - LDN - Commodities	2,011,067.51
Commodities and other	78424059A	S	025324856.01	79011227	CC - LDN - Commodities	3,016,601.27
Commodities and other	78425163A	B	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	78425164A	B	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	109777937A	S	025946476.01	79093016	CC - LDN - Commodities	7,204,913.67
Commodities and other	108655641A	B	025234691.01	79011042	CC - LDN - Commodities	1,640,000.00
Commodities and other	109777940A	B	025281171.01	79093016	CC - LDN - Commodities	1,801,228.42
Commodities and other	78439430A	B	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	108619334A	S	025234915.01	79011042	CC - LDN - Commodities	31,800,000.00
Commodities and other	108655656A	B	025234915.01	79011330	CC - LDN - Commodities	29,516,981.00
Commodities and other	108690960A	B	025234915.01	79011227	CC - LDN - Commodities	3,632,931.72
Commodities and other	78452760A	B	025226341.01	79014034	CC - NYK - Commodities	2,380,800.00
Commodities and other	78452792A	S	025226341.01	79014034	CC - NYK - Commodities	4,800,000.00
Commodities and other	108583868A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	78472625A	S	025250051.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	78472819A	S	025231192.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	108609200A	B	025232695.01	79014008	CC - NYK - Commodities	3,095,457.53
Commodities and other	78478965A	B	025232695.01	79014008	CC - NYK - Commodities	7,904,517.83
Commodities and other	78478992A	B	025232695.01	79014008	CC - NYK - Commodities	6,478,320.90
Commodities and other	78479017A	B	025232695.01	79014008	CC - NYK - Commodities	4,597,402.42
Commodities and other	108609184A	B	025410416.01	74132363	CC - NYK - Commodities	3,095,457.53
Commodities and other	78478975A	B	025410416.01	74132363	CC - NYK - Commodities	7,904,517.83

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78479002A	B	025410416.01	74132363	CC - NYK - Commodities	6,478,320.90
Commodities and other	78479025A	B	025410416.01	74132363	CC - NYK - Commodities	4,597,402.42
Commodities and other	108609203A	B	025273533.01	79014008	CC - NYK - Commodities	3,095,457.53
Commodities and other	78478980A	B	025273533.01	79014008	CC - NYK - Commodities	7,904,517.83
Commodities and other	78479008A	B	025273533.01	79014008	CC - NYK - Commodities	6,478,320.90
Commodities and other	78479035A	B	025273533.01	79014008	CC - NYK - Commodities	4,597,402.42
Commodities and other	78505679A	S	025211020.01	79011917	CC - NYK - Commodities	25,000,000.00
Commodities and other	78501778A	B	025230137.01	79014034	CC - NYK - Commodities	67,567,500.00
Commodities and other	78508050A	S	025255449.01	79011042	CC - LDN - Commodities	20,488,590.60
Commodities and other	78524434A	B	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	78524435A	B	025934233.01	79011330	CC - LDN - Commodities	2,179,715.52
Commodities and other	108583861A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108583871A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108583874A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108584622A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	78562259A	B	025943176.01	79011227	CC - LDN - Commodities	4,973,122.05
Commodities and other	78567631A	S	025930082.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	78567728A	S	025210816.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	78577252A	B	025268798.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108604067A	S	025265802.01	79011016	CC - NYK - Commodities	1,984,000.00
Commodities and other	108609074A	S	025265802.01	79014034	CC - NYK - Commodities	3,800,000.00
Commodities and other	108609095A	B	025265802.01	79014034	CC - NYK - Commodities	674,560.00
Commodities and other	78582824A	S	025255449.01	79011042	CC - LDN - Commodities	7,683,221.48
Commodities and other	78602848A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78604535A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108584630A	S	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	78604503A	B	025285669.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78661756A	S	025210816.01	79093019	CC - LDN - Commodities	3,034,508.82
Commodities and other	108690977A	S	025234915.01	79011227	CC - LDN - Commodities	3,632,931.72
Commodities and other	108584633A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	78625555A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78627179A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78627181A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78638329A	B	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78773454A	B	025226341.01	79014034	CC - NYK - Commodities	36,000,000.00
Commodities and other	78641115A	B	025226341.01	79014034	CC - NYK - Commodities	8,094,720.00
Commodities and other	78652993A	B	025943176.01	79011227	CC - LDN - Commodities	4,973,122.05
Commodities and other	108584636A	B	025302217.01	79096130	CC - LDN - Commodities	10,343,750.00
Commodities and other	108584639A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	78661414A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108584642A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	78683358A	S	025226341.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	78693153A	S	025232836.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	78693184A	B	025232836.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	78695178A	B	025255654.01	79014006	CC - NYK - Commodities	18,000,000.00
Commodities and other	78695198A	B	025255654.01	79014006	CC - NYK - Commodities	4,208,220.00
Commodities and other	78695732A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78699185A	B	025227299.01	79014034	CC - NYK - Commodities	21,300,000.00
Commodities and other	78699203A	S	025227299.01	79014034	CC - NYK - Commodities	14,284,800.00
Commodities and other	108584645A	S	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106178931A	S	025347725.01	79011042	CC - LDN - Commodities	323,875.00
Commodities and other	108619479A	S	025345315.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	78737942A	S	025290982.01	79014008	CC - NYK - Commodities	14,027,400.00
Commodities and other	108655661A	B	025232836.01	79011330	CC - LDN - Commodities	669,536.10

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108655730A	B	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108609787A	S	025290982.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108609796A	S	025231192.01	79014008	CC - NYK - Commodities	2,727,550.00
Commodities and other	78758039A	B	025943176.01	79011227	CC - LDN - Commodities	2,486,561.02
Commodities and other	78757372A	B	025934233.01	79011330	CC - LDN - Commodities	1,634,786.64
Commodities and other	108584648A	B	025302217.01	79096130	CC - LDN - Commodities	10,343,750.00
Commodities and other	78767671A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108584615A	S	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	78768222A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108584618A	S	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108609807A	B	025267949.01	79014008	CC - NYK - Commodities	2,337,900.00
Commodities and other	78778121A	S	025267949.01	79014008	CC - NYK - Commodities	28,054,800.00
Commodities and other	108655746A	B	025233354.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	78790291A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108655721A	B	025234691.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108655758A	B	025290982.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108584683A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108584655A	B	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	78802276A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78802354A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108584660A	S	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108585411A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108609794A	B	025226341.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	78824150A	S	025273798.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	78824212A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	78825120A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108585408A	S	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	78833262A	B	025943176.01	79011227	CC - LDN - Commodities	4,973,122.05
Commodities and other	108585415A	S	025257536.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	78835652A	B	025268798.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	78835655A	S	025233354.01	79011042	CC - LDN - Commodities	9,351,600.00
Commodities and other	78840641A	B	025943176.01	79011227	CC - LDN - Commodities	2,486,561.02
Commodities and other	108585424A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108585418A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108609800A	B	025255654.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	78858413A	B	025315193.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	109757345A	B	025943176.01	79011227	CC - LDN - Commodities	801,678.14
Commodities and other	108609819A	B	025228073.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	78914584A	B	025216060.01	79016397	CC - LDN - Commodities	1.00
Commodities and other	108609791A	S	025336645.01	79014008	CC - NYK - Commodities	3,968,000.00
Commodities and other	109757348A	B	025943176.01	79011227	CC - LDN - Commodities	801,678.14
Commodities and other	78957039A	B	025943176.01	79011227	CC - LDN - Commodities	2,486,561.02
Commodities and other	79013746A	S	025294620.01	79090026	CC - LDN - Commodities	9,479,201.25
Commodities and other	79013830A	B	025294620.01	79090026	CC - LDN - Commodities	5,750,715.43
Commodities and other	79025103A	S	025217464.01	79011926	CC - NYK - Commodities	1,500,000.00
Commodities and other	79025881A	B	025230137.01	79014006	CC - NYK - Commodities	73,593,000.00
Commodities and other	108585422A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	79039014A	S	025935628.01	79004821	CC - LDN - Commodities	933,571.52
Commodities and other	79035389A	S	025935628.01	79093266	CC - LDN - Commodities	1,284,599.05
Commodities and other	79052114A	S	025935628.01	79093017	CC - LDN - Commodities	996,386.82
Commodities and other	79033716A	S	025935628.01	79093019	CC - LDN - Commodities	948,284.01
Commodities and other	79035456A	S	025313016.01	79092015	CC - LDN - Commodities	47,428,400.58
Commodities and other	79035467A	S	025313016.01	79092015	CC - LDN - Commodities	47,428,400.58
Commodities and other	79035579A	B	025313701.01	79092015	CC - LDN - Commodities	47,428,400.58

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	79035577A	B	025313701.01	79092015	CC - LDN - Commodities	47,428,400.58
Commodities and other	79061036A	S	025281171.01	79093014	CC - LDN - Commodities	286,326.81
Commodities and other	79061132A	S	025281171.01	79093017	CC - LDN - Commodities	55,354.82
Commodities and other	108609838A	S	025232836.01	79014008	CC - NYK - Commodities	15,586,000.00
Commodities and other	79064382A	B	025232836.01	79014008	CC - NYK - Commodities	46,758,000.00
Commodities and other	79068408A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108609853A	B	025226275.01	79014008	CC - NYK - Commodities	1,618,750.00
Commodities and other	109597469A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108585436A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	79150368A	B	025935628.01	79093266	CC - LDN - Commodities	29,156,728.15
Commodities and other	79149488A	B	025935628.01	79093266	CC - LDN - Commodities	29,156,728.15
Commodities and other	108585439A	B	025285669.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108585427A	B	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	79226408A	S	025227299.01	79014034	CC - NYK - Commodities	42,600,000.00
Commodities and other	79226448A	B	025227299.01	79014034	CC - NYK - Commodities	33,331,200.00
Commodities and other	79256603A	B	025935628.01	79090023	CC - LDN - Commodities	3,670,283.00
Commodities and other	79256596A	S	025935628.01	79090023	CC - LDN - Commodities	5,872,452.80
Commodities and other	79285002A	B	025225525.01	79014008	CC - NYK - Commodities	8,385,369.23
Commodities and other	79285011A	B	025225525.01	79014008	CC - NYK - Commodities	8,923,878.46
Commodities and other	108585442A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	79289412A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108585445A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	79347056A	S	025257536.01	79011330	CC - LDN - Commodities	53,562,888.00
Commodities and other	79347656A	S	025329178.01	79093017	CC - LDN - Commodities	2,361,805.80
Commodities and other	109778686A	S	025281171.01	79004821	CC - LDN - Commodities	5,271,933.31
Commodities and other	79387974A	B	025240623.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	79387980A	B	025240623.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108609813A	S	025255449.01	79014008	CC - NYK - Commodities	10,910,200.00
Commodities and other	108609850A	S	025265802.01	79014034	CC - NYK - Commodities	5,212,500.00
Commodities and other	108609830A	B	025265802.01	79014034	CC - NYK - Commodities	3,571,200.00
Commodities and other	108655773A	B	025267949.01	79011330	CC - LDN - Commodities	9,082,148.00
Commodities and other	79425082A	S	025281171.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	79422936A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	79422938A	S	025281171.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	108585430A	B	025226960.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	79428644A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	79432463A	B	025231192.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	108586991A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	79432501A	B	025231192.01	79011042	CC - LDN - Commodities	18,703,200.00
Commodities and other	79433147A	B	025231192.01	79011042	CC - LDN - Commodities	18,703,200.00
Commodities and other	79433172A	S	025268798.01	79011042	CC - LDN - Commodities	76,320,000.00
Commodities and other	79466351A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	79469458A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	79471497A	B	025264888.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	79471500A	S	025264888.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	79476506A	S	025935628.01	79093017	CC - LDN - Commodities	553,548.23
Commodities and other	79476467A	S	025935628.01	79093019	CC - LDN - Commodities	568,970.40
Commodities and other	79476541A	S	025935628.01	79093266	CC - LDN - Commodities	734,056.60
Commodities and other	79476155A	S	025935628.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	79477445A	S	025226341.01	79014008	CC - NYK - Commodities	47,616,000.00
Commodities and other	79498693A	B	025230137.01	79014006	CC - NYK - Commodities	37,308,000.00
Commodities and other	108619485A	B	025226341.01	79011330	CC - LDN - Commodities	3,117,200.00
Commodities and other	79507891A	S	025226341.01	79011330	CC - LDN - Commodities	37,406,400.00
Commodities and other	79512365A	S	025315193.01	79011330	CC - LDN - Commodities	9,351,600.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108586980A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108586988A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108655786A	S	025345315.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	79542867A	B	025250051.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	108587001A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108587005A	B	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108586997A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108619488A	S	025345315.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108655673A	B	025345315.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	79583189A	S	025273798.01	79014006	CC - NYK - Commodities	9,351,600.00
Commodities and other	79588325A	S	025935628.01	79093266	CC - LDN - Commodities	1,835,141.50
Commodities and other	79588311A	S	025935628.01	79093266	CC - LDN - Commodities	1,468,113.20
Commodities and other	79600030A	S	025250051.01	79014007	CC - NYK - Commodities	5,555,200.00
Commodities and other	108609865A	S	025273798.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	79601252A	S	025273798.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108587010A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108587017A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	79630118A	S	025299454.01	79011227	CC - LDN - Commodities	9,465,513.36
Commodities and other	108586994A	S	025302217.01	79096130	CC - LDN - Commodities	68,930.75
Commodities and other	79648608A	S	025228073.01	79014034	CC - NYK - Commodities	20,475,000.00
Commodities and other	79648681A	B	025228073.01	79014034	CC - NYK - Commodities	13,570,560.00
Commodities and other	79668219A	S	025273798.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108609856A	S	025265802.01	79014008	CC - NYK - Commodities	2,777,600.00
Commodities and other	79673369A	S	025281171.01	79093266	CC - LDN - Commodities	1,137,787.73
Commodities and other	79672960A	S	025281171.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	108609868A	S	025273798.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108587020A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	79701763A	S	025281171.01	79093017	CC - LDN - Commodities	166,064.47
Commodities and other	79699898A	S	025299454.01	79011227	CC - LDN - Commodities	2,704,515.78
Commodities and other	79721553A	S	025281171.01	79093125	CC - LDN - Commodities	74,636.63
Commodities and other	79716622A	S	025281171.01	79093014	CC - LDN - Commodities	565,311.91
Commodities and other	79716623A	S	025281171.01	79093014	CC - LDN - Commodities	565,311.91
Commodities and other	79716635A	S	025281171.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	79716636A	S	025281171.01	79090015	CC - LDN - Commodities	92,250.20
Commodities and other	108587014A	B	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	79721318A	B	025216060.01	79016397	CC - LDN - Commodities	1.00
Commodities and other	79734914A	B	025226341.01	79014008	CC - NYK - Commodities	14,027,400.00
Commodities and other	108587023A	B	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108587044A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108619336A	S	025232695.01	79011042	CC - LDN - Commodities	264,832,944.00
Commodities and other	79750439A	B	025231192.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	79753721A	B	025314303.01	79096246	CC - LDN - Commodities	1.00
Commodities and other	108610247A	B	025226648.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	79769440A	B	025231192.01	79014008	CC - NYK - Commodities	46,758,000.00
Commodities and other	79770647A	B	025233354.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108655742A	S	025225780.01	79011042	CC - LDN - Commodities	3,238,750.00
Commodities and other	108690980A	S	025234915.01	79011227	CC - LDN - Commodities	4,375,487.00
Commodities and other	79786302A	B	025228073.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	79815801A	S	025299454.01	79011227	CC - LDN - Commodities	1,352,257.89
Commodities and other	108587847A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	79833787A	S	025257536.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	79833791A	S	025257536.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	79887053A	S	025324856.01	79011227	CC - LDN - Commodities	3,016,601.27
Commodities and other	79888388A	S	025324864.01	79011227	CC - LDN - Commodities	2,011,067.51

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108675235A	B	025302019.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108443263A	B	025410465.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	79928317A	S	025233354.01	79014034	CC - NYK - Commodities	79,360,000.00
Commodities and other	108610253A	B	025265802.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	79963927A	S	025324856.01	79011227	CC - LDN - Commodities	3,033,176.00
Commodities and other	79966096A	S	025324864.01	79011227	CC - LDN - Commodities	2,022,117.34
Commodities and other	79967723A	B	025226648.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108655793A	S	025225780.01	79011042	CC - LDN - Commodities	3,238,750.00
Commodities and other	79999866A	S	025231192.01	79011330	CC - LDN - Commodities	93,516,000.00
Commodities and other	80006769A	S	025299454.01	79016087	CC - LDN - Commodities	1,352,257.89
Commodities and other	80128137A	B	025943176.01	79011227	CC - LDN - Commodities	4,973,122.05
Commodities and other	80145447A	S	025329178.01	79093017	CC - LDN - Commodities	691,935.29
Commodities and other	80145448A	S	025329178.01	79093017	CC - LDN - Commodities	691,935.29
Commodities and other	80145449A	S	025329178.01	79093017	CC - LDN - Commodities	691,935.29
Commodities and other	80145450A	S	025329178.01	79093017	CC - LDN - Commodities	691,935.29
Commodities and other	108619494A	B	025231192.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108587841A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108587835A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	80202155A	B	025233354.01	79014034	CC - NYK - Commodities	233,790,000.00
Commodities and other	80205895A	B	025233354.01	79014034	CC - NYK - Commodities	79,360,000.00
Commodities and other	80202765A	S	025233354.01	79014007	CC - NYK - Commodities	12,697,600.00
Commodities and other	80215654A	B	025411992.01	79251006	CC - LDN - Commodities	41,361,977.25
Commodities and other	80215719A	B	025411992.01	79251006	CC - LDN - Commodities	41,361,977.25
Commodities and other	80215662A	S	025411992.01	79251006	CC - LDN - Commodities	118,019,508.42
Commodities and other	108587844A	B	025302217.01	79096130	CC - LDN - Commodities	10,343,750.00
Commodities and other	80212471A	B	025216060.01	79096246	CC - LDN - Commodities	1.00
Commodities and other	80245509A	S	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109777593A	S	025281171.01	79093019	CC - LDN - Commodities	568,970.40
Commodities and other	108587832A	S	025348798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	80319874A	B	025286899.01	79016914	CC - LDN - Commodities	2,527,646.67
Commodities and other	80279781A	S	025411992.01	79251009	CC - LDN - Commodities	55,149,303.00
Commodities and other	80279795A	S	025411992.01	79251009	CC - LDN - Commodities	55,149,303.00
Commodities and other	108684391A	B	025224734.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	108684402A	B	025224734.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	108656706A	B	025226648.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	109127853A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109127856A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108610272A	B	025226341.01	79014034	CC - NYK - Commodities	1,771,250.00
Commodities and other	109127859A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109127862A	B	025211137.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108610275A	S	025226341.01	79014034	CC - NYK - Commodities	1,190,400.00
Commodities and other	80319627A	S	025281171.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	80320063A	S	025281171.01	79093014	CC - LDN - Commodities	653,412.47
Commodities and other	80320065A	S	025281171.01	79093014	CC - LDN - Commodities	653,412.47
Commodities and other	80320067A	S	025281171.01	79093014	CC - LDN - Commodities	653,412.47
Commodities and other	80320071A	S	025281171.01	79093014	CC - LDN - Commodities	653,412.47
Commodities and other	108656693A	S	025345315.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	80365914A	B	025410465.01	79251009	CC - LDN - Commodities	38,604,512.10
Commodities and other	80365899A	B	025410465.01	79251009	CC - LDN - Commodities	38,604,512.10
Commodities and other	80365936A	S	025410465.01	79251009	CC - LDN - Commodities	109,195,619.94
Commodities and other	80366140A	B	025411992.01	79251009	CC - LDN - Commodities	16,544,790.90
Commodities and other	80366159A	B	025411992.01	79251009	CC - LDN - Commodities	16,544,790.90
Commodities and other	80366183A	S	025411992.01	79251009	CC - LDN - Commodities	46,325,414.52
Commodities and other	80374786A	S	025299454.01	79011227	CC - LDN - Commodities	6,761,289.46

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108610285A	S	025226341.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	108610281A	B	025250051.01	79014008	CC - NYK - Commodities	2,380,800.00
Commodities and other	80437674A	S	025299454.01	79011227	CC - LDN - Commodities	4,056,773.67
Commodities and other	80446017A	S	025257536.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	80477918A	S	025935628.01	79093019	CC - LDN - Commodities	379,313.60
Commodities and other	80480142A	S	025935628.01	79093019	CC - LDN - Commodities	1,011,502.94
Commodities and other	80477989A	S	025210915.01	79096246	CC - LDN - Commodities	2.50
Commodities and other	108587870A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108610288A	B	025345315.01	79014034	CC - NYK - Commodities	6,000,000.00
Commodities and other	108610295A	S	025345315.01	79014034	CC - NYK - Commodities	7,500,000.00
Commodities and other	108610297A	B	025345315.01	79014034	CC - NYK - Commodities	389,650.00
Commodities and other	80489961A	S	025227299.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108610314A	S	025257536.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	80509136A	B	025943176.01	79011227	CC - LDN - Commodities	2,486,561.02
Commodities and other	80512207A	S	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	80514870A	S	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108587856A	B	025323189.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108587859A	S	025930124.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108587863A	B	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108587850A	B	025323189.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	80526713A	S	025312661.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	80526696A	B	025312661.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	80547674A	S	025280280.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	80553916A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	80553917A	B	025280280.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108587853A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	80570861A	B	025943176.01	79011227	CC - LDN - Commodities	4,973,122.05
Commodities and other	80577375A	B	025935628.01	79090023	CC - LDN - Commodities	2,752,712.25
Commodities and other	80622638A	S	025935628.01	79090023	CC - LDN - Commodities	4,587,853.75
Commodities and other	80596603A	B	025312661.01	79016396	CC - LDN - Commodities	2.50
Commodities and other	108603667A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108674302A	B	025302019.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108656713A	S	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	86518679A	S	025939349.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	80691892A	S	025299454.01	79011227	CC - LDN - Commodities	4,056,773.67
Commodities and other	80736496A	S	025339920.01	79096130	CC - LDN - Commodities	3,033,000.00
Commodities and other	108656754A	S	025228073.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108656720A	B	025284217.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	80736694A	S	025284217.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	80745536A	S	025337247.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	80751907A	S	025307109.01	79096130	CC - LDN - Commodities	2,022,000.00
Commodities and other	80766145A	B	025225525.01	79014008	CC - NYK - Commodities	5,538,960.00
Commodities and other	80778686A	S	025337247.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	80780703A	B	025234691.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	109240116A	B	025244070.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	80890935A	S	025257536.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	80897404A	S	025337247.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108656757A	S	025261256.01	79011330	CC - LDN - Commodities	242,077.50
Commodities and other	80918409A	S	025326885.01	79016199	CC - LDN - Commodities	2,469,600.00
Commodities and other	108610320A	B	025250051.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	80918949A	S	025250051.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	108603673A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106063326A	B	025331240.01	79096045	CC - LDN - Commodities	14,133,684.14
Commodities and other	108603679A	B	025234691.01	79096130	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	80958519A	S	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	80960981A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	80961014A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	80970986A	B	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	81002710A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	81002719A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	81020005A	S	025285669.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	81021797A	S	025285669.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108595172A	S	025227703.01	79016937	CC - LDN - Commodities	3,723,750.00
Commodities and other	81036825A	S	025240623.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	81036833A	S	025240623.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	106181366A	B	025310087.01	79016200	CC - LDN - Commodities	13,326,310.27
Commodities and other	108603704A	B	025302217.01	79096130	CC - LDN - Commodities	10,343,750.00
Commodities and other	81057486A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	81057493A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108603670A	S	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81085994A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	81086020A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108603707A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81099249A	B	025230137.01	79014006	CC - NYK - Commodities	10,800,000.00
Commodities and other	108603695A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106556043A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108603698A	S	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81113735A	S	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	81114124A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108595109A	B	025228834.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594902A	S	025228834.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	81127554A	B	025284217.01	79014034	CC - NYK - Commodities	24,000,000.00
Commodities and other	81127581A	S	025284217.01	79014034	CC - NYK - Commodities	10,475,520.00
Commodities and other	81127622A	B	025231192.01	79014034	CC - NYK - Commodities	144,000,000.00
Commodities and other	81127632A	S	025231192.01	79014034	CC - NYK - Commodities	62,853,120.00
Commodities and other	108610304A	B	025265802.01	79014034	CC - NYK - Commodities	9,281,250.00
Commodities and other	108610591A	S	025265802.01	79014034	CC - NYK - Commodities	5,952,000.00
Commodities and other	81144437A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108603723A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603701A	S	025285669.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81148825A	S	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108603676A	B	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81156170A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	81156178A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108603726A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108656744A	B	025290982.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	81163727A	S	025234691.01	79011330	CC - LDN - Commodities	53,562,888.00
Commodities and other	108595026A	B	025234691.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	106703952A	B	025210865.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	106703926A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108613912A	B	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81187359A	S	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	81190930A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	81190931A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	109758105A	B	025324856.01	79011227	CC - LDN - Commodities	1,491,725.90
Commodities and other	109758138A	B	025324864.01	79011227	CC - LDN - Commodities	994,483.94
Commodities and other	108605269A	S	025232836.01	79011003	CC - NYK - Commodities	2,134,228.19
Commodities and other	108595074A	S	025265778.01	79016937	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108657300A	B	025226648.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	108594750A	S	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	81252522A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	81252635A	S	025280280.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108657361A	S	025226093.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	108616246A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108617518A	B	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81255662A	S	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	81255759A	B	025290982.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108657307A	B	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	81256201A	B	025286899.01	79016911	CC - LDN - Commodities	2,527,646.67
Commodities and other	108657334A	B	025226648.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	108610584A	S	025935909.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	108657317A	B	025290982.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	108657324A	S	025284217.01	79016216	CC - LDN - Commodities	4,463,574.00
Commodities and other	108618828A	S	025264888.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108620614A	B	025227703.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	109758141A	S	025801549.01	79016913	CC - LDN - Commodities	3,125,799.00
Commodities and other	81276694A	B	025233354.01	79014034	CC - NYK - Commodities	45,000,000.00
Commodities and other	81276732A	S	025233354.01	79014034	CC - NYK - Commodities	27,617,280.00
Commodities and other	108594807A	S	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	81294467A	B	025231192.01	79011505	CC - LDN - Commodities	276,948,000.00
Commodities and other	81294512A	B	025250051.01	79011505	CC - LDN - Commodities	46,158,000.00
Commodities and other	108621955A	S	025232836.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	81307540A	B	025299454.01	79016087	CC - LDN - Commodities	5,582,265.19
Commodities and other	81308657A	B	025299454.01	79016087	CC - LDN - Commodities	4,784,798.73
Commodities and other	108657348A	S	025271560.01	79011042	CC - LDN - Commodities	1,562,500.00
Commodities and other	108622007A	S	025265802.01	79011042	CC - LDN - Commodities	4,770,000.00
Commodities and other	108657343A	B	025216813.01	79011330	CC - LDN - Commodities	3,657,412.50
Commodities and other	108657403A	B	025290982.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	81359049A	B	025226341.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	108610599A	B	025233511.01	79014008	CC - NYK - Commodities	5,455,100.00
Commodities and other	81425290A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	81430558A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	81491793A	S	025265802.01	79016503	CC - LDN - Commodities	11,025,000.00
Commodities and other	108610598A	S	025257981.01	79014034	CC - NYK - Commodities	6,500,000.00
Commodities and other	108610610A	S	025257981.01	79014034	CC - NYK - Commodities	2,856,960.00
Commodities and other	82521448A	S	025939034.01	79092015	CC - LDN - Commodities	1,031,468.89
Commodities and other	108621990A	S	025227133.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108610635A	S	025231192.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	81513422A	B	025231192.01	79014008	CC - NYK - Commodities	46,758,000.00
Commodities and other	108610638A	S	025255654.01	79014008	CC - NYK - Commodities	389,650.00
Commodities and other	81513534A	B	025255654.01	79014008	CC - NYK - Commodities	4,675,800.00
Commodities and other	106177219A	B	025279704.01	79014006	CC - NYK - Commodities	3,516,000.00
Commodities and other	81523608A	B	025935909.01	79014034	CC - NYK - Commodities	6,784,000.00
Commodities and other	81523617A	B	025279704.01	79014034	CC - NYK - Commodities	6,784,000.00
Commodities and other	81528105A	B	025232836.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	81533749A	B	025279704.01	79014006	CC - NYK - Commodities	3,430,000.00
Commodities and other	108657355A	S	025231192.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108657397A	S	025226341.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	108622978A	B	025302217.01	79096130	CC - LDN - Commodities	124,125.00
Commodities and other	108605266A	S	025267949.01	79011003	CC - NYK - Commodities	2,134,228.19
Commodities and other	108657386A	S	025259334.01	79011042	CC - LDN - Commodities	2,780,000.00
Commodities and other	108657391A	B	025259334.01	79011042	CC - LDN - Commodities	2,780,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108624922A	B	025248899.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108624963A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108657367A	S	025257536.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	106177475A	B	025279704.01	79014006	CC - NYK - Commodities	932,200.00
Commodities and other	81596521A	B	025279704.01	79014006	CC - NYK - Commodities	3,572,000.00
Commodities and other	108594899A	S	025234691.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108610685A	B	025228073.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	108594962A	S	025264888.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108629435A	S	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108631915A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81647762A	S	025337247.01	79014034	CC - NYK - Commodities	19,840,000.00
Commodities and other	81648020A	B	025337247.01	79014034	CC - NYK - Commodities	19,840,000.00
Commodities and other	81647894A	B	025337247.01	79014034	CC - NYK - Commodities	9,920,000.00
Commodities and other	108595029A	B	025248899.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	106177480A	B	025279704.01	79014006	CC - NYK - Commodities	992,000.00
Commodities and other	81679844A	B	025935909.01	79014006	CC - NYK - Commodities	5,655,000.00
Commodities and other	81693711A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	81693548A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108610613A	S	025265802.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	81694012A	B	025265802.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108595071A	B	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108636859A	B	025303850.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108620851A	B	025264888.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	108636577A	S	025231192.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108675632A	S	025302019.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	81745300A	B	025302019.01	79096049	CC - LDN - Commodities	3,848,834.46
Commodities and other	108631936A	B	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108634036A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108634050A	B	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81725253A	B	025313016.01	79092015	CC - LDN - Commodities	76,106,038.14
Commodities and other	81725154A	S	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108595148A	S	025348798.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108609938A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81732590A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	81732582A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	81732610A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108610738A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108611068A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81825095A	B	025935909.01	79014007	CC - NYK - Commodities	3,920,000.00
Commodities and other	108621961A	B	025231192.01	79016503	CC - LDN - Commodities	1,587,200.00
Commodities and other	108611735A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	81890708A	B	025336645.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	108621964A	B	025255654.01	79016503	CC - LDN - Commodities	793,600.00
Commodities and other	81931328A	S	025280280.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	81959917A	B	025216060.01	79092019	CC - LDN - Commodities	4,401,726.16
Commodities and other	81960138A	B	025210865.01	79092019	CC - LDN - Commodities	6,602,589.24
Commodities and other	108610627A	B	025255654.01	79014034	CC - NYK - Commodities	2,075,000.00
Commodities and other	108610629A	S	025255654.01	79014034	CC - NYK - Commodities	1,011,840.00
Commodities and other	108622091A	B	025232836.01	79016503	CC - LDN - Commodities	793,600.00
Commodities and other	81979205A	S	025946476.01	79093019	CC - LDN - Commodities	2,528,757.35
Commodities and other	81979208A	S	025946476.01	79093017	CC - LDN - Commodities	1,882,063.99
Commodities and other	82011036A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	82019511A	S	025313016.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	82019513A	S	025313016.01	79092015	CC - LDN - Commodities	27,574,651.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108610632A	S	025265802.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	82024884A	S	025250051.01	79014034	CC - NYK - Commodities	25,200,000.00
Commodities and other	82024990A	B	025250051.01	79014034	CC - NYK - Commodities	1,904,640.00
Commodities and other	108657383A	B	025225780.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	82066428A	B	025337247.01	79011061	CC - NYK - Commodities	40,735,800.00
Commodities and other	82066446A	S	025337247.01	79011061	CC - NYK - Commodities	40,624,500.00
Commodities and other	108657409A	S	025233511.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	82090910A	S	025240623.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	82090905A	S	025240623.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	108611839A	S	025273798.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	82099299A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	82099311A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	82099331A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	82100600A	S	025305830.01	79011042	CC - LDN - Commodities	2,687,500.00
Commodities and other	108657653A	S	025233511.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	106181468A	S	025305830.01	79011042	CC - LDN - Commodities	2,750,000.00
Commodities and other	82212671A	B	025240623.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108610691A	S	025228073.01	79014008	CC - NYK - Commodities	7,936,000.00
Commodities and other	108657767A	B	025234691.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	82244748A	S	025240623.01	79092015	CC - LDN - Commodities	137,873,257.50
Commodities and other	82244708A	B	025240623.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	82244737A	B	025240623.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	82244759A	S	025240623.01	79092015	CC - LDN - Commodities	137,873,257.50
Commodities and other	82247029A	S	025254947.01	79096130	CC - LDN - Commodities	1,986,000.00
Commodities and other	82246540A	S	025240623.01	79092015	CC - LDN - Commodities	68,936,628.75
Commodities and other	82246608A	B	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	82246610A	B	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	82246551A	S	025240623.01	79092015	CC - LDN - Commodities	68,936,628.75
Commodities and other	108652126A	B	025226648.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	108612165A	S	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108614590A	B	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	82441440A	B	025410408.01	79252111	CC - LDN - Commodities	4,800,000.00
Commodities and other	82309072A	S	025250051.01	79014034	CC - NYK - Commodities	14,535,000.00
Commodities and other	82309166A	B	025250051.01	79014034	CC - NYK - Commodities	8,142,336.00
Commodities and other	108657627A	B	025225632.01	79011330	CC - LDN - Commodities	3,430,180.50
Commodities and other	82317925A	S	025233354.01	79011330	CC - LDN - Commodities	23,379,000.00
Commodities and other	82318497A	S	025228073.01	79011330	CC - LDN - Commodities	23,379,000.00
Commodities and other	82319208A	S	025225780.01	79014034	CC - NYK - Commodities	33,915,000.00
Commodities and other	82319238A	B	025225780.01	79014034	CC - NYK - Commodities	18,998,784.00
Commodities and other	82321511A	S	025216813.01	79011330	CC - LDN - Commodities	9,351,600.00
Commodities and other	82321531A	S	025265802.01	79011330	CC - LDN - Commodities	14,027,400.00
Commodities and other	108610688A	B	025255654.01	79014034	CC - NYK - Commodities	1,111,040.00
Commodities and other	108610939A	S	025255654.01	79014034	CC - NYK - Commodities	2,050,000.00
Commodities and other	82354224A	B	025240623.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	82362779A	S	025313701.01	79092015	CC - LDN - Commodities	50,737,358.76
Commodities and other	82388358A	S	025329178.01	79093017	CC - LDN - Commodities	3,542,708.69
Commodities and other	82400449A	B	025336645.01	79014007	CC - NYK - Commodities	952,320.00
Commodities and other	82432879A	B	025265778.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	82441496A	S	025329178.01	79093017	CC - LDN - Commodities	738,064.31
Commodities and other	82441497A	S	025329178.01	79093017	CC - LDN - Commodities	738,064.31
Commodities and other	82441498A	S	025329178.01	79093017	CC - LDN - Commodities	738,064.31
Commodities and other	82441499A	S	025329178.01	79093017	CC - LDN - Commodities	738,064.31
Commodities and other	108594723A	B	025273798.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	82466862A	B	025313016.01	79092015	CC - LDN - Commodities	5,514,930.30

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	82466846A	B	025313016.01	79092015	CC - LDN - Commodities	5,514,930.30
Commodities and other	108594739A	S	025337247.01	79016937	CC - LDN - Commodities	777,500.00
Commodities and other	108610942A	B	025257205.01	79014034	CC - NYK - Commodities	2,375,000.00
Commodities and other	108610947A	S	025257205.01	79014034	CC - NYK - Commodities	753,920.00
Commodities and other	108594777A	B	025265778.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	82484092A	B	025411992.01	79251006	CC - LDN - Commodities	11,029,860.60
Commodities and other	82484067A	B	025411992.01	79251006	CC - LDN - Commodities	11,029,860.60
Commodities and other	82502693A	B	025216987.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	82502679A	B	025216987.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	82484783A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	82484781A	B	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	82500666A	S	025250051.01	79011505	CC - LDN - Commodities	23,079,000.00
Commodities and other	108594786A	S	025234691.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	82503589A	S	025281171.01	79093019	CC - LDN - Commodities	189,656.80
Commodities and other	108684194A	B	025302019.01	79096954	CC - LDN - Commodities	281,307.00
Commodities and other	82590471A	B	025410408.01	79252112	CC - LDN - Commodities	5,100,000.00
Commodities and other	108613514A	B	025257536.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108613736A	S	025302217.01	79096130	CC - LDN - Commodities	124,125.00
Commodities and other	108614524A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108615045A	S	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108594847A	B	025257536.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	82519501A	S	025281171.01	79093266	CC - LDN - Commodities	2,202,169.80
Commodities and other	82529747A	B	025305830.01	79011042	CC - LDN - Commodities	2,625,000.00
Commodities and other	108623103A	S	025295734.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108623092A	B	025937012.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108657659A	B	025232695.01	79016072	CC - LDN - Commodities	945,500.00
Commodities and other	82551110A	B	025934233.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	108657662A	S	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	82551449A	B	025226648.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	82562699A	B	025219379.01	79014034	CC - NYK - Commodities	9,920,000.00
Commodities and other	108610974A	S	025226648.01	79014008	CC - NYK - Commodities	1,984,000.00
Commodities and other	108657665A	S	025226341.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	82591907A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	82598360A	B	025324856.01	79011227	CC - LDN - Commodities	2,111,620.89
Commodities and other	82607765A	B	025324864.01	79011227	CC - LDN - Commodities	1,407,747.26
Commodities and other	108657734A	S	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108657673A	S	025269952.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108610985A	B	025265802.01	79014034	CC - NYK - Commodities	4,200,000.00
Commodities and other	82657291A	S	025265802.01	79014034	CC - NYK - Commodities	49,950,000.00
Commodities and other	108610987A	S	025265802.01	79014034	CC - NYK - Commodities	2,182,400.00
Commodities and other	82657348A	B	025265802.01	79014034	CC - NYK - Commodities	25,236,480.00
Commodities and other	108657668A	S	025259334.01	79011042	CC - LDN - Commodities	2,085,000.00
Commodities and other	108711568A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108711571A	B	025211020.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108711596A	B	025210865.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108657770A	B	025259334.01	79011042	CC - LDN - Commodities	2,085,000.00
Commodities and other	82743235A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	82749613A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	82749794A	B	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108610964A	B	025291303.01	79014034	CC - NYK - Commodities	2,555,200.00
Commodities and other	108610971A	B	025233354.01	79014034	CC - NYK - Commodities	2,375,000.00
Commodities and other	108610978A	S	025233354.01	79014034	CC - NYK - Commodities	952,320.00
Commodities and other	82897370A	S	025299454.01	79011227	CC - LDN - Commodities	4,056,773.67
Commodities and other	82899453A	B	025936022.01	79093125	CC - LDN - Commodities	219,519.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108610996A	S	025226341.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	82900303A	B	025336645.01	79014034	CC - NYK - Commodities	19,840,000.00
Commodities and other	82900322A	B	025336645.01	79014034	CC - NYK - Commodities	19,840,000.00
Commodities and other	82902165A	S	025233354.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	82905401A	B	025216060.01	79016397	CC - LDN - Commodities	1.00
Commodities and other	82910778A	S	025299454.01	79011227	CC - LDN - Commodities	4,056,773.67
Commodities and other	82940315A	S	025299454.01	79011227	CC - LDN - Commodities	4,056,773.67
Commodities and other	108616264A	S	025273533.01	79096130	CC - LDN - Commodities	393,062.50
Commodities and other	108827700A	B	025216060.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108617023A	B	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	82981089A	B	025228073.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	106182391A	S	025280280.01	79011330	CC - LDN - Commodities	567,634.25
Commodities and other	82997079A	S	025299454.01	79011227	CC - LDN - Commodities	8,113,547.35
Commodities and other	83004797A	S	025211020.01	79016410	CC - LDN - Commodities	20,000,000.00
Commodities and other	83000885A	S	025935909.01	79014006	CC - NYK - Commodities	3,375,000.00
Commodities and other	83017757A	S	025231192.01	79014008	CC - NYK - Commodities	95,232,000.00
Commodities and other	83017888A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108617480A	S	025273533.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	83018153A	S	025273533.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	83018180A	S	025273533.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108620618A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108611130A	B	025290982.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	83025375A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	83030209A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108622101A	S	025231192.01	79016503	CC - LDN - Commodities	793,600.00
Commodities and other	108657776A	B	025266354.01	79011042	CC - LDN - Commodities	922,500.00
Commodities and other	83036547A	B	025231192.01	79014034	CC - NYK - Commodities	50,700,000.00
Commodities and other	83036572A	S	025231192.01	79014034	CC - NYK - Commodities	28,569,600.00
Commodities and other	108618824A	S	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	83054624A	B	025290982.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	83074490A	B	025265802.01	79096236	CC - LDN - Commodities	76,050,000.00
Commodities and other	83074616A	S	025265802.01	79096237	CC - LDN - Commodities	39,997,440.00
Commodities and other	109127829A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106177269A	S	025935909.01	79014005	CC - NYK - Commodities	1,687,500.00
Commodities and other	83131205A	S	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	109127832A	B	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106181541A	S	025280280.01	79011042	CC - LDN - Commodities	406,250.00
Commodities and other	83133208A	S	025305830.01	79011042	CC - LDN - Commodities	2,437,500.00
Commodities and other	109127835A	S	025210915.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	83169468A	B	025216060.01	79004821	CC - LDN - Commodities	45,305,676.92
Commodities and other	83169477A	B	025210741.01	79004821	CC - LDN - Commodities	5,491,597.20
Commodities and other	83173299A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	83211439A	S	025233354.01	79011505	CC - LDN - Commodities	9,231,600.00
Commodities and other	83215183A	S	025250051.01	79011505	CC - LDN - Commodities	92,316,000.00
Commodities and other	108611191A	B	025232695.01	79014008	CC - NYK - Commodities	7,026,632.20
Commodities and other	108781138A	S	025232695.01	79014008	CC - NYK - Commodities	5,338,438.79
Commodities and other	108657780A	B	025233354.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	83348110A	S	025939034.01	79015395	CC - NYK - Commodities	13,699.74
Commodities and other	109597528A	B	025211137.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	83406959A	S	025232695.01	79011061	CC - NYK - Commodities	146,916.00
Commodities and other	83407029A	S	025232695.01	79011061	CC - NYK - Commodities	146,916.00
Commodities and other	108605276A	S	025233354.01	79011003	CC - NYK - Commodities	1,590,000.00
Commodities and other	83416146A	B	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	83416159A	S	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108619821A	S	025315706.01	79096130	CC - LDN - Commodities	165,500.00
Commodities and other	83634565A	B	025936022.01	79004821	CC - LDN - Commodities	384,411.80
Commodities and other	106177271A	S	025935909.01	79014033	CC - NYK - Commodities	1,687,500.00
Commodities and other	108659252A	S	025299454.01	79011042	CC - LDN - Commodities	7,308,106.25
Commodities and other	83631825A	S	025307976.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	109715384A	S	025935446.01	79014702	CC - NYK - Commodities	3,987,500.58
Commodities and other	109715363A	S	025935446.01	79014702	CC - NYK - Commodities	3,437,500.50
Commodities and other	109715379A	S	025935446.01	79014702	CC - NYK - Commodities	1,718,750.25
Commodities and other	109715411A	S	025935446.01	79014702	CC - NYK - Commodities	3,925,000.50
Commodities and other	109715425A	S	025935446.01	79014702	CC - NYK - Commodities	3,925,000.50
Commodities and other	83669283A	B	025307976.01	79092015	CC - LDN - Commodities	18,750,763.02
Commodities and other	83669289A	B	025307976.01	79092015	CC - LDN - Commodities	18,750,763.02
Commodities and other	83669307A	B	025313701.01	79092015	CC - LDN - Commodities	12,684,339.69
Commodities and other	83669349A	B	025313701.01	79092015	CC - LDN - Commodities	12,684,339.69
Commodities and other	83684986A	S	025336645.01	79014033	CC - NYK - Commodities	19,840,000.00
Commodities and other	83684988A	S	025336645.01	79014033	CC - NYK - Commodities	19,840,000.00
Commodities and other	108626579A	S	025234691.01	79016218	CC - LDN - Commodities	1,590,000.00
Commodities and other	108659265A	B	025228073.01	79011330	CC - LDN - Commodities	1,339,072.20
Commodities and other	109758100A	B	025324856.01	79011227	CC - LDN - Commodities	745,862.95
Commodities and other	109758145A	B	025324864.01	79011227	CC - LDN - Commodities	497,241.97
Commodities and other	108611675A	B	025935909.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	83722051A	B	025935909.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108659345A	B	025290982.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	83738769A	B	025225780.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	83744848A	S	025337247.01	79014034	CC - NYK - Commodities	25,500,000.00
Commodities and other	83744898A	S	025337247.01	79014034	CC - NYK - Commodities	4,285,440.00
Commodities and other	83763820A	S	025299454.01	79011227	CC - LDN - Commodities	4,056,773.67
Commodities and other	108622454A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108624919A	B	025291527.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	83769737A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	83771375A	B	025230137.01	79014008	CC - NYK - Commodities	43,200,000.00
Commodities and other	108626609A	B	025264888.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108611686A	B	025261199.01	79014008	CC - NYK - Commodities	1,324,810.00
Commodities and other	83780294A	B	025261199.01	79014008	CC - NYK - Commodities	15,897,720.00
Commodities and other	83780280A	B	025284217.01	79014026	CC - NYK - Commodities	36,000,000.00
Commodities and other	83780308A	B	025284217.01	79014026	CC - NYK - Commodities	4,285,440.00
Commodities and other	83780708A	B	025250051.01	79014026	CC - NYK - Commodities	18,000,000.00
Commodities and other	83780723A	B	025250051.01	79014026	CC - NYK - Commodities	2,380,800.00
Commodities and other	83950483A	B	025337247.01	79014026	CC - NYK - Commodities	18,000,000.00
Commodities and other	83781934A	B	025337247.01	79014026	CC - NYK - Commodities	2,142,720.00
Commodities and other	83793677A	B	025299454.01	79011227	CC - LDN - Commodities	9,569,597.46
Commodities and other	108594896A	S	025227703.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	83800914A	S	025250051.01	79011505	CC - LDN - Commodities	369,264,000.00
Commodities and other	83814602A	S	025231192.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	83814644A	B	025231192.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	106556002A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	83831398A	B	025228073.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	83831936A	B	025226648.01	79014008	CC - NYK - Commodities	14,027,400.00
Commodities and other	83850706A	S	025259334.01	79011042	CC - LDN - Commodities	8,340,000.00
Commodities and other	83850659A	B	025259334.01	79011042	CC - LDN - Commodities	8,340,000.00
Commodities and other	108611194A	B	025284217.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	83879096A	B	025268798.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	108659353A	S	025234691.01	79016196	CC - LDN - Commodities	1,923,250.00
Commodities and other	83892008A	B	025259334.01	79011042	CC - LDN - Commodities	8,340,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	83892108A	S	025259334.01	79011042	CC - LDN - Commodities	8,340,000.00
Commodities and other	108626273A	B	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108627543A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108594921A	B	025943176.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108629444A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	83935138A	S	025299454.01	79011227	CC - LDN - Commodities	1,352,257.89
Commodities and other	108659391A	B	025226648.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108626614A	B	025216813.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	83941575A	S	025216813.01	79011042	CC - LDN - Commodities	25,610,738.26
Commodities and other	83941770A	S	025259334.01	79011042	CC - LDN - Commodities	7,297,500.00
Commodities and other	83956370A	S	025210915.01	79092019	CC - LDN - Commodities	4,232,429.00
Commodities and other	83956365A	S	025210915.01	79092019	CC - LDN - Commodities	4,232,429.00
Commodities and other	108630484A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	83970578A	S	025299454.01	79011227	CC - LDN - Commodities	2,704,515.78
Commodities and other	106703949A	B	025210865.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	83987943A	S	025299454.01	79011227	CC - LDN - Commodities	2,704,515.78
Commodities and other	84003019A	B	025234691.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108611198A	B	025291303.01	79014045	CC - NYK - Commodities	1,340,000.00
Commodities and other	108611697A	S	025261199.01	79014045	CC - NYK - Commodities	311,720.00
Commodities and other	84031102A	S	025210865.01	79092019	CC - LDN - Commodities	25,394,574.00
Commodities and other	84031299A	S	025930082.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	84031133A	S	025217464.01	79092019	CC - LDN - Commodities	25,394,574.00
Commodities and other	84031275A	S	025210915.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	84031195A	S	025216060.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	84031818A	S	025313016.01	79092019	CC - LDN - Commodities	33,859,432.00
Commodities and other	84031901A	S	025211020.01	79092019	CC - LDN - Commodities	33,859,432.00
Commodities and other	84031937A	S	025240623.01	79092019	CC - LDN - Commodities	59,254,006.00
Commodities and other	84031974A	S	025240623.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	84034381A	S	025259334.01	79011042	CC - LDN - Commodities	8,340,000.00
Commodities and other	84038019A	B	025259334.01	79011042	CC - LDN - Commodities	8,340,000.00
Commodities and other	85089367A	B	025936022.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	84037834A	B	025231192.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108594975A	S	025266339.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	106763153A	B	025217464.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	106763141A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108594998A	S	025231192.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108620710A	S	025265802.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	106183403A	S	025347725.01	79011042	CC - LDN - Commodities	625,000.00
Commodities and other	108595005A	S	025257205.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	84092484A	B	025267949.01	79014045	CC - NYK - Commodities	57,600,000.00
Commodities and other	84092726A	S	025267949.01	79014045	CC - NYK - Commodities	26,184,480.00
Commodities and other	108626627A	B	025253782.01	79011330	CC - LDN - Commodities	1,948,250.00
Commodities and other	108611202A	B	025231192.01	79014045	CC - NYK - Commodities	6,240,000.00
Commodities and other	108611703A	B	025231192.01	79014045	CC - NYK - Commodities	1,650,688.00
Commodities and other	108620865A	S	025264888.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	108626669A	B	025233354.01	79011330	CC - LDN - Commodities	1,558,600.00
Commodities and other	108626674A	B	025253782.01	79011330	CC - LDN - Commodities	389,650.00
Commodities and other	108626678A	B	025231192.01	79011330	CC - LDN - Commodities	1,948,250.00
Commodities and other	108626633A	B	025231192.01	79011330	CC - LDN - Commodities	1,948,250.00
Commodities and other	106913584A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	84168312A	S	025309048.01	79014045	CC - NYK - Commodities	9,351,600.00
Commodities and other	108611537A	B	025284217.01	79014045	CC - NYK - Commodities	779,300.00
Commodities and other	108611880A	B	025267949.01	79014045	CC - NYK - Commodities	779,300.00
Commodities and other	108611896A	B	025291303.01	79014045	CC - NYK - Commodities	1,278,400.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	84181257A	S	025290982.01	79014625	CC - NYK - Commodities	13,720,722.00
Commodities and other	108611910A	B	025231192.01	79014045	CC - NYK - Commodities	1,948,250.00
Commodities and other	108611922A	S	025273798.01	79014045	CC - NYK - Commodities	779,300.00
Commodities and other	84195204A	S	025273798.01	79014045	CC - NYK - Commodities	9,351,600.00
Commodities and other	108631930A	S	025323189.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	84198103A	S	025299454.01	79011227	CC - LDN - Commodities	2,704,515.78
Commodities and other	84202085A	S	025299454.01	79011227	CC - LDN - Commodities	1,352,257.89
Commodities and other	84202086A	S	025299454.01	79011227	CC - LDN - Commodities	1,352,257.89
Commodities and other	108626733A	B	025231788.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	106182382A	S	025280280.01	79011042	CC - LDN - Commodities	668,750.00
Commodities and other	108632261A	S	025265802.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108634009A	B	025226341.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108595064A	S	025226960.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108588027A	S	025234691.01	79096134	CC - LDN - Commodities	413,750.00
Commodities and other	108611563A	B	025284217.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	84261778A	B	025936022.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	84250125A	S	025228032.01	79011042	CC - LDN - Commodities	3,750,000.00
Commodities and other	108626649A	B	025267949.01	79011042	CC - LDN - Commodities	779,300.00
Commodities and other	108634012A	S	025273533.01	79096130	CC - LDN - Commodities	151,680.75
Commodities and other	84262714A	B	025216060.01	79016408	CC - LDN - Commodities	1.00
Commodities and other	84263452A	S	025313016.01	79092020	CC - LDN - Commodities	7,324,887.08
Commodities and other	84263450A	S	025313016.01	79092020	CC - LDN - Commodities	7,324,887.08
Commodities and other	84282490A	B	025267949.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108660354A	B	025257536.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	84293551A	S	025299454.01	79011227	CC - LDN - Commodities	1,352,257.89
Commodities and other	84298917A	B	025930082.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	84298977A	B	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	84299016A	B	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	84298839A	B	025930082.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	84299802A	B	025211020.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	84299852A	B	025211020.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	108611544A	B	025228073.01	79014008	CC - NYK - Commodities	2,131,250.00
Commodities and other	108611952A	S	025228073.01	79014008	CC - NYK - Commodities	2,113,750.00
Commodities and other	108611566A	S	025228073.01	79014045	CC - NYK - Commodities	1,071,537.50
Commodities and other	108611572A	B	025228073.01	79014045	CC - NYK - Commodities	1,091,200.00
Commodities and other	84321082A	S	025299454.01	79011227	CC - LDN - Commodities	4,056,773.67
Commodities and other	84322529A	B	025307976.01	79092019	CC - LDN - Commodities	4,232,429.00
Commodities and other	84322548A	B	025307976.01	79092019	CC - LDN - Commodities	4,232,429.00
Commodities and other	108595127A	B	025234949.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	84325501A	B	025265778.01	79016189	CC - LDN - Commodities	12,775,000.00
Commodities and other	108609604A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	84325863A	S	025273533.01	79096130	CC - LDN - Commodities	1,489,500.00
Commodities and other	84325887A	S	025265778.01	79016189	CC - LDN - Commodities	4,972,500.00
Commodities and other	108595156A	B	025273798.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108594682A	S	025310780.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594695A	B	025310780.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108594744A	S	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594747A	B	025265778.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108609889A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	84362670A	S	025299454.01	79011227	CC - LDN - Commodities	1,352,257.89
Commodities and other	84366378A	B	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108691088A	S	025943176.01	79014625	CC - NYK - Commodities	228,678.70
Commodities and other	108610308A	B	025266339.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108610317A	B	025231192.01	79096130	CC - LDN - Commodities	388,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106182395A	S	025305830.01	79011042	CC - LDN - Commodities	2,500,000.00
Commodities and other	108660340A	B	025226341.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	108660355A	B	025290982.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	84407399A	S	025336645.01	79014045	CC - NYK - Commodities	19,840,000.00
Commodities and other	84407391A	S	025336645.01	79014045	CC - NYK - Commodities	19,840,000.00
Commodities and other	107232325A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106183428A	B	025305830.01	79011042	CC - LDN - Commodities	2,500,000.00
Commodities and other	108611076A	B	025337247.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108611569A	B	025284217.01	79014045	CC - NYK - Commodities	2,000,000.00
Commodities and other	108611575A	B	025284217.01	79014045	CC - NYK - Commodities	496,000.00
Commodities and other	108660375A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	84443516A	B	025936022.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	108611377A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108611805A	S	025291527.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108611994A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108660385A	B	025345315.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	84482144A	S	025299454.01	79011227	CC - LDN - Commodities	6,761,289.46
Commodities and other	108588007A	S	025226960.01	79096134	CC - LDN - Commodities	388,750.00
Commodities and other	84485105A	S	025299454.01	79011227	CC - LDN - Commodities	6,761,289.46
Commodities and other	108594637A	S	025234691.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108660386A	S	025226648.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108611820A	B	025228834.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612331A	S	025234949.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	84491112A	S	025299454.01	79011227	CC - LDN - Commodities	6,761,289.46
Commodities and other	84494237A	B	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108660418A	B	025284217.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108594774A	B	025265778.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108626684A	S	025226648.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108626664A	B	025265802.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	107559253A	B	025411992.01	79251025	CC - LDN - Commodities	1,102.99
Commodities and other	84598411A	S	025302019.01	79096049	CC - LDN - Commodities	1,539,533.79
Commodities and other	108634671A	S	025258708.01	79014045	CC - NYK - Commodities	546,711,040.00
Commodities and other	84597926A	S	025302019.01	79096049	CC - LDN - Commodities	1,539,533.79
Commodities and other	108660432A	S	025234691.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108612159A	S	025248899.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108613723A	B	025291527.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	84609083A	S	025299454.01	79011227	CC - LDN - Commodities	6,761,289.46
Commodities and other	108612810A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	84620247A	B	025231192.01	79011410	CC - SI - Commodities	47,736,000.00
Commodities and other	84620327A	S	025231192.01	79011410	CC - SI - Commodities	24,822,720.00
Commodities and other	108611985A	B	025231192.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108594783A	S	025309717.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108655242A	S	025937954.01	79014008	CC - NYK - Commodities	769,069.21
Commodities and other	108611963A	B	025216813.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108611976A	B	025226648.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	84685178A	S	025265802.01	79011505	CC - LDN - Commodities	18,463,200.00
Commodities and other	107674301A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	84689454A	S	025265802.01	79011505	CC - LDN - Commodities	115,395,000.00
Commodities and other	107674286A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107674305A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	84719761A	B	025936022.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	107674335A	B	025211020.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107674312A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	84721097A	S	025226341.01	79014008	CC - NYK - Commodities	23,379,000.00

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108660397A	S	025226648.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	107674289A	B	025216987.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107674292A	B	025216987.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108660402A	B	025290982.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108660422A	S	025234691.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108613418A	B	025265778.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	108660411A	S	025234691.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108660438A	S	025226093.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	107674343A	S	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107674319A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108660449A	S	025226093.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	108595211A	S	025248899.01	79016936	CC - LDN - Commodities	413,750.00
Commodities and other	108626621A	S	025227299.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108660448A	S	025226341.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	108692108A	S	025310780.01	79014625	CC - NYK - Commodities	457,357.40
Commodities and other	108660459A	S	025310780.01	79011330	CC - LDN - Commodities	457,357.40
Commodities and other	84769227A	S	025265802.01	79011505	CC - LDN - Commodities	46,158,000.00
Commodities and other	108692098A	S	025257536.01	79014625	CC - NYK - Commodities	2,134,500.00
Commodities and other	108613662A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107765192A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107811376A	B	025210915.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108661885A	S	025231192.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	107811651A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108630627A	B	025253782.01	79011330	CC - LDN - Commodities	779,300.00
Commodities and other	108661899A	B	025931213.01	79011042	CC - LDN - Commodities	4,468,546.00
Commodities and other	108661910A	S	025931213.01	79011042	CC - LDN - Commodities	3,397,855.00
Commodities and other	84784806A	B	025257536.01	79011042	CC - LDN - Commodities	18,703,200.00
Commodities and other	108612311A	S	025250051.01	79014008	CC - NYK - Commodities	793,600.00
Commodities and other	108630644A	S	025267949.01	79016218	CC - LDN - Commodities	3,180,000.00
Commodities and other	107811654A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108630637A	S	025234691.01	79016218	CC - LDN - Commodities	1,590,000.00
Commodities and other	108613901A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108614509A	B	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108612316A	S	025343831.01	79014045	CC - NYK - Commodities	28,376,850.00
Commodities and other	109675665A	S	025343831.01	79011061	CC - NYK - Commodities	2,192,125.00
Commodities and other	84857268A	S	025211020.01	79093019	CC - LDN - Commodities	3,160,946.69
Commodities and other	84857363A	S	025210816.01	79093019	CC - LDN - Commodities	632,189.34
Commodities and other	108614515A	B	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108612008A	B	025938747.01	79096725	CC - LDN - Commodities	388,750.00
Commodities and other	108615049A	B	025257536.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108615094A	B	025257536.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108615759A	S	025327099.01	79096130	CC - LDN - Commodities	82,750.00
Commodities and other	108616989A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108611992A	B	025318403.01	79096725	CC - LDN - Commodities	388,750.00
Commodities and other	84872056A	S	025341116.01	79096130	CC - LDN - Commodities	993,000.00
Commodities and other	108617453A	S	025341116.01	79096130	CC - LDN - Commodities	182,050.00
Commodities and other	84920932A	B	025936022.01	79093125	CC - LDN - Commodities	109,759.75
Commodities and other	108617522A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108618830A	B	025348798.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108618275A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108618306A	S	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108613381A	B	025331240.01	79096119	CC - LDN - Commodities	149,946.68
Commodities and other	108619568A	S	025248899.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108619816A	B	025291527.01	79096130	CC - LDN - Commodities	413,750.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108661976A	S	025341116.01	79011330	CC - LDN - Commodities	654,021.08
Commodities and other	108628521A	B	025308768.01	79096008	CC - LDN - Commodities	1,406,534.98
Commodities and other	108588021A	B	025337247.01	79096134	CC - LDN - Commodities	413,750.00
Commodities and other	108619903A	S	025216813.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108587999A	B	025228834.01	79096134	CC - LDN - Commodities	388,750.00
Commodities and other	108622345A	B	025265778.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108594780A	B	025226960.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108594829A	B	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108622431A	B	025248899.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	84928947A	B	025234691.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108620642A	B	025337247.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	84929082A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	84929083A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108595368A	B	025348798.01	79016901	CC - LDN - Commodities	413,750.00
Commodities and other	108594854A	B	025234691.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	84944089A	B	025265778.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	108622437A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108661979A	S	025233354.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108661991A	S	025233545.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	84945205A	B	025324856.01	79011227	CC - LDN - Commodities	3,033,176.00
Commodities and other	108661916A	S	025233511.01	79011330	CC - LDN - Commodities	446,357.40
Commodities and other	84945711A	B	025233511.01	79011330	CC - LDN - Commodities	5,356,288.80
Commodities and other	108630674A	B	025231192.01	79016218	CC - LDN - Commodities	1,590,000.00
Commodities and other	84950738A	B	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	84950740A	S	025264888.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	84952186A	S	025284217.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108622966A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108623568A	S	025257536.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108636670A	S	025234691.01	79011227	CC - LDN - Commodities	827,500.00
Commodities and other	108655858A	S	025937954.01	79014045	CC - NYK - Commodities	10,308.62
Commodities and other	108630680A	S	025226648.01	79016218	CC - LDN - Commodities	1,984,000.00
Commodities and other	108661996A	S	025345315.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108624970A	B	025234949.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108594908A	B	025264888.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594924A	S	025264888.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108636649A	B	025228834.01	79011227	CC - LDN - Commodities	388,750.00
Commodities and other	85028446A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108629457A	S	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108624974A	S	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108625442A	B	025266339.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108626258A	B	025264888.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108627520A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108627532A	S	025291527.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108594969A	B	025290982.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	85043323A	B	025226960.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108595374A	B	025226960.01	79016901	CC - LDN - Commodities	388,750.00
Commodities and other	85051219A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	85057513A	B	025273798.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	85061203A	B	025324864.01	79011227	CC - LDN - Commodities	2,022,117.34
Commodities and other	85089346A	B	025936022.01	79093125	CC - LDN - Commodities	164,639.63
Commodities and other	108628757A	S	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108628804A	S	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108652170A	B	025234691.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	85080907A	S	025234691.01	79014625	CC - NYK - Commodities	26,781,444.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	85092701A	B	025336645.01	79014045	CC - NYK - Commodities	15,872,000.00
Commodities and other	85092765A	B	025336645.01	79014045	CC - NYK - Commodities	15,872,000.00
Commodities and other	85095111A	B	025299454.01	79011227	CC - LDN - Commodities	1,352,257.89
Commodities and other	85095480A	B	025935651.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108630461A	S	025228032.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	85098843A	B	025225632.01	79014045	CC - NYK - Commodities	9,523,200.00
Commodities and other	108662001A	S	025226093.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	85112802A	B	025930082.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	85112799A	B	025930082.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	85112842A	B	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	85112840A	B	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	85112860A	B	025217464.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	85112856A	B	025217464.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108624231A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108626721A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	106177274A	S	025279704.01	79014045	CC - NYK - Commodities	2,900,000.00
Commodities and other	108661948A	S	025226093.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	108630696A	S	025345315.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108606856A	B	025345315.01	79011410	CC - SI - Commodities	3,978,000.00
Commodities and other	108606874A	S	025345315.01	79011410	CC - SI - Commodities	3,928,000.00
Commodities and other	108606820A	S	025345315.01	79011410	CC - SI - Commodities	2,187,900.00
Commodities and other	108607382A	B	025345315.01	79011410	CC - SI - Commodities	2,160,400.00
Commodities and other	85164052A	B	025348020.01	79093014	CC - LDN - Commodities	917,714.15
Commodities and other	85164053A	B	025340233.01	79093014	CC - LDN - Commodities	17,436,568.80
Commodities and other	108611954A	B	025284944.01	79014008	CC - NYK - Commodities	793,600.00
Commodities and other	108661956A	S	025345315.01	79011330	CC - LDN - Commodities	3,347,680.50
Commodities and other	85138255A	B	025232422.01	79014008	CC - NYK - Commodities	47,616,000.00
Commodities and other	108661962A	S	025226093.01	79016218	CC - LDN - Commodities	3,846,500.00
Commodities and other	108661969A	S	025226093.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	108629504A	B	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108629987A	S	025299447.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108371641A	S	025410465.01	79251025	CC - LDN - Commodities	1,102.99
Commodities and other	108630707A	B	025226341.01	79016218	CC - LDN - Commodities	793,600.00
Commodities and other	108317268A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108317271A	S	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108371629A	S	025210865.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	85190395A	S	025279704.01	79014006	CC - NYK - Commodities	10,800,000.00
Commodities and other	108630481A	S	025327099.01	79096130	CC - LDN - Commodities	82,750.00
Commodities and other	108636580A	B	025234949.01	79011227	CC - LDN - Commodities	388,750.00
Commodities and other	108630689A	S	025264888.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	108630990A	B	025348798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108594978A	B	025228032.01	79016937	CC - LDN - Commodities	777,500.00
Commodities and other	108631028A	S	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108631416A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	85199389A	S	025233354.01	79011505	CC - LDN - Commodities	9,231,600.00
Commodities and other	106177283A	S	025935909.01	79014045	CC - NYK - Commodities	2,900,000.00
Commodities and other	85222935A	B	025313016.01	79092019	CC - LDN - Commodities	6,043,908.61
Commodities and other	85222910A	B	025313016.01	79092019	CC - LDN - Commodities	6,043,908.61
Commodities and other	108631927A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108663429A	S	025943176.01	79011042	CC - LDN - Commodities	625,000.00
Commodities and other	85253783A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	85320575A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	108663513A	S	025943176.01	79011042	CC - LDN - Commodities	625,000.00
Commodities and other	106177497A	S	025935909.01	79014008	CC - NYK - Commodities	2,900,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	85254583A	B	025935909.01	79014008	CC - NYK - Commodities	19,792,000.00
Commodities and other	108630699A	S	025227133.01	79016503	CC - LDN - Commodities	396,800.00
Commodities and other	106183346A	S	025305830.01	79011042	CC - LDN - Commodities	3,350,000.00
Commodities and other	85278667A	S	025233354.01	79014045	CC - NYK - Commodities	38,965,000.00
Commodities and other	85278814A	B	025233354.01	79014045	CC - NYK - Commodities	17,923,900.00
Commodities and other	108655866A	B	025232695.01	79014008	CC - NYK - Commodities	2,669,471.00
Commodities and other	85281320A	S	025227133.01	79011505	CC - LDN - Commodities	92,316,000.00
Commodities and other	85281614A	S	025265802.01	79014045	CC - NYK - Commodities	38,965,000.00
Commodities and other	85281665A	B	025265802.01	79014045	CC - NYK - Commodities	19,482,500.00
Commodities and other	108655869A	S	025226093.01	79014008	CC - NYK - Commodities	3,846,500.00
Commodities and other	108626735A	B	025295932.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108631939A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108663521A	B	025228073.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	108663530A	B	025227497.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	85311286A	S	025411992.01	79251006	CC - LDN - Commodities	76,657,531.17
Commodities and other	85311293A	S	025297029.01	79092015	CC - LDN - Commodities	76,657,531.17
Commodities and other	85312571A	B	025313016.01	79092015	CC - LDN - Commodities	198,537,490.80
Commodities and other	85312719A	S	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	85315928A	S	025226341.01	79014045	CC - NYK - Commodities	19,482,500.00
Commodities and other	108632251A	B	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	85318030A	S	025210816.01	79092015	CC - LDN - Commodities	76,657,531.17
Commodities and other	85318510A	B	025337247.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108612139A	B	025231192.01	79014008	CC - NYK - Commodities	2,777,600.00
Commodities and other	108612338A	B	025232422.01	79014008	CC - NYK - Commodities	1,984,000.00
Commodities and other	85325313A	S	025336645.01	79014034	CC - NYK - Commodities	77,930,000.00
Commodities and other	85325392A	B	025336645.01	79014045	CC - NYK - Commodities	38,965,000.00
Commodities and other	108636519A	S	025234691.01	79011227	CC - LDN - Commodities	388,750.00
Commodities and other	85331684A	B	025348020.01	79093014	CC - LDN - Commodities	1,835,428.29
Commodities and other	85331686A	B	025340233.01	79093014	CC - LDN - Commodities	7,341,713.18
Commodities and other	85329403A	B	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	85330037A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108633288A	S	025226341.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108633396A	S	025264888.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	85357072A	S	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108608914A	S	025309717.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108634042A	B	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	85363790A	B	025226275.01	79011042	CC - LDN - Commodities	43,500,000.00
Commodities and other	108611891A	B	025226341.01	79096725	CC - LDN - Commodities	388,750.00
Commodities and other	85365985A	S	025281171.01	79092015	CC - LDN - Commodities	5,514,930.30
Commodities and other	108612080A	B	025234691.01	79096725	CC - LDN - Commodities	388,750.00
Commodities and other	108612001A	B	025320300.01	79096725	CC - LDN - Commodities	388,750.00
Commodities and other	106183643A	S	025280280.01	79011042	CC - LDN - Commodities	3,218,750.00
Commodities and other	106183624A	S	025280280.01	79011330	CC - LDN - Commodities	3,269,573.28
Commodities and other	108636778A	S	025226341.01	79011227	CC - LDN - Commodities	388,750.00
Commodities and other	108630710A	S	025230855.01	79011042	CC - LDN - Commodities	853,691.28
Commodities and other	85470709A	S	025336645.01	79014045	CC - NYK - Commodities	15,872,000.00
Commodities and other	85470853A	S	025336645.01	79014045	CC - NYK - Commodities	15,872,000.00
Commodities and other	85470227A	B	025336645.01	79014045	CC - NYK - Commodities	19,840,000.00
Commodities and other	85470240A	B	025336645.01	79014045	CC - NYK - Commodities	19,840,000.00
Commodities and other	85470415A	S	025336645.01	79014045	CC - NYK - Commodities	19,840,000.00
Commodities and other	85470658A	S	025336645.01	79014045	CC - NYK - Commodities	19,840,000.00
Commodities and other	108612054A	B	025234691.01	79096725	CC - LDN - Commodities	388,750.00
Commodities and other	85500775A	S	025210915.01	79099891	CC - LDN - Commodities	10,000,000.00
Commodities and other	85502379A	S	025226341.01	79014045	CC - NYK - Commodities	59,100,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	85502397A	B	025227133.01	79014045	CC - NYK - Commodities	13,808,640.00
Commodities and other	108630693A	B	025231192.01	79016503	CC - LDN - Commodities	1,334,844.00
Commodities and other	108612349A	S	025318403.01	79014006	CC - NYK - Commodities	4,250,000.00
Commodities and other	108612351A	S	025318403.01	79014006	CC - NYK - Commodities	935,160.00
Commodities and other	85504063A	S	025227133.01	79014045	CC - NYK - Commodities	29,550,000.00
Commodities and other	85504435A	B	025226341.01	79014045	CC - NYK - Commodities	25,236,480.00
Commodities and other	108608960A	S	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108595205A	B	025265778.01	79016936	CC - LDN - Commodities	388,750.00
Commodities and other	108633898A	B	025226648.01	79016218	CC - LDN - Commodities	2,134,228.19
Commodities and other	85542870A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	85542872A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	108595208A	B	025231192.01	79016936	CC - LDN - Commodities	388,750.00
Commodities and other	108609570A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108633949A	B	025231192.01	79016503	CC - LDN - Commodities	2,224,740.00
Commodities and other	85573712A	S	025939034.01	79011919	CC - NYK - Commodities	25,049.52
Commodities and other	85564933A	S	025271560.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	85564979A	B	025227703.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108621106A	B	025295932.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108595199A	B	025930124.01	79016936	CC - LDN - Commodities	1,158,500.00
Commodities and other	108600533A	B	025320300.01	79016087	CC - LDN - Commodities	413,750.00
Commodities and other	108624202A	S	025937012.01	79096967	CC - LDN - Commodities	516,017.20
Commodities and other	108609610A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108609602A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108621614A	B	025295932.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	85587740A	B	025257536.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	108609885A	S	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108609941A	B	025291527.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	85593434A	S	025336645.01	79011061	CC - NYK - Commodities	3,339,000.00
Commodities and other	108610362A	S	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108610360A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	85606518A	S	025935651.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	85606529A	S	025935651.01	79011330	CC - LDN - Commodities	10,976,577.60
Commodities and other	85611358A	S	025336645.01	79014045	CC - NYK - Commodities	1,587,200.00
Commodities and other	85617524A	S	025935651.01	79011330	CC - LDN - Commodities	16,464,866.40
Commodities and other	85621407A	B	025297607.01	79096721	CC - LDN - Commodities	38,488,344.63
Commodities and other	85626900A	B	025337247.01	79014045	CC - NYK - Commodities	7,936,000.00
Commodities and other	108663503A	B	025257536.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	85630280A	B	025939034.01	79011919	CC - NYK - Commodities	7,449.86
Commodities and other	108610371A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	85646235A	S	025935909.01	79014006	CC - NYK - Commodities	11,200,000.00
Commodities and other	108663558A	B	025231788.01	79011042	CC - LDN - Commodities	695,000.00
Commodities and other	85647128A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108652283A	S	025226648.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108652155A	S	025290982.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108652179A	S	025228073.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108663594A	S	025226093.01	79011505	CC - LDN - Commodities	9,616,250.00
Commodities and other	108603164A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108610764A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108595014A	B	025234949.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	106183821A	B	025347725.01	79011042	CC - LDN - Commodities	625,000.00
Commodities and other	85705411A	B	025336645.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	108633956A	B	025267949.01	79016218	CC - LDN - Commodities	1,190,400.00
Commodities and other	108610749A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108611064A	S	025280280.01	79096130	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108611079A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108611094A	S	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108602220A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108611383A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108611590A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108611974A	B	025250051.01	79014045	CC - NYK - Commodities	2,475,000.00
Commodities and other	108611980A	S	025250051.01	79014045	CC - NYK - Commodities	1,091,200.00
Commodities and other	85749916A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	85749917A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	85735825A	B	025210915.01	79090015	CC - LDN - Commodities	3,321,007.02
Commodities and other	108636583A	S	025226341.01	79011227	CC - LDN - Commodities	388,750.00
Commodities and other	108636775A	S	025226341.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108636766A	S	025320300.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	85741495A	B	025337247.01	79016937	CC - LDN - Commodities	9,930,000.00
Commodities and other	108636635A	B	025265778.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108636535A	S	025265778.01	79011227	CC - LDN - Commodities	388,750.00
Commodities and other	108612363A	B	025232687.01	79014045	CC - NYK - Commodities	4,900,000.00
Commodities and other	108612359A	B	025232687.01	79014045	CC - NYK - Commodities	872,960.00
Commodities and other	108612370A	S	025233354.01	79014008	CC - NYK - Commodities	389,650.00
Commodities and other	108611987A	B	025284217.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	85750969A	S	025284217.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	85751112A	S	025265802.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108633962A	B	025234691.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108587975A	S	025265778.01	79096134	CC - LDN - Commodities	413,750.00
Commodities and other	85765806A	B	025267949.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	108612021A	B	025226341.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	85769851A	S	025257536.01	79096134	CC - LDN - Commodities	4,965,000.00
Commodities and other	108663603A	S	025303850.01	79011330	CC - LDN - Commodities	457,357.40
Commodities and other	85773880A	S	025303850.01	79011330	CC - LDN - Commodities	5,488,288.80
Commodities and other	108611926A	S	025227703.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612131A	B	025234949.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612154A	B	025266339.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612817A	S	025234949.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612727A	S	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612743A	S	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612873A	S	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	85817430A	S	025313016.01	79092001	CC - LDN - Commodities	126,291,903.87
Commodities and other	108663653A	S	025233354.01	79011330	CC - LDN - Commodities	2,286,787.00
Commodities and other	85873621A	S	025942731.01	79011330	CC - LDN - Commodities	4,159,200.00
Commodities and other	108613497A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108613434A	S	025231192.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108603556A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108613694A	S	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	85876603A	S	025284217.01	79014045	CC - NYK - Commodities	23,832,000.00
Commodities and other	85876623A	B	025284217.01	79014045	CC - NYK - Commodities	10,285,056.00
Commodities and other	108613771A	B	025302217.01	79096130	CC - LDN - Commodities	124,125.00
Commodities and other	108613922A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108613943A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612438A	B	025230459.01	79014045	CC - NYK - Commodities	25,600,000.00
Commodities and other	85942825A	S	025273533.01	79096130	CC - LDN - Commodities	2,184,600.00
Commodities and other	85942839A	S	025273533.01	79096130	CC - LDN - Commodities	2,184,600.00
Commodities and other	108613966A	S	025247867.01	79096130	CC - LDN - Commodities	115,850.00
Commodities and other	108614585A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108614518A	S	025284944.01	79096130	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108663507A	B	025233511.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	85973286A	B	025210816.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	85973282A	B	025210816.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108594753A	S	025291527.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108595078A	S	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	109777687A	S	025211509.01	79093019	CC - LDN - Commodities	7,586,272.06
Commodities and other	85986060A	S	025336645.01	79014045	CC - NYK - Commodities	19,840,000.00
Commodities and other	108587992A	S	025265778.01	79096134	CC - LDN - Commodities	388,750.00
Commodities and other	108587969A	S	025265778.01	79096134	CC - LDN - Commodities	388,750.00
Commodities and other	108588019A	S	025226341.01	79096134	CC - LDN - Commodities	388,750.00
Commodities and other	85986156A	S	025336645.01	79014045	CC - NYK - Commodities	19,840,000.00
Commodities and other	85987067A	B	025216813.01	79092015	CC - LDN - Commodities	44,119,442.40
Commodities and other	86003780A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	86003781A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	85992993A	S	025337247.01	79014026	CC - NYK - Commodities	29,805,000.00
Commodities and other	85993043A	B	025337247.01	79014026	CC - NYK - Commodities	14,284,800.00
Commodities and other	108615036A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108614521A	S	025273533.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	85994899A	S	025226341.01	79014026	CC - NYK - Commodities	29,805,000.00
Commodities and other	85994916A	B	025226341.01	79014026	CC - NYK - Commodities	14,284,800.00
Commodities and other	85994964A	S	025225632.01	79014026	CC - NYK - Commodities	29,805,000.00
Commodities and other	85995026A	B	025225632.01	79014026	CC - NYK - Commodities	14,284,800.00
Commodities and other	108615041A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	86001013A	B	025324856.01	79011227	CC - LDN - Commodities	3,921,581.65
Commodities and other	86001021A	B	025324864.01	79011227	CC - LDN - Commodities	2,614,387.77
Commodities and other	108663514A	S	025943176.01	79011042	CC - LDN - Commodities	625,000.00
Commodities and other	86003627A	B	025257536.01	79011042	CC - LDN - Commodities	52,500,000.00
Commodities and other	86004459A	S	025210865.01	79093125	CC - LDN - Commodities	27,439,937.50
Commodities and other	86004487A	S	025210865.01	79093125	CC - LDN - Commodities	27,439,937.50
Commodities and other	86004581A	B	025210865.01	79093125	CC - LDN - Commodities	27,439,937.50
Commodities and other	86004587A	B	025210865.01	79093125	CC - LDN - Commodities	27,439,937.50
Commodities and other	86004626A	B	025210865.01	79093125	CC - LDN - Commodities	27,439,937.50
Commodities and other	86004650A	B	025210865.01	79093125	CC - LDN - Commodities	27,439,937.50
Commodities and other	108615078A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108615053A	S	025231192.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108615784A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108615828A	S	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	86031432A	S	025936261.01	79011330	CC - LDN - Commodities	1,452,465.00
Commodities and other	108616261A	B	025248899.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	86033101A	S	025248899.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	86033997A	S	025230855.01	79011042	CC - LDN - Commodities	3,073,288.59
Commodities and other	86035184A	B	025336645.01	79014045	CC - NYK - Commodities	1,984,000.00
Commodities and other	86035186A	B	025336645.01	79014045	CC - NYK - Commodities	1,984,000.00
Commodities and other	108616304A	S	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	86043271A	B	025216060.01	79092004	CC - LDN - Commodities	2,009,969.02
Commodities and other	86043289A	B	025216060.01	79092004	CC - LDN - Commodities	2,009,969.02
Commodities and other	108616297A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108665143A	B	025257536.01	79011042	CC - LDN - Commodities	3,075,000.00
Commodities and other	108617013A	B	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108588024A	S	025234949.01	79096134	CC - LDN - Commodities	388,750.00
Commodities and other	108595058A	S	025226960.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	109778559A	S	025281171.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	108595061A	S	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108612070A	S	025273798.01	79096725	CC - LDN - Commodities	388,750.00

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108595106A	S	025216813.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108612457A	S	025234691.01	79014008	CC - NYK - Commodities	3,968,000.00
Commodities and other	108612060A	S	025226341.01	79096725	CC - LDN - Commodities	388,750.00
Commodities and other	108595136A	S	025234949.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108665146A	S	025257536.01	79011330	CC - LDN - Commodities	2,134,500.00
Commodities and other	108633972A	B	025226341.01	79011330	CC - LDN - Commodities	1,402,740.00
Commodities and other	108595152A	S	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594685A	B	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594493A	S	025265778.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108617033A	S	025228834.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108617037A	B	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108617467A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108617514A	S	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108618268A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108617971A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108617963A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108618271A	S	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108618281A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	86090944A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	86091019A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108594696A	B	025226960.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594706A	S	025226960.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108665158A	B	025226747.01	79011042	CC - LDN - Commodities	2,790,000.00
Commodities and other	86099992A	S	025337247.01	79014045	CC - NYK - Commodities	7,936,000.00
Commodities and other	86146818A	S	025226341.01	79014045	CC - NYK - Commodities	19,046,400.00
Commodities and other	108594709A	B	025226960.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594515A	S	025226960.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108626706A	S	025937012.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108622094A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108618300A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	86161970A	S	025226341.01	79014008	CC - NYK - Commodities	9,523,200.00
Commodities and other	86164553A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	86164555A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	108665254A	B	025310087.01	79016197	CC - LDN - Commodities	284,635.26
Commodities and other	108620245A	S	025234691.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	108618783A	B	025266339.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108618778A	B	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108618836A	B	025935651.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108619561A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108619572A	B	025935651.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612537A	B	025228032.01	79014045	CC - NYK - Commodities	1,558,600.00
Commodities and other	108619419A	B	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	86197175A	S	025211509.01	79093019	CC - LDN - Commodities	15,172,544.12
Commodities and other	106177910A	S	025935909.01	79014006	CC - NYK - Commodities	2,900,000.00
Commodities and other	108594729A	S	025268913.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	86207867A	S	025231192.01	79014045	CC - NYK - Commodities	190,464,000.00
Commodities and other	86207875A	B	025231192.01	79014045	CC - NYK - Commodities	187,032,000.00
Commodities and other	108665150A	S	025226093.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	108665201A	S	025226093.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	108665204A	S	025231192.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	108612462A	B	025226341.01	79014008	CC - NYK - Commodities	1,984,000.00
Commodities and other	86235136A	S	025935651.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	86235246A	B	025935651.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	108665213A	S	025231192.01	79011330	CC - LDN - Commodities	1,115,893.50

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108665216A	S	025284217.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108665161A	B	025267949.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	86254622A	S	025943176.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	86256464A	B	025211020.01	79092015	CC - LDN - Commodities	49,082,879.67
Commodities and other	86256454A	B	025211020.01	79092015	CC - LDN - Commodities	49,082,879.67
Commodities and other	108638325A	S	025935651.01	79011042	CC - LDN - Commodities	1,272,000.00
Commodities and other	86258408A	S	025248352.01	79093019	CC - LDN - Commodities	6,321,893.38
Commodities and other	86258496A	S	025248352.01	79093019	CC - LDN - Commodities	3,160,946.69
Commodities and other	108594521A	B	025231192.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	86284998A	B	025284217.01	79014045	CC - NYK - Commodities	9,523,200.00
Commodities and other	86284999A	S	025284217.01	79014045	CC - NYK - Commodities	9,523,200.00
Commodities and other	86302153A	B	025225780.01	79014045	CC - NYK - Commodities	9,523,200.00
Commodities and other	86299534A	S	025232422.01	79014008	CC - NYK - Commodities	47,616,000.00
Commodities and other	108621643A	S	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	86325595A	B	025234915.01	79011042	CC - LDN - Commodities	7,632,000.00
Commodities and other	86342363A	B	025233354.01	79014045	CC - NYK - Commodities	23,808,000.00
Commodities and other	86342394A	B	025233354.01	79014045	CC - NYK - Commodities	23,808,000.00
Commodities and other	86342072A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	86345800A	S	025232422.01	79014008	CC - NYK - Commodities	47,616,000.00
Commodities and other	86431936A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	86435079A	B	025257536.01	79014045	CC - NYK - Commodities	9,351,600.00
Commodities and other	108594567A	S	025228032.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108594756A	S	025226341.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108638328A	S	025290982.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108612075A	S	025226341.01	79096725	CC - LDN - Commodities	388,750.00
Commodities and other	86461519A	S	025255449.01	79011042	CC - LDN - Commodities	11,448,000.00
Commodities and other	108612552A	S	025284217.01	79014026	CC - NYK - Commodities	4,750,000.00
Commodities and other	108612543A	B	025284217.01	79014026	CC - NYK - Commodities	2,182,400.00
Commodities and other	108638317A	S	025935651.01	79011042	CC - LDN - Commodities	13,992,000.00
Commodities and other	108638332A	B	025231192.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	86469205A	B	025226341.01	79014045	CC - NYK - Commodities	56,400,000.00
Commodities and other	86469225A	S	025226341.01	79014045	CC - NYK - Commodities	26,664,960.00
Commodities and other	108665190A	B	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	108665826A	B	025227133.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	108665840A	B	025227133.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	108665905A	S	025226341.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	108621101A	S	025937012.01	79096967	CC - LDN - Commodities	516,017.20
Commodities and other	108620787A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108624183A	B	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	86511622A	S	025290982.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	86511645A	B	025290982.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	86512341A	S	025284217.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	86512381A	B	025284217.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	86513063A	S	025290982.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	86513087A	B	025290982.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108625181A	S	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108625316A	B	025806589.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	86514040A	B	025216060.01	79016408	CC - LDN - Commodities	1.00
Commodities and other	86544240A	B	025336645.01	79014045	CC - NYK - Commodities	476,160.00
Commodities and other	108619898A	B	025310749.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106329936A	S	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108620620A	S	025327099.01	79096130	CC - LDN - Commodities	82,750.00
Commodities and other	108690993A	S	025284068.01	79011227	CC - LDN - Commodities	3,487,249.03
Commodities and other	108620628A	S	025231192.01	79096130	CC - LDN - Commodities	388,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86556860A	S	025232422.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	86557357A	S	025228073.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	86560150A	S	025265802.01	79014045	CC - NYK - Commodities	30,000,000.00
Commodities and other	86560191A	B	025265802.01	79014045	CC - NYK - Commodities	16,189,440.00
Commodities and other	108612095A	S	025935909.01	79096725	CC - LDN - Commodities	388,750.00
Commodities and other	108665911A	S	025284217.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	86585358A	S	025337247.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	86619972A	B	025210915.01	79016408	CC - LDN - Commodities	1.00
Commodities and other	86599794A	B	025216060.01	79016408	CC - LDN - Commodities	1.00
Commodities and other	108621444A	B	025225525.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108638376A	S	025345315.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	86636091A	B	025267949.01	79014045	CC - NYK - Commodities	7,618,560.00
Commodities and other	86625113A	B	025233354.01	79011330	CC - LDN - Commodities	11,689,500.00
Commodities and other	86635171A	B	025265802.01	79014045	CC - NYK - Commodities	30,000,000.00
Commodities and other	86636082A	S	025265802.01	79014045	CC - NYK - Commodities	11,427,840.00
Commodities and other	86629713A	B	025290982.01	79011330	CC - LDN - Commodities	11,689,500.00
Commodities and other	108594765A	B	025228834.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108612556A	B	025265802.01	79014008	CC - NYK - Commodities	2,337,900.00
Commodities and other	86632308A	S	025265802.01	79014008	CC - NYK - Commodities	28,054,800.00
Commodities and other	108621440A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	86652910A	B	025216813.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108665834A	S	025345315.01	79011223	CC - LDN - Commodities	1,418,084.00
Commodities and other	108665923A	S	025290982.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108665928A	S	025340647.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	86662884A	S	025943176.01	79011042	CC - LDN - Commodities	37,500,000.00
Commodities and other	86662896A	B	025943176.01	79011042	CC - LDN - Commodities	27,441,444.00
Commodities and other	108621519A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108665838A	S	025341116.01	79011330	CC - LDN - Commodities	1,358,351.48
Commodities and other	86685822A	S	025299447.01	79096130	CC - LDN - Commodities	5,238,075.00
Commodities and other	108638382A	B	025935651.01	79011042	CC - LDN - Commodities	6,360,000.00
Commodities and other	86692983A	B	025290982.01	79011330	CC - LDN - Commodities	13,720,722.00
Commodities and other	108665877A	S	025226648.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	86696880A	B	025226648.01	79011330	CC - LDN - Commodities	54,492,888.00
Commodities and other	86699437A	B	025280280.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108665880A	S	025943176.01	79011042	CC - LDN - Commodities	22,500,000.00
Commodities and other	108665965A	S	025226093.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	86723145A	S	025313016.01	79092020	CC - LDN - Commodities	7,324,887.08
Commodities and other	108622679A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108667095A	B	025324989.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	108667098A	S	025225780.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	108622337A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108638351A	B	025345315.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	86730508A	B	025231192.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108667104A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	86730966A	B	025257536.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108667067A	S	025257536.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108667146A	B	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	108667150A	B	025233545.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108667092A	B	025284217.01	79011330	CC - LDN - Commodities	2,286,787.00
Commodities and other	108667113A	S	025284217.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	106177916A	S	025315243.01	79014006	CC - NYK - Commodities	5,985,000.00
Commodities and other	106653848A	B	025211137.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108667101A	S	025225780.01	79011223	CC - LDN - Commodities	709,042.00
Commodities and other	86770571A	S	025341116.01	79011330	CC - LDN - Commodities	2,853,910.18

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86771444A	B	025233354.01	79014026	CC - NYK - Commodities	22,500,000.00
Commodities and other	86771738A	B	025233354.01	79014026	CC - NYK - Commodities	3,333,120.00
Commodities and other	86780509A	S	025943176.01	79011330	CC - LDN - Commodities	18,750,000.00
Commodities and other	86780543A	B	025943176.01	79011330	CC - LDN - Commodities	13,720,722.00
Commodities and other	86788534A	S	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	86788348A	B	025943176.01	79011330	CC - LDN - Commodities	13,720,722.00
Commodities and other	86810729A	B	025257536.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108638338A	S	025257536.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	86814871A	B	025257536.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	108622368A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612476A	B	025228032.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108638379A	B	025345315.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	86823569A	B	025943176.01	79011330	CC - LDN - Commodities	13,720,722.00
Commodities and other	86823647A	S	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	108622994A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108623547A	B	025935909.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108667183A	S	025935909.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	108623578A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	86855697A	S	025273533.01	79096130	CC - LDN - Commodities	2,184,600.00
Commodities and other	86855699A	S	025273533.01	79096130	CC - LDN - Commodities	2,184,600.00
Commodities and other	86855432A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	86855836A	S	025271560.01	79011042	CC - LDN - Commodities	7,632,000.00
Commodities and other	86857586A	S	025265802.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	86859538A	S	025225780.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	86859580A	S	025225780.01	79014007	CC - NYK - Commodities	7,142,400.00
Commodities and other	86861710A	S	025943176.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	86861769A	B	025943176.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	108624379A	S	025291527.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108638347A	B	025935651.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	86878733A	B	025266339.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108638354A	B	025328626.01	79011330	CC - LDN - Commodities	1,950,620.00
Commodities and other	108667122A	S	025328626.01	79011330	CC - LDN - Commodities	1,936,620.00
Commodities and other	108624925A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108667217A	S	025234691.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	108638386A	B	025318403.01	79011042	CC - LDN - Commodities	2,561,073.83
Commodities and other	108667883A	S	025226341.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108612572A	B	025230459.01	79014034	CC - NYK - Commodities	3,750,000.00
Commodities and other	108668116A	S	025318403.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108638357A	B	025318403.01	79011330	CC - LDN - Commodities	2,474,277.50
Commodities and other	108605761A	S	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108638389A	B	025345315.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	86896882A	S	025340647.01	79011330	CC - LDN - Commodities	54,882,888.00
Commodities and other	86897542A	S	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	86897680A	S	025228073.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	86899805A	S	025289976.01	79014005	CC - NYK - Commodities	15,872,000.00
Commodities and other	86899501A	S	025289976.01	79014045	CC - NYK - Commodities	3,968,000.00
Commodities and other	86901416A	B	025943176.01	79011330	CC - LDN - Commodities	13,720,722.00
Commodities and other	86901890A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108638360A	S	025231192.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	86904279A	B	025231192.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	86922306A	S	025210816.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	86922649A	B	025257536.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	108667897A	B	025233354.01	79011042	CC - LDN - Commodities	695,000.00
Commodities and other	86927649A	B	025264110.01	79011042	CC - LDN - Commodities	18,750,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108607490A	S	025291527.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108605383A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108655850A	B	025326034.01	79014006	CC - NYK - Commodities	2,512,500.00
Commodities and other	86936417A	B	025326034.01	79014008	CC - NYK - Commodities	38,640,000.00
Commodities and other	86943593A	B	025257536.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	108700774A	S	025257536.01	79014625	CC - NYK - Commodities	2,134,500.00
Commodities and other	108667900A	S	025227497.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	108667906A	S	025226648.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	86975786A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	109675723A	B	025337247.01	79011061	CC - NYK - Commodities	45,100,000.00
Commodities and other	109675747A	B	025337247.01	79011061	CC - NYK - Commodities	9,794,400.00
Commodities and other	86980850A	B	025225525.01	79014008	CC - NYK - Commodities	6,154,476.93
Commodities and other	86980862A	B	025225525.01	79014008	CC - NYK - Commodities	8,462,376.93
Commodities and other	86983499A	S	025289976.01	79014026	CC - NYK - Commodities	19,840,000.00
Commodities and other	86983118A	S	025289976.01	79014045	CC - NYK - Commodities	4,364,800.00
Commodities and other	87011915A	B	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	87011921A	S	025943176.01	79011042	CC - LDN - Commodities	12,500,000.00
Commodities and other	87023037A	S	025305830.01	79011042	CC - LDN - Commodities	7,062,500.00
Commodities and other	87023547A	S	025943176.01	79011042	CC - LDN - Commodities	12,500,000.00
Commodities and other	87023585A	B	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	87026572A	B	025265802.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	109361089A	B	025337247.01	79014045	CC - NYK - Commodities	44,000,000.00
Commodities and other	109483679A	B	025337247.01	79014045	CC - NYK - Commodities	5,674,240.00
Commodities and other	87048498A	S	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108625458A	S	025348798.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	87049845A	B	025284217.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	87050215A	B	025234691.01	79011042	CC - LDN - Commodities	25,610,738.26
Commodities and other	108625421A	B	025348798.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108625438A	S	025290982.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	87064060A	B	025284944.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	87065117A	S	025329178.01	79093017	CC - LDN - Commodities	1,107,096.47
Commodities and other	87065119A	S	025329178.01	79093017	CC - LDN - Commodities	1,107,096.47
Commodities and other	87065120A	S	025329178.01	79093017	CC - LDN - Commodities	1,107,096.47
Commodities and other	87065121A	S	025329178.01	79093017	CC - LDN - Commodities	1,107,096.47
Commodities and other	108594547A	S	025264888.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	87074954A	B	025265802.01	79014034	CC - NYK - Commodities	84,045,000.00
Commodities and other	87074996A	S	025265802.01	79014034	CC - NYK - Commodities	33,426,432.00
Commodities and other	87075875A	B	025257981.01	79014034	CC - NYK - Commodities	45,255,000.00
Commodities and other	87075893A	S	025257981.01	79014034	CC - NYK - Commodities	19,332,096.00
Commodities and other	108626253A	S	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108668119A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108668149A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108668152A	B	025216813.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108668156A	B	025284217.01	79011330	CC - LDN - Commodities	18,294,296.00
Commodities and other	108668125A	S	025340647.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	108667921A	B	025284217.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	87102499A	B	025265802.01	79014045	CC - NYK - Commodities	64,200,000.00
Commodities and other	87102817A	S	025265802.01	79014045	CC - NYK - Commodities	25,712,640.00
Commodities and other	87112523A	B	025936022.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	87112524A	B	025936022.01	79004821	CC - LDN - Commodities	329,495.83
Commodities and other	87106412A	S	025943176.01	79011042	CC - LDN - Commodities	12,500,000.00
Commodities and other	87107265A	B	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	108668295A	B	025226341.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	87134006A	B	025336645.01	79014045	CC - NYK - Commodities	19,840,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	87134011A	B	025336645.01	79014045	CC - NYK - Commodities	19,840,000.00
Commodities and other	108668302A	B	025233511.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	87144346A	S	025943176.01	79011042	CC - LDN - Commodities	12,500,000.00
Commodities and other	87144313A	B	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	108594771A	S	025938747.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108642451A	B	025935651.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108668305A	B	025267949.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108668284A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108668314A	B	025216813.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108668328A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108668309A	S	025226648.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108642438A	B	025935651.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108642412A	B	025265802.01	79011042	CC - LDN - Commodities	2,775,000.00
Commodities and other	108642447A	S	025265802.01	79011042	CC - LDN - Commodities	1,071,360.00
Commodities and other	87199553A	B	025265802.01	79014045	CC - NYK - Commodities	64,350,000.00
Commodities and other	87199582A	S	025265802.01	79014045	CC - NYK - Commodities	65,100,000.00
Commodities and other	87199613A	S	025265802.01	79014045	CC - NYK - Commodities	26,664,960.00
Commodities and other	87199623A	B	025265802.01	79014045	CC - NYK - Commodities	26,664,960.00
Commodities and other	108642454A	B	025318403.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	108612583A	S	025231192.01	79014045	CC - NYK - Commodities	2,762,500.00
Commodities and other	108612586A	B	025231192.01	79014045	CC - NYK - Commodities	1,111,040.00
Commodities and other	87245434A	S	025228073.01	79014045	CC - NYK - Commodities	32,400,000.00
Commodities and other	87245465A	B	025228073.01	79014045	CC - NYK - Commodities	32,025,000.00
Commodities and other	87245487A	B	025228073.01	79014045	CC - NYK - Commodities	12,856,320.00
Commodities and other	87245489A	S	025228073.01	79014045	CC - NYK - Commodities	12,380,160.00
Commodities and other	87272101A	B	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	87272097A	B	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	108626228A	S	025935909.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108668287A	S	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	87273768A	B	025226341.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108626294A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108668317A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108668320A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108627510A	S	025273533.01	79096130	CC - LDN - Commodities	103,437.50
Commodities and other	108612541A	B	025230459.01	79014026	CC - NYK - Commodities	16,875,000.00
Commodities and other	108627525A	S	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108627528A	B	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108594789A	S	025231192.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108594803A	S	025234949.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	87290088A	S	025318783.01	79014008	CC - NYK - Commodities	4,750,000.00
Commodities and other	87287056A	S	025318783.01	79014026	CC - NYK - Commodities	6,250,000.00
Commodities and other	87296156A	B	025318783.01	79014026	CC - NYK - Commodities	6,250,000.00
Commodities and other	87287672A	B	025318783.01	79014026	CC - NYK - Commodities	4,750,000.00
Commodities and other	108613225A	S	025231192.01	79014026	CC - NYK - Commodities	2,750,000.00
Commodities and other	108613242A	B	025231192.01	79014026	CC - NYK - Commodities	1,111,040.00
Commodities and other	87290659A	S	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	87291219A	B	025943176.01	79011330	CC - LDN - Commodities	13,720,722.00
Commodities and other	87294260A	S	025943176.01	79011042	CC - LDN - Commodities	12,500,000.00
Commodities and other	87297118A	B	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	107299771A	S	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108627464A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108613250A	S	025315193.01	79014026	CC - NYK - Commodities	1,107,500.00
Commodities and other	108613260A	B	025315193.01	79014026	CC - NYK - Commodities	444,416.00
Commodities and other	108668291A	S	025340647.01	79011330	CC - LDN - Commodities	13,623,222.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108642487A	B	025248246.01	79011042	CC - LDN - Commodities	4,452,000.00
Commodities and other	108613275A	S	025226341.01	79014045	CC - NYK - Commodities	1,984,000.00
Commodities and other	108642492A	S	025233354.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	87338137A	B	025233354.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	108642457A	B	025345315.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108594570A	B	025234691.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	87342584A	B	025284944.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	87342594A	S	025284944.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108628633A	B	025310780.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108628720A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108629983A	B	025337247.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108628701A	S	025310780.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	106185621A	S	025280280.01	79011042	CC - LDN - Commodities	1,384,375.00
Commodities and other	108629465A	S	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	106185632A	S	025280280.01	79011330	CC - LDN - Commodities	2,374,981.70
Commodities and other	108668299A	S	025226648.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108613282A	B	025291303.01	79014045	CC - NYK - Commodities	2,864,000.00
Commodities and other	108613238A	S	025230855.01	79014045	CC - NYK - Commodities	793,600.00
Commodities and other	108629516A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	87481808A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108668326A	B	025248246.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	87487415A	S	025216987.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	87487376A	B	025216987.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	108613289A	B	025216813.01	79014045	CC - NYK - Commodities	1,168,950.00
Commodities and other	108613280A	B	025227836.01	79014045	CC - NYK - Commodities	12,100,000.00
Commodities and other	108642495A	S	025943176.01	79011042	CC - LDN - Commodities	8,904,000.00
Commodities and other	108629964A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108630010A	B	025320300.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108629993A	B	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108668323A	S	025345315.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	108594799A	B	025935651.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108668332A	B	025249483.01	79011042	CC - LDN - Commodities	6,250,000.00
Commodities and other	108668339A	S	025249483.01	79011042	CC - LDN - Commodities	6,477,500.00
Commodities and other	108668352A	B	025226648.01	79011042	CC - LDN - Commodities	3,238,750.00
Commodities and other	108630455A	B	025234949.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	87572288A	B	025337247.01	79011023	CC - NYK - Commodities	80,090,640.00
Commodities and other	108669093A	S	025345315.01	79011042	CC - LDN - Commodities	3,226,539.44
Commodities and other	108630965A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108669110A	B	025234691.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	108669103A	S	025227133.01	79011330	CC - LDN - Commodities	15,622,509.00
Commodities and other	87588289A	B	025227133.01	79011330	CC - LDN - Commodities	46,867,527.00
Commodities and other	108669113A	S	025264888.01	79016218	CC - LDN - Commodities	3,475,000.00
Commodities and other	108630999A	B	025337247.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108631043A	S	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107811379A	S	025210865.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108669806A	B	025340647.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	108669831A	B	025226341.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	87636393A	S	025226341.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108669839A	B	025233511.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	87636519A	S	025233511.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108631349A	S	025257536.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108631402A	S	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108631431A	B	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	87646020A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108609582A	S	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108631893A	B	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	87648010A	S	025290982.01	79011505	CC - LDN - Commodities	23,079,000.00
Commodities and other	108669813A	B	025226648.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108631943A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	87669408A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108626532A	B	025295734.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108620235A	S	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108669863A	B	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108669824A	B	025284217.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	87677925A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108642463A	S	025266354.01	79011042	CC - LDN - Commodities	636,000.00
Commodities and other	87679175A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	87686800A	S	025232836.01	79011042	CC - LDN - Commodities	11,808,000.00
Commodities and other	87687477A	B	025337247.01	79014034	CC - NYK - Commodities	35,850,000.00
Commodities and other	87687570A	S	025337247.01	79014026	CC - NYK - Commodities	14,999,040.00
Commodities and other	87688250A	B	025265802.01	79011330	CC - LDN - Commodities	5,356,288.80
Commodities and other	108669829A	S	025284217.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	87690279A	B	025226341.01	79014045	CC - NYK - Commodities	9,523,200.00
Commodities and other	87712077A	S	025329178.01	79090015	CC - LDN - Commodities	4,797,010.14
Commodities and other	87724965A	S	025315193.01	79014026	CC - NYK - Commodities	14,280,000.00
Commodities and other	87724987A	B	025315193.01	79014026	CC - NYK - Commodities	14,340,000.00
Commodities and other	87727224A	B	025315193.01	79014026	CC - NYK - Commodities	5,142,528.00
Commodities and other	87727225A	S	025315193.01	79014026	CC - NYK - Commodities	4,571,136.00
Commodities and other	87748498A	B	025232695.01	79014026	CC - NYK - Commodities	9,040,000.00
Commodities and other	108632221A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	87750004A	B	025231192.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	87762945A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	87762946A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	87751110A	S	025228073.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	87751311A	B	025336645.01	79014026	CC - NYK - Commodities	19,840,000.00
Commodities and other	87751313A	B	025336645.01	79014026	CC - NYK - Commodities	19,840,000.00
Commodities and other	87753925A	S	025935909.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	87753938A	B	025935909.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108669842A	S	025935909.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	106187197A	B	025305830.01	79011042	CC - LDN - Commodities	2,343,750.00
Commodities and other	108632257A	B	025320300.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108669852A	S	025231192.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	87765940A	S	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	87765942A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	87768102A	S	025265802.01	79014026	CC - NYK - Commodities	35,100,000.00
Commodities and other	87768126A	B	025265802.01	79014026	CC - NYK - Commodities	12,856,320.00
Commodities and other	87774222A	S	025337627.01	79096725	CC - LDN - Commodities	6,054,796.57
Commodities and other	108669884A	S	025231192.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	87789400A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108691004A	S	025284068.01	79011227	CC - LDN - Commodities	7,791,822.06
Commodities and other	87797924A	B	025265778.01	79016189	CC - LDN - Commodities	8,121,250.00
Commodities and other	87807229A	B	025337247.01	79014026	CC - NYK - Commodities	39,680,000.00
Commodities and other	87807231A	B	025337247.01	79014026	CC - NYK - Commodities	39,680,000.00
Commodities and other	87807251A	B	025337247.01	79014045	CC - NYK - Commodities	3,571,200.00
Commodities and other	87807299A	B	025337247.01	79014045	CC - NYK - Commodities	3,571,200.00
Commodities and other	87808997A	S	025337247.01	79011061	CC - NYK - Commodities	55,200,000.00
Commodities and other	108613293A	B	025228032.01	79014008	CC - NYK - Commodities	6,845,371.20
Commodities and other	87813375A	B	025228032.01	79014008	CC - NYK - Commodities	8,192,001.60

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	87819479A	S	025337247.01	79011061	CC - NYK - Commodities	28,350,000.00
Commodities and other	108633368A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	87833040A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106187215A	S	025305830.01	79011042	CC - LDN - Commodities	1,875,000.00
Commodities and other	87834968A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	87835713A	S	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108608787A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	87836019A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108670414A	S	025226648.01	79011202	CC - LDN - Commodities	1,737,500.00
Commodities and other	108608194A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	87838218A	B	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	87838352A	B	025290982.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	108608209A	S	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	87838744A	B	025284944.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	87838765A	B	025284944.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	108608380A	S	025341116.01	79096130	CC - LDN - Commodities	165,500.00
Commodities and other	87844574A	B	025284944.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	87847148A	S	025284944.01	79014045	CC - NYK - Commodities	9,523,200.00
Commodities and other	87848938A	S	025273533.01	79096130	CC - LDN - Commodities	2,184,600.00
Commodities and other	87849435A	S	025273533.01	79096130	CC - LDN - Commodities	2,184,600.00
Commodities and other	87848344A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108656942A	S	025226093.01	79014008	CC - NYK - Commodities	2,692,550.00
Commodities and other	87852356A	B	025302019.01	79096049	CC - LDN - Commodities	3,848,834.46
Commodities and other	108674334A	S	025302019.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	87854415A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	87861005A	B	025290982.01	79014045	CC - NYK - Commodities	4,761,600.00
Commodities and other	87875655A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108608951A	B	025310780.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	87875730A	S	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108621620A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108621633A	B	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108115920A	S	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108594826A	B	025234691.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	87895992A	B	025231192.01	79016937	CC - LDN - Commodities	9,930,000.00
Commodities and other	87895994A	S	025231192.01	79016937	CC - LDN - Commodities	9,330,000.00
Commodities and other	108594811A	S	025227703.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	87896164A	B	025227703.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	108613302A	B	025291303.01	79014006	CC - NYK - Commodities	3,689,600.00
Commodities and other	108620670A	B	025268913.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	87922921A	B	025257536.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	87924808A	B	025232836.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	87927736A	S	025264888.01	79014045	CC - NYK - Commodities	47,616,000.00
Commodities and other	108670420A	S	025232836.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	87930506A	B	025232836.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	87934204A	B	025227133.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108670427A	S	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	87937395A	S	025231192.01	79014045	CC - NYK - Commodities	50,393,600.00
Commodities and other	87955485A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	87958261A	S	025228032.01	79014625	CC - NYK - Commodities	1,006,186.28
Commodities and other	87957689A	S	025228032.01	79011042	CC - LDN - Commodities	1,375,000.00
Commodities and other	108670446A	B	025226648.01	79011223	CC - LDN - Commodities	1,418,084.00
Commodities and other	108670455A	S	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	87969244A	B	025216987.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	87980097A	B	025257536.01	79011330	CC - LDN - Commodities	13,390,722.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	87983838A	B	025267949.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	87982521A	B	025227133.01	79011330	CC - LDN - Commodities	54,492,888.00
Commodities and other	108670462A	B	025225780.01	79011223	CC - LDN - Commodities	2,127,126.00
Commodities and other	108644086A	B	025231192.01	79011042	CC - LDN - Commodities	853,691.28
Commodities and other	108670470A	B	025227133.01	79011042	CC - LDN - Commodities	1,737,500.00
Commodities and other	108670473A	S	025290982.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	87986098A	B	025290982.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	87986873A	S	025337247.01	79014045	CC - NYK - Commodities	39,680,000.00
Commodities and other	87986877A	B	025337247.01	79014045	CC - NYK - Commodities	39,680,000.00
Commodities and other	87986888A	S	025337247.01	79014045	CC - NYK - Commodities	6,745,600.00
Commodities and other	108621637A	B	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108594564A	S	025227703.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	87998399A	B	025227703.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	88002254A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	88002255A	B	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108670443A	S	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	88002540A	B	025231192.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	88002834A	B	025257536.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108670691A	S	025228032.01	79011330	CC - LDN - Commodities	1,920,901.08
Commodities and other	108670745A	S	025228032.01	79011042	CC - LDN - Commodities	3,375,000.00
Commodities and other	108670694A	S	025228032.01	79011330	CC - LDN - Commodities	1,920,901.08
Commodities and other	108670748A	S	025265802.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	88005100A	B	025265802.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108652240A	S	025284217.01	79011751	CC - NYK - Commodities	1,143,393.50
Commodities and other	108652318A	S	025264888.01	79014625	CC - NYK - Commodities	1,143,393.50
Commodities and other	88017715A	B	025337247.01	79014045	CC - NYK - Commodities	3,968,000.00
Commodities and other	88016619A	B	025337247.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	88021149A	B	025227133.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108608903A	B	025337247.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108601797A	S	025234691.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	108601618A	B	025337247.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	88030656A	S	025234691.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	88023863A	B	025265802.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	88029162A	B	025227133.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	88053223A	S	025233511.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	108670722A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108670701A	S	025284217.01	79011330	CC - LDN - Commodities	1,143,393.50
Commodities and other	88064092A	B	025234691.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108656924A	B	025275066.01	79014045	CC - NYK - Commodities	4,000,000.00
Commodities and other	88064467A	S	025411992.01	79251006	CC - LDN - Commodities	88,238,884.80
Commodities and other	88064659A	S	025216987.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	108652263A	B	025626961.01	79410190	CC - NYK - Commodities	3,657,412.50
Commodities and other	108644106A	B	025228073.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	88072352A	S	025228073.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108613268A	S	025228032.01	79014045	CC - NYK - Commodities	6,845,371.20
Commodities and other	108622109A	B	025304460.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108609569A	S	025271560.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108670706A	B	025231192.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	108670710A	S	025233511.01	79011223	CC - LDN - Commodities	2,127,126.00
Commodities and other	108670754A	B	025226093.01	79011505	CC - LDN - Commodities	11,539,500.00
Commodities and other	108670713A	S	025225780.01	79011223	CC - LDN - Commodities	709,042.00
Commodities and other	108636875A	B	025257536.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	88100226A	B	025320300.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	108594881A	S	025266339.01	79016937	CC - LDN - Commodities	388,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108691015A	S	025284068.01	79011227	CC - LDN - Commodities	7,791,822.06
Commodities and other	88107690A	S	025234691.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	88112893A	S	025265802.01	79014045	CC - NYK - Commodities	47,160,000.00
Commodities and other	88112973A	B	025265802.01	79014045	CC - NYK - Commodities	15,427,584.00
Commodities and other	108644109A	S	025227133.01	79011223	CC - LDN - Commodities	3,455,837.00
Commodities and other	108670739A	S	025249483.01	79011042	CC - LDN - Commodities	3,280,000.00
Commodities and other	88150260A	B	025266339.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	88150344A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	88150345A	S	025231192.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	88150681A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	88150682A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108609597A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	88151195A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108594884A	S	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108613308A	S	025228073.01	79014045	CC - NYK - Commodities	1,948,250.00
Commodities and other	108670757A	S	025226648.01	79011223	CC - LDN - Commodities	1,418,084.00
Commodities and other	108601652A	B	025938747.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108670742A	S	025225780.01	79011223	CC - LDN - Commodities	1,418,084.00
Commodities and other	108613325A	S	025284217.01	79014045	CC - NYK - Commodities	2,182,040.00
Commodities and other	88164388A	S	025935859.01	79096725	CC - LDN - Commodities	39,853,801.43
Commodities and other	108656536A	S	025935859.01	79096725	CC - LDN - Commodities	3,384,843.41
Commodities and other	108609622A	B	025302217.01	79096130	CC - LDN - Commodities	148,950.00
Commodities and other	108609616A	S	025268913.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108613641A	B	025230459.01	79014045	CC - NYK - Commodities	32,805,000.00
Commodities and other	88197417A	S	025227836.01	79014045	CC - NYK - Commodities	23,379,000.00
Commodities and other	108609935A	S	025327099.01	79096130	CC - LDN - Commodities	165,500.00
Commodities and other	108603135A	B	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108609948A	S	025291527.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	88216173A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	88216175A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	88216176A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	108613656A	B	025228032.01	79014008	CC - NYK - Commodities	2,337,900.00
Commodities and other	88200787A	B	025228032.01	79014008	CC - NYK - Commodities	21,041,100.00
Commodities and other	88200829A	S	025284217.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	88201927A	B	025226341.01	79014026	CC - NYK - Commodities	37,650,000.00
Commodities and other	88202008A	S	025226341.01	79014026	CC - NYK - Commodities	13,332,480.00
Commodities and other	108613665A	B	025284217.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	88202693A	S	025284217.01	79014008	CC - NYK - Commodities	14,027,400.00
Commodities and other	108670716A	B	025284217.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	108670933A	B	025225780.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	88213529A	S	025273798.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108609944A	B	025337247.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108609951A	S	025257536.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	88213737A	B	025257536.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	88219891A	S	025284217.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	108670919A	S	025225780.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108670936A	B	025226341.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	108601812A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108670939A	S	025228073.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108670942A	S	025233545.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108610311A	S	025261199.01	79096130	CC - LDN - Commodities	82,750.00
Commodities and other	88263290A	B	025273798.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108613631A	B	025230459.01	79014045	CC - NYK - Commodities	77,490,000.00
Commodities and other	88276319A	S	025281171.01	79093014	CC - LDN - Commodities	2,202,513.95

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108670945A	S	025273533.01	79011042	CC - LDN - Commodities	8,109,375.00
Commodities and other	108610366A	S	025261199.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108610367A	S	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	88278545A	S	025265802.01	79014045	CC - NYK - Commodities	37,800,000.00
Commodities and other	88278586A	B	025265802.01	79014045	CC - NYK - Commodities	12,856,320.00
Commodities and other	108613627A	S	025265802.01	79014026	CC - NYK - Commodities	12,750,000.00
Commodities and other	108601818A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	88278971A	B	025265802.01	79014026	CC - NYK - Commodities	153,000,000.00
Commodities and other	88279001A	S	025265802.01	79014026	CC - NYK - Commodities	151,800,000.00
Commodities and other	88279039A	B	025265802.01	79014026	CC - NYK - Commodities	151,800,000.00
Commodities and other	108602238A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108644077A	B	025231192.01	79011042	CC - LDN - Commodities	5,000,000.00
Commodities and other	108644075A	B	025231192.01	79011042	CC - LDN - Commodities	508,800.00
Commodities and other	88284524A	B	025226960.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	88306333A	S	025233511.01	79014026	CC - NYK - Commodities	14,820,000.00
Commodities and other	88306428A	B	025233511.01	79014026	CC - NYK - Commodities	5,047,296.00
Commodities and other	88307035A	B	025266354.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108613682A	S	025284217.01	79014026	CC - NYK - Commodities	6,212,500.00
Commodities and other	108613634A	B	025284217.01	79014026	CC - NYK - Commodities	2,142,720.00
Commodities and other	108670960A	B	025266354.01	79011042	CC - LDN - Commodities	2,812,500.00
Commodities and other	108610758A	S	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	88320915A	S	025337247.01	79014026	CC - NYK - Commodities	19,840,000.00
Commodities and other	88320917A	S	025337247.01	79014026	CC - NYK - Commodities	19,840,000.00
Commodities and other	108594596A	S	025231192.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	88408328A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	88408432A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	88408633A	S	025938762.01	79096130	CC - LDN - Commodities	1,986,000.00
Commodities and other	88408658A	S	025938762.01	79096130	CC - LDN - Commodities	1,986,000.00
Commodities and other	88409083A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	88409093A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106913619A	S	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	88413511A	S	025259334.01	79011042	CC - LDN - Commodities	6,255,000.00
Commodities and other	88414126A	B	025259334.01	79011042	CC - LDN - Commodities	6,255,000.00
Commodities and other	108670948A	S	025227133.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	88431747A	B	025264110.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	88434301A	S	025228073.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	88435455A	S	025943176.01	79011042	CC - LDN - Commodities	25,000,000.00
Commodities and other	108594643A	B	025228834.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	88473296A	S	025226648.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	108622151A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108622206A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	88487836A	S	025298811.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	88487958A	B	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	88490794A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	88490795A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	88490797A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	108658954A	S	025935859.01	79096725	CC - LDN - Commodities	3,384,843.41
Commodities and other	88500162A	S	025931874.01	79099893	CC - LDN - Commodities	50,000,000.00
Commodities and other	88501231A	B	025284944.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108670969A	S	025257536.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	88529235A	B	025216060.01	79016408	CC - LDN - Commodities	1.00
Commodities and other	108594915A	B	025290982.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108613642A	B	025230459.01	79014026	CC - NYK - Commodities	59,500,000.00
Commodities and other	108670972A	S	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108670951A	S	025290982.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	88527185A	S	025233354.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108670975A	S	025216813.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	88527299A	S	025233511.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108670954A	B	025340647.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	88528611A	S	025234691.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108621094A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108621115A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	88537058A	S	025284217.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108610741A	S	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603151A	B	025265778.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	88539767A	S	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108610756A	S	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	88541338A	B	025265802.01	79014026	CC - NYK - Commodities	150,000,000.00
Commodities and other	88541432A	B	025265802.01	79014026	CC - NYK - Commodities	9,523,200.00
Commodities and other	108827750A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	88544435A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	88544522A	S	025273798.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	88544893A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108670957A	S	025284217.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108670963A	S	025328626.01	79011330	CC - LDN - Commodities	892,714.80
Commodities and other	108644114A	B	025267949.01	79011042	CC - LDN - Commodities	1,272,000.00
Commodities and other	88549435A	S	025943176.01	79011042	CC - LDN - Commodities	37,500,000.00
Commodities and other	88549393A	B	025255449.01	79014026	CC - NYK - Commodities	16,140,000.00
Commodities and other	108611059A	B	025291527.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108610752A	S	025341611.01	79096130	CC - LDN - Commodities	5,257,604.00
Commodities and other	108671233A	B	025233511.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108621126A	B	025806589.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108621385A	S	025937012.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108671227A	B	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	108594905A	S	025264888.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108671239A	S	025231192.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108671245A	S	025233545.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108594602A	B	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594927A	S	025265778.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	88592962A	S	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	108644120A	B	025231606.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	88610950A	S	025315110.01	79096047	CC - LDN - Commodities	3,848,834.46
Commodities and other	88613043A	S	025295551.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	88613072A	B	025234691.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108656961A	S	025315243.01	79014006	CC - NYK - Commodities	2,807,980.00
Commodities and other	109010814A	B	025211137.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	88674447A	S	025936261.01	79016936	CC - LDN - Commodities	602,671.88
Commodities and other	108636769A	B	025226341.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	88661783A	S	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108671273A	B	025299447.01	79011330	CC - LDN - Commodities	1,477,721.76
Commodities and other	108602223A	B	025348798.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	88666339A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108611084A	B	025273798.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108671276A	S	025231192.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	109758210A	S	025343831.01	79016913	CC - LDN - Commodities	3,053,106.00
Commodities and other	108611088A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108611751A	B	025338559.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109746408A	S	025935859.01	79096721	CC - LDN - Commodities	348,697.40

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	88718141A	B	025936022.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	88718142A	B	025936022.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	88718143A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	108671251A	S	025284217.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	108644100A	B	025226382.01	79011223	CC - LDN - Commodities	829,732.77
Commodities and other	108671254A	S	025227299.01	79011042	CC - LDN - Commodities	1,737,500.00
Commodities and other	108671279A	S	025284217.01	79011042	CC - LDN - Commodities	1,737,500.00
Commodities and other	108671264A	B	025227133.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108611817A	S	025261199.01	79096130	CC - LDN - Commodities	124,125.00
Commodities and other	88730917A	B	025234691.01	79011223	CC - LDN - Commodities	10,367,511.00
Commodities and other	108671282A	B	025232695.01	79016072	CC - LDN - Commodities	1,274,875.00
Commodities and other	88757868A	S	025281171.01	79093014	CC - LDN - Commodities	242,276.53
Commodities and other	88757871A	S	025281171.01	79093014	CC - LDN - Commodities	242,276.53
Commodities and other	88757873A	S	025281171.01	79093014	CC - LDN - Commodities	242,276.53
Commodities and other	88763527A	S	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	88763530A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108595371A	S	025227703.01	79016901	CC - LDN - Commodities	413,750.00
Commodities and other	108671767A	S	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	108671789A	B	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108636186A	S	025935859.01	79096725	CC - LDN - Commodities	1,353,937.36
Commodities and other	88795371A	B	025233511.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	108603173A	S	025231192.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	106187645A	S	025280280.01	79011042	CC - LDN - Commodities	1,343,750.00
Commodities and other	88817044A	S	025231192.01	79011223	CC - LDN - Commodities	6,911,674.00
Commodities and other	88837778A	S	025272568.01	79011042	CC - LDN - Commodities	11,659,500.00
Commodities and other	108621400A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108620759A	B	025806589.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108671795A	B	025231192.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108671776A	S	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	108614033A	B	025230459.01	79014045	CC - NYK - Commodities	62,860,000.00
Commodities and other	106188004A	S	025280280.01	79011330	CC - LDN - Commodities	2,792,760.51
Commodities and other	108671803A	B	025231788.01	79011042	CC - LDN - Commodities	1,390,000.00
Commodities and other	88898896A	S	025234691.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108671801A	B	025227133.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108672088A	B	025284217.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108603205A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108672108A	B	025284217.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108672093A	S	025225780.01	79011042	CC - LDN - Commodities	3,238,750.00
Commodities and other	108614051A	S	025247867.01	79014008	CC - NYK - Commodities	4,675,800.00
Commodities and other	108672117A	S	025231788.01	79011042	CC - LDN - Commodities	1,908,000.00
Commodities and other	108672103A	B	025231192.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108672114A	B	025226341.01	79011042	CC - LDN - Commodities	4,268,456.38
Commodities and other	108672135A	B	025318403.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	108621588A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108625301A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	88960289A	S	025324856.01	79011227	CC - LDN - Commodities	1,508,300.64
Commodities and other	88959058A	S	025264888.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	88960556A	S	025324856.01	79011227	CC - LDN - Commodities	1,508,300.64
Commodities and other	88960357A	B	025264888.01	79011042	CC - LDN - Commodities	32,067,300.00
Commodities and other	88961786A	S	025324864.01	79011227	CC - LDN - Commodities	1,005,533.76
Commodities and other	88961812A	S	025324864.01	79011227	CC - LDN - Commodities	1,005,533.76
Commodities and other	88960575A	S	025255654.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108603177A	S	025228834.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	88987760A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	88996572A	B	025943176.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	108672154A	S	025264888.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	108672168A	S	025227133.01	79011042	CC - LDN - Commodities	1,526,400.00
Commodities and other	89000253A	B	025227133.01	79011042	CC - LDN - Commodities	18,316,800.00
Commodities and other	89019776A	S	025935651.01	79011330	CC - LDN - Commodities	16,464,866.40
Commodities and other	89040227A	S	025336967.01	79096721	CC - LDN - Commodities	38,488,344.63
Commodities and other	89029093A	B	025936022.01	79099042	CC - LDN - Commodities	109,759.75
Commodities and other	89029094A	B	025936022.01	79099042	CC - LDN - Commodities	109,759.75
Commodities and other	89029095A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	108672146A	S	025328626.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108672162A	B	025284217.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108672618A	S	025284217.01	79011042	CC - LDN - Commodities	1,908,000.00
Commodities and other	108672634A	S	025935909.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	108614054A	S	025227836.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	89057832A	S	025234691.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108614060A	S	025265802.01	79014026	CC - NYK - Commodities	3,325,000.00
Commodities and other	108614068A	B	025265802.01	79014026	CC - NYK - Commodities	1,111,040.00
Commodities and other	89060699A	S	025210816.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	89060684A	B	025210816.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	89067128A	S	025307976.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	89067152A	S	025307976.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108672629A	B	025943176.01	79011042	CC - LDN - Commodities	10,176,000.00
Commodities and other	89068247A	S	025943176.01	79011042	CC - LDN - Commodities	15,264,000.00
Commodities and other	108611380A	S	025938747.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612012A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108603229A	S	025273798.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	89071868A	B	025226341.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	108672621A	S	025345315.01	79011042	CC - LDN - Commodities	1,737,500.00
Commodities and other	89073911A	B	025264888.01	79011042	CC - LDN - Commodities	29,190,000.00
Commodities and other	89075373A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	89075448A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108672640A	S	025232836.01	79011330	CC - LDN - Commodities	446,357.40
Commodities and other	89076321A	B	025232836.01	79011330	CC - LDN - Commodities	5,356,288.80
Commodities and other	89095607A	S	025313016.01	79092015	CC - LDN - Commodities	124,085,931.75
Commodities and other	89095592A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	89095590A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	89095613A	S	025313016.01	79092015	CC - LDN - Commodities	124,085,931.75
Commodities and other	108672638A	S	025259334.01	79011042	CC - LDN - Commodities	2,780,000.00
Commodities and other	89099187A	S	025324864.01	79011227	CC - LDN - Commodities	2,022,117.34
Commodities and other	89099804A	S	025324856.01	79011227	CC - LDN - Commodities	3,033,176.00
Commodities and other	108672624A	S	025228032.01	79011042	CC - LDN - Commodities	3,712,500.00
Commodities and other	89104920A	B	025302019.01	79096008	CC - LDN - Commodities	1,656,081.50
Commodities and other	89105622A	B	025302019.01	79096008	CC - LDN - Commodities	1,660,618.71
Commodities and other	89111950A	S	025265802.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	89112005A	B	025265802.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	108672650A	S	025265802.01	79011330	CC - LDN - Commodities	446,357.40
Commodities and other	89113982A	B	025265802.01	79011330	CC - LDN - Commodities	5,356,288.80
Commodities and other	89114004A	S	025265802.01	79011330	CC - LDN - Commodities	10,712,577.60
Commodities and other	89114030A	B	025265802.01	79011330	CC - LDN - Commodities	10,712,577.60
Commodities and other	89119234A	B	025336645.01	79014045	CC - NYK - Commodities	13,094,400.00
Commodities and other	89132947A	S	025307976.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	89134296A	S	025937954.01	79011042	CC - LDN - Commodities	6,360,000.00
Commodities and other	108656951A	S	025248246.01	79014008	CC - NYK - Commodities	3,846,500.00
Commodities and other	108612028A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89135951A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108612004A	S	025323189.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89143575A	B	025216813.01	79011505	CC - LDN - Commodities	5,538,960.00
Commodities and other	89143678A	B	025227133.01	79011505	CC - LDN - Commodities	18,463,200.00
Commodities and other	89154298A	S	025231192.01	79014045	CC - NYK - Commodities	34,918,400.00
Commodities and other	108612016A	B	025930124.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	89180140A	B	025943176.01	79011330	CC - LDN - Commodities	22,867,870.00
Commodities and other	89182523A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	89182524A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	89182525A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	89183719A	B	025302019.01	79096008	CC - LDN - Commodities	1,660,618.71
Commodities and other	108602653A	S	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89184070A	S	025290982.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	89191452A	S	025324864.01	79011227	CC - LDN - Commodities	2,022,117.34
Commodities and other	108672661A	S	025284217.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108612293A	B	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89191456A	S	025324856.01	79011227	CC - LDN - Commodities	1,516,588.00
Commodities and other	89187181A	S	025937954.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	89189476A	S	025937954.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	89189512A	S	025937954.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	89320849A	S	025217464.01	79011910	CC - NYK - Commodities	100,000,000.00
Commodities and other	108614070A	B	025337247.01	79014026	CC - NYK - Commodities	4,625,000.00
Commodities and other	108614075A	S	025337247.01	79014026	CC - NYK - Commodities	396,800.00
Commodities and other	89194904A	S	025324856.01	79011227	CC - LDN - Commodities	3,033,176.00
Commodities and other	89194964A	S	025324864.01	79011227	CC - LDN - Commodities	1,011,058.67
Commodities and other	89192575A	S	025295411.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	89192570A	B	025295411.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	108612327A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108612302A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	89216379A	S	025281171.01	79093016	CC - LDN - Commodities	432,294.82
Commodities and other	89216380A	S	025281171.01	79093016	CC - LDN - Commodities	432,294.82
Commodities and other	89216484A	S	025281171.01	79099042	CC - LDN - Commodities	303,334.44
Commodities and other	89218601A	S	025324864.01	79011227	CC - LDN - Commodities	1,011,058.67
Commodities and other	89219235A	S	025231192.01	79014045	CC - NYK - Commodities	6,824,960.00
Commodities and other	89229664A	S	025324856.01	79011227	CC - LDN - Commodities	1,516,588.00
Commodities and other	108672670A	B	025233545.01	79011042	CC - LDN - Commodities	3,195,000.00
Commodities and other	108587989A	B	025264888.01	79096134	CC - LDN - Commodities	413,750.00
Commodities and other	108587971A	B	025298811.01	79096134	CC - LDN - Commodities	413,750.00
Commodities and other	89236285A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108614091A	B	025228032.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108612336A	S	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108612344A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89271403A	B	025302019.01	79096008	CC - LDN - Commodities	1,656,081.50
Commodities and other	108672676A	S	025936261.01	79011042	CC - LDN - Commodities	165,176.25
Commodities and other	108672682A	B	025269952.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	108672679A	B	025233511.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108672748A	B	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	89288170A	S	025217464.01	79092001	CC - LDN - Commodities	66,179,163.60
Commodities and other	89292814A	S	025228032.01	79011042	CC - LDN - Commodities	7,752,000.00
Commodities and other	89298589A	S	025226093.01	79011061	CC - NYK - Commodities	24,000,000.00
Commodities and other	108674143A	S	025233545.01	79011042	CC - LDN - Commodities	3,280,000.00
Commodities and other	108674180A	S	025233511.01	79011223	CC - LDN - Commodities	1,418,084.00
Commodities and other	108625313A	B	025312042.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108674173A	S	025216813.01	79011505	CC - LDN - Commodities	384,650.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89339171A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	89341594A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	89341596A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108614082A	S	025935651.01	79014045	CC - NYK - Commodities	3,316,682.92
Commodities and other	89341951A	S	025273533.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	89341954A	S	025273533.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	89345984A	S	025943176.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	108612472A	S	025340225.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89468701A	B	025340225.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108674199A	S	025226341.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	89347511A	B	025226341.01	79011505	CC - LDN - Commodities	23,079,000.00
Commodities and other	106188972A	S	025280280.01	79011042	CC - LDN - Commodities	10,375,000.00
Commodities and other	106188981A	S	025280280.01	79011330	CC - LDN - Commodities	3,019,814.21
Commodities and other	89351008A	S	025326885.01	79011330	CC - LDN - Commodities	6,864,000.00
Commodities and other	108614095A	B	025935651.01	79014045	CC - NYK - Commodities	26,788,183.45
Commodities and other	108674183A	B	025340647.01	79011042	CC - LDN - Commodities	1,597,500.00
Commodities and other	108587984A	S	025273798.01	79096134	CC - LDN - Commodities	413,750.00
Commodities and other	108603340A	B	025302217.01	79096130	CC - LDN - Commodities	148,950.00
Commodities and other	108674187A	B	025340647.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	89560180A	S	025211509.01	79093019	CC - LDN - Commodities	7,586,272.06
Commodities and other	89460960A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	89460961A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	89460962A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	108603824A	S	025261199.01	79096130	CC - LDN - Commodities	82,750.00
Commodities and other	108603257A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108612768A	B	025337247.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108612784A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108612789A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108612384A	S	025340225.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	89472890A	B	025265778.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	89472923A	S	025298811.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	108594930A	S	025227703.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108603377A	S	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108636639A	S	025943176.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108674213A	B	025226093.01	79011042	CC - LDN - Commodities	1,195,014.61
Commodities and other	109758199A	B	025324856.01	79011227	CC - LDN - Commodities	745,862.95
Commodities and other	89502401A	S	025324856.01	79011227	CC - LDN - Commodities	1,508,300.64
Commodities and other	109758230A	B	025324864.01	79011227	CC - LDN - Commodities	497,241.97
Commodities and other	89510237A	S	025324864.01	79011227	CC - LDN - Commodities	1,005,533.76
Commodities and other	108612854A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89503382A	B	025234691.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108613481A	B	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89503289A	S	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	89503433A	S	025284217.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108620674A	S	025228834.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	108636796A	B	025943176.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	106189125A	S	025347725.01	79011042	CC - LDN - Commodities	312,500.00
Commodities and other	108691013A	S	025234915.01	79011227	CC - LDN - Commodities	1,071,515.25
Commodities and other	108603335A	B	025935909.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108613424A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108613421A	B	025285669.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108675122A	S	025234691.01	79011042	CC - LDN - Commodities	1,737,500.00
Commodities and other	89521741A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108625325A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108613506A	S	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603389A	B	025227703.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108622669A	B	025806589.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108675137A	B	025264888.01	79011505	CC - LDN - Commodities	2,307,900.00
Commodities and other	108603461A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108613731A	B	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109758235A	B	025324856.01	79011227	CC - LDN - Commodities	745,862.95
Commodities and other	89525607A	S	025324856.01	79011227	CC - LDN - Commodities	1,508,300.64
Commodities and other	108675112A	S	025309717.01	79011042	CC - LDN - Commodities	1,272,000.00
Commodities and other	108603490A	B	025285669.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108613763A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109758251A	B	025324864.01	79011227	CC - LDN - Commodities	497,241.97
Commodities and other	108675109A	B	025264888.01	79011505	CC - LDN - Commodities	2,307,900.00
Commodities and other	89527363A	S	025324864.01	79011227	CC - LDN - Commodities	1,005,533.76
Commodities and other	108675168A	B	025216813.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108675164A	B	025267949.01	79011330	CC - LDN - Commodities	1,143,393.50
Commodities and other	108675129A	B	025226341.01	79016218	CC - LDN - Commodities	1,984,000.00
Commodities and other	108613898A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108613720A	S	025327099.01	79096130	CC - LDN - Commodities	165,500.00
Commodities and other	108626116A	S	025295734.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108614115A	S	025266354.01	79014045	CC - NYK - Commodities	1,168,950.00
Commodities and other	108712193A	S	025257536.01	79014625	CC - NYK - Commodities	1,423,000.00
Commodities and other	89572679A	S	025266354.01	79014045	CC - NYK - Commodities	4,675,800.00
Commodities and other	108594966A	S	025226960.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594620A	S	025257536.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108614088A	S	025226341.01	79014045	CC - NYK - Commodities	779,300.00
Commodities and other	108676267A	S	025228032.01	79011042	CC - LDN - Commodities	646,000.00
Commodities and other	89611382A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108613915A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89622299A	S	025281171.01	79099042	CC - LDN - Commodities	917,570.75
Commodities and other	89622301A	S	025281171.01	79099042	CC - LDN - Commodities	550,542.45
Commodities and other	108636783A	S	025338559.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108636510A	B	025234949.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108676245A	S	025226341.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	89633555A	B	025935909.01	79011505	CC - LDN - Commodities	23,079,000.00
Commodities and other	108614727A	B	025230459.01	79014045	CC - NYK - Commodities	45,960,000.00
Commodities and other	89636439A	S	025937954.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	89636296A	S	025211020.01	79092020	CC - LDN - Commodities	5,493,665.31
Commodities and other	89636298A	S	025211020.01	79092020	CC - LDN - Commodities	5,493,665.31
Commodities and other	108676263A	B	025264888.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108676248A	S	025269952.01	79011330	CC - LDN - Commodities	892,714.80
Commodities and other	108676270A	S	025290982.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108613907A	S	025930124.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108636664A	B	025264888.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	89662380A	S	025937954.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108676274A	S	025228032.01	79011042	CC - LDN - Commodities	646,000.00
Commodities and other	89675183A	S	025937954.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	89662912A	S	025326885.01	79011330	CC - LDN - Commodities	7,104,000.00
Commodities and other	89664069A	S	025324856.01	79011227	CC - LDN - Commodities	1,516,588.00
Commodities and other	89664070A	S	025324856.01	79011227	CC - LDN - Commodities	3,033,176.00
Commodities and other	89669893A	S	025324864.01	79011227	CC - LDN - Commodities	1,011,058.67
Commodities and other	89669870A	S	025324864.01	79011227	CC - LDN - Commodities	2,022,117.34
Commodities and other	108679153A	B	025336967.01	79096725	CC - LDN - Commodities	653,774.62
Commodities and other	89670765A	B	025943176.01	79011330	CC - LDN - Commodities	27,441,444.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108626133A	B	025299686.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108621297A	S	025937012.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108676299A	S	025233545.01	79011042	CC - LDN - Commodities	3,936,000.00
Commodities and other	108676279A	B	025233545.01	79011042	CC - LDN - Commodities	3,876,000.00
Commodities and other	108614773A	B	025230459.01	79014045	CC - NYK - Commodities	45,360,000.00
Commodities and other	108603499A	S	025938747.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108614581A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603496A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108614594A	S	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89676628A	B	025267949.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108603838A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	89677191A	S	025290982.01	79011505	CC - LDN - Commodities	23,079,000.00
Commodities and other	108676304A	S	025228032.01	79011042	CC - LDN - Commodities	646,000.00
Commodities and other	89680691A	S	025228032.01	79011042	CC - LDN - Commodities	7,872,000.00
Commodities and other	89684010A	S	025290982.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	89685704A	B	025225632.01	79010998	CC - NYK - Commodities	26,664,960.00
Commodities and other	89701225A	B	025302019.01	79096049	CC - LDN - Commodities	3,848,834.46
Commodities and other	89703375A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	89703376A	B	025936022.01	79099042	CC - LDN - Commodities	109,759.75
Commodities and other	89703377A	B	025936022.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	108676282A	B	025226341.01	79011042	CC - LDN - Commodities	159,000.00
Commodities and other	108676307A	B	025226341.01	79011042	CC - LDN - Commodities	3,750,000.00
Commodities and other	108676285A	S	025264888.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108676320A	S	025233511.01	79011223	CC - LDN - Commodities	2,127,126.00
Commodities and other	108677437A	S	025284217.01	79011330	CC - LDN - Commodities	487,655.00
Commodities and other	108676316A	B	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	89745256A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108603647A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89745365A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108614527A	S	025935909.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108619430A	S	025234691.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	108614539A	S	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603544A	S	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89749788A	S	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108615066A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89749856A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108603580A	B	025340225.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	108599516A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108615072A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	89754949A	S	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108614798A	S	025284217.01	79014045	CC - NYK - Commodities	3,625,000.00
Commodities and other	108614802A	B	025284217.01	79014045	CC - NYK - Commodities	4,625,000.00
Commodities and other	108614807A	B	025284217.01	79014045	CC - NYK - Commodities	476,160.00
Commodities and other	109777951A	S	025281171.01	79093016	CC - LDN - Commodities	720,491.37
Commodities and other	108620706A	S	025226341.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	108615083A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108615855A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	89762348A	S	025273533.01	79096130	CC - LDN - Commodities	7,874,490.00
Commodities and other	89762439A	S	025273533.01	79096130	CC - LDN - Commodities	5,697,834.00
Commodities and other	108615773A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89763115A	S	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	89763228A	B	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108615878A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108620094A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108620228A	S	025937012.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	89788324A	B	025226341.01	79011505	CC - LDN - Commodities	27,694,800.00
Commodities and other	89788430A	S	025226341.01	79011505	CC - LDN - Commodities	27,694,800.00
Commodities and other	108621617A	B	025806589.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108618876A	S	025295932.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108594972A	S	025943176.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108615861A	S	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108677443A	B	025946450.01	79011042	CC - LDN - Commodities	445,104.00
Commodities and other	89833428A	S	025264888.01	79011042	CC - LDN - Commodities	76,320,000.00
Commodities and other	89838877A	B	025231192.01	79011042	CC - LDN - Commodities	22,896,000.00
Commodities and other	108677485A	S	025231192.01	79011042	CC - LDN - Commodities	1,908,000.00
Commodities and other	108677451A	S	025231192.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	89842159A	B	025231192.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	89851142A	B	025337247.01	79014045	CC - NYK - Commodities	3,968,000.00
Commodities and other	108603786A	S	025935909.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	89876171A	B	025231192.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108677491A	S	025231192.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108677434A	B	025234691.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	89889513A	B	025225780.01	79011042	CC - LDN - Commodities	37,500,000.00
Commodities and other	89893746A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	89893748A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	89893750A	B	025936022.01	79004821	CC - LDN - Commodities	164,747.92
Commodities and other	108636643A	S	025298811.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108636646A	S	025298811.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108636683A	B	025265778.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	89903034A	S	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	89903190A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108677440A	S	025943176.01	79011042	CC - LDN - Commodities	1,780,800.00
Commodities and other	89905131A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	89905151A	S	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108616282A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108616292A	B	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108677495A	S	025226341.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	108636586A	B	025303850.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108603769A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108616267A	S	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	89931248A	S	025259334.01	79011042	CC - LDN - Commodities	7,297,500.00
Commodities and other	89931344A	B	025259334.01	79011042	CC - LDN - Commodities	7,297,500.00
Commodities and other	108677685A	S	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	89931439A	B	025226341.01	79011042	CC - LDN - Commodities	37,500,000.00
Commodities and other	108614698A	S	025257536.01	79014008	CC - NYK - Commodities	1,792,390.00
Commodities and other	108617005A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108677698A	B	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108677716A	B	025234691.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108677752A	B	025228073.01	79016218	CC - LDN - Commodities	2,231,787.00
Commodities and other	89944205A	S	025281171.01	79099042	CC - LDN - Commodities	330,325.47
Commodities and other	89944206A	S	025281171.01	79099042	CC - LDN - Commodities	330,325.47
Commodities and other	89944209A	S	025281171.01	79099042	CC - LDN - Commodities	330,325.47
Commodities and other	89944211A	S	025281171.01	79099042	CC - LDN - Commodities	330,325.47
Commodities and other	89944213A	S	025281171.01	79099042	CC - LDN - Commodities	330,325.47
Commodities and other	89944214A	S	025281171.01	79099042	CC - LDN - Commodities	660,650.94
Commodities and other	89944215A	S	025281171.01	79099042	CC - LDN - Commodities	330,325.47
Commodities and other	89944216A	S	025281171.01	79099042	CC - LDN - Commodities	660,650.94
Commodities and other	89944221A	S	025281171.01	79099042	CC - LDN - Commodities	330,325.47

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89944223A	S	025281171.01	79099042	CC - LDN - Commodities	660,650.94
Commodities and other	90192338A	S	025281171.01	79099042	CC - LDN - Commodities	660,650.94
Commodities and other	90192342A	S	025281171.01	79099042	CC - LDN - Commodities	330,325.47
Commodities and other	108677741A	S	025284217.01	79011330	CC - LDN - Commodities	908,214.80
Commodities and other	108677743A	S	025233511.01	79011330	CC - LDN - Commodities	1,362,322.20
Commodities and other	89958996A	S	025239138.01	79011042	CC - LDN - Commodities	18,374,643.23
Commodities and other	109746602A	S	025935859.01	79096725	CC - LDN - Commodities	572,156.93
Commodities and other	108603779A	B	025348798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108677747A	B	025232836.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108677713A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108617027A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	89984646A	B	025234691.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108677719A	B	025232836.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108677756A	B	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108603760A	S	025273533.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108617465A	B	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108617477A	S	025227703.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108677750A	S	025345315.01	79011505	CC - LDN - Commodities	1,153,950.00
Commodities and other	90004062A	B	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	90010298A	S	025943176.01	79011042	CC - LDN - Commodities	12,500,000.00
Commodities and other	108677760A	B	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108678131A	B	025231192.01	79011042	CC - LDN - Commodities	6,225,000.00
Commodities and other	108678140A	S	025231192.01	79011042	CC - LDN - Commodities	1,812,600.00
Commodities and other	90015282A	S	025259334.01	79011042	CC - LDN - Commodities	7,297,500.00
Commodities and other	90015310A	B	025259334.01	79011042	CC - LDN - Commodities	7,297,500.00
Commodities and other	108614795A	S	025247867.01	79014008	CC - NYK - Commodities	3,982,223.00
Commodities and other	108678146A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108678152A	B	025231192.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	108678165A	S	025233511.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	90039031A	B	025233511.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	90054676A	S	025255449.01	79011042	CC - LDN - Commodities	11,448,000.00
Commodities and other	108617472A	S	025231192.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108617959A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	90064391A	S	025309048.01	79011042	CC - LDN - Commodities	25,610,738.26
Commodities and other	108678133A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108678136A	B	025227133.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108594995A	B	025234949.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108604083A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108605335A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108678143A	B	025233354.01	79016218	CC - LDN - Commodities	1,272,000.00
Commodities and other	108594631A	B	025234691.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108603819A	B	025340225.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108678161A	B	025232836.01	79011505	CC - LDN - Commodities	1,538,600.00
Commodities and other	108635037A	B	025298811.01	79096138	CC - LDN - Commodities	413,750.00
Commodities and other	108618008A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108618015A	B	025337247.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108603827A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108618277A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	109758243A	B	025324856.01	79011227	CC - LDN - Commodities	745,862.95
Commodities and other	90130085A	S	025324856.01	79011227	CC - LDN - Commodities	1,508,300.64
Commodities and other	109758238A	B	025324864.01	79011227	CC - LDN - Commodities	497,241.97
Commodities and other	90130400A	S	025324864.01	79011227	CC - LDN - Commodities	1,005,533.76
Commodities and other	108604079A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108678156A	S	025257536.01	79011330	CC - LDN - Commodities	2,043,483.30

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108618768A	S	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108678160A	S	025257536.01	79011330	CC - LDN - Commodities	3,961,502.16
Commodities and other	108595020A	S	025257536.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108618821A	S	025337247.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	90140943A	B	025337247.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	90140096A	B	025337247.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	90140169A	S	025337247.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108678168A	S	025273533.01	79011042	CC - LDN - Commodities	323,875.00
Commodities and other	108595023A	S	025264888.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	90151265A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108618774A	B	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108678172A	S	025234691.01	79011223	CC - LDN - Commodities	1,772,605.00
Commodities and other	90158453A	S	025215880.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	90158461A	S	025215880.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	108604416A	B	025231192.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	90159624A	S	025231192.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	90162986A	B	025231192.01	79014026	CC - NYK - Commodities	11,904,000.00
Commodities and other	108636763A	B	025348798.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108604104A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108621626A	B	025943184.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108620714A	B	025234691.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	108620252A	S	025937012.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108678189A	B	025935909.01	79011042	CC - LDN - Commodities	1,640,000.00
Commodities and other	108595011A	B	025935651.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	90184952A	S	025290982.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108619410A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108643360A	B	025935859.01	79096725	CC - LDN - Commodities	1,015,453.02
Commodities and other	108619413A	S	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108619679A	B	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108678196A	S	025269952.01	79011330	CC - LDN - Commodities	446,357.40
Commodities and other	90206391A	S	025284217.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108678671A	S	025264888.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	90208368A	B	025337247.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	90208883A	S	025337247.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108614779A	B	025230459.01	79014026	CC - NYK - Commodities	43,512,000.00
Commodities and other	108650419A	S	025225780.01	79016850	CC - SI - Commodities	716,500.00
Commodities and other	108614813A	B	025227836.01	79014026	CC - NYK - Commodities	16,000,000.00
Commodities and other	108678715A	S	025263153.01	79011042	CC - LDN - Commodities	276,610.00
Commodities and other	108678718A	S	025263153.01	79011042	CC - LDN - Commodities	1,858,448.00
Commodities and other	90235943A	B	025233354.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108620267A	S	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108678746A	B	025266354.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	106190647A	S	025295130.01	79011330	CC - LDN - Commodities	2,058,108.30
Commodities and other	108678767A	B	025226341.01	79011042	CC - LDN - Commodities	1,640,000.00
Commodities and other	108678749A	B	025284217.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	90239543A	S	025234691.01	79011042	CC - LDN - Commodities	15,264,000.00
Commodities and other	90239552A	B	025234691.01	79011042	CC - LDN - Commodities	15,264,000.00
Commodities and other	108618924A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108619626A	S	025283961.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	90241664A	B	025226960.01	79016953	CC - LDN - Commodities	2,670,000.00
Commodities and other	90244858A	S	025337247.01	79014045	CC - NYK - Commodities	5,555,200.00
Commodities and other	90244753A	B	025264888.01	79016953	CC - LDN - Commodities	2,670,000.00
Commodities and other	108678789A	B	025345315.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	90257843A	B	025211020.01	79092015	CC - LDN - Commodities	35,295,553.92

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108678764A	S	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	90262345A	S	025337247.01	79014045	CC - NYK - Commodities	5,952,000.00
Commodities and other	90263171A	S	025337247.01	79014045	CC - NYK - Commodities	7,936,000.00
Commodities and other	108619826A	S	025938762.01	79096130	CC - LDN - Commodities	165,500.00
Commodities and other	108604388A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108678779A	S	025231192.01	79011330	CC - LDN - Commodities	3,347,680.50
Commodities and other	108678806A	S	025284217.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	90282404A	S	025943176.01	79011042	CC - LDN - Commodities	12,500,000.00
Commodities and other	90282803A	S	025943176.01	79011042	CC - LDN - Commodities	12,500,000.00
Commodities and other	108620604A	S	025261199.01	79096130	CC - LDN - Commodities	233,250.00
Commodities and other	108620635A	S	025284217.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	90291465A	B	025284217.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	90293419A	B	025266354.01	79011042	CC - LDN - Commodities	20,988,000.00
Commodities and other	90293514A	B	025266354.01	79011042	CC - LDN - Commodities	20,988,000.00
Commodities and other	108678679A	S	025228032.01	79011042	CC - LDN - Commodities	646,000.00
Commodities and other	108678674A	S	025226648.01	79011330	CC - LDN - Commodities	11,158,935.00
Commodities and other	90298374A	S	025261199.01	79096130	CC - LDN - Commodities	1,866,000.00
Commodities and other	108594640A	B	025234691.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	109778693A	S	025281171.01	79093013	CC - LDN - Commodities	1,157,034.16
Commodities and other	108605329A	S	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108620765A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108604974A	S	025261199.01	79096130	CC - LDN - Commodities	155,500.00
Commodities and other	90334187A	B	025226341.01	79014008	CC - NYK - Commodities	47,616,000.00
Commodities and other	90334198A	S	025226341.01	79014008	CC - NYK - Commodities	47,616,000.00
Commodities and other	108678678A	B	025265802.01	79016218	CC - LDN - Commodities	2,231,787.00
Commodities and other	90340214A	S	025337247.01	79014045	CC - NYK - Commodities	13,094,400.00
Commodities and other	90340418A	S	025337247.01	79014045	CC - NYK - Commodities	2,380,800.00
Commodities and other	108594703A	S	025938747.01	79016937	CC - LDN - Commodities	662,000.00
Commodities and other	108615959A	S	025257205.01	79014026	CC - NYK - Commodities	6,275,000.00
Commodities and other	90343061A	B	025257205.01	79014026	CC - NYK - Commodities	75,300,000.00
Commodities and other	108604603A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	90371455A	S	025944901.01	79093017	CC - LDN - Commodities	922,580.39
Commodities and other	108678707A	S	025264110.01	79011223	CC - LDN - Commodities	2,127,126.00
Commodities and other	108679633A	S	025273533.01	79011042	CC - LDN - Commodities	2,343,750.00
Commodities and other	108678706A	B	025273533.01	79011042	CC - LDN - Commodities	2,306,250.00
Commodities and other	90388962A	S	025234915.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	108615966A	B	025230459.01	79014045	CC - NYK - Commodities	47,488,000.00
Commodities and other	108621477A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108621524A	S	025231192.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	90421632A	B	025302019.01	79096008	CC - LDN - Commodities	1,656,081.50
Commodities and other	90419845A	S	025302019.01	79096725	CC - LDN - Commodities	3,848,834.46
Commodities and other	90420212A	S	025226960.01	79011330	CC - LDN - Commodities	10,712,577.60
Commodities and other	90437689A	S	025234915.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	90438219A	S	025336645.01	79014045	CC - NYK - Commodities	7,936,000.00
Commodities and other	90438225A	S	025336645.01	79014045	CC - NYK - Commodities	7,936,000.00
Commodities and other	108679669A	S	025234691.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	90438913A	B	025234691.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	90444702A	S	025234915.01	79016087	CC - LDN - Commodities	12,176,218.21
Commodities and other	108604622A	S	025337247.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	90440653A	B	025265778.01	79016953	CC - LDN - Commodities	4,005,000.00
Commodities and other	90440655A	B	025337247.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	90442517A	S	025234915.01	79016087	CC - LDN - Commodities	12,109,681.50
Commodities and other	90465482A	S	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108622334A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	90466058A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	90467787A	S	025266537.01	79094008	CC - LDN - Commodities	1,004,984.51
Commodities and other	90468025A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108679674A	S	025265802.01	79011042	CC - LDN - Commodities	5,850,000.00
Commodities and other	90469463A	B	025265802.01	79011042	CC - LDN - Commodities	16,950,000.00
Commodities and other	108679664A	B	025265802.01	79011042	CC - LDN - Commodities	1,749,000.00
Commodities and other	90473270A	S	025265802.01	79011042	CC - LDN - Commodities	5,247,000.00
Commodities and other	90478842A	B	025337247.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	90485939A	S	025226093.01	79011061	CC - NYK - Commodities	11,130,000.00
Commodities and other	108605313A	B	025231192.01	79011003	CC - NYK - Commodities	2,073,502.20
Commodities and other	108616029A	S	025228032.01	79014045	CC - NYK - Commodities	905,422.14
Commodities and other	108595377A	S	025228032.01	79016901	CC - LDN - Commodities	413,750.00
Commodities and other	108679700A	S	025271560.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	90493617A	B	025271560.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108622342A	B	025302217.01	79096130	CC - LDN - Commodities	124,125.00
Commodities and other	90585215A	S	025234915.01	79011227	CC - LDN - Commodities	12,176,218.21
Commodities and other	90585101A	S	025234915.01	79011227	CC - LDN - Commodities	14,611,621.39
Commodities and other	90586418A	S	025234915.01	79011227	CC - LDN - Commodities	29,143,397.86
Commodities and other	108595033A	S	025264888.01	79016937	CC - LDN - Commodities	248,250.00
Commodities and other	108679686A	B	025233545.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	90597176A	B	025936022.01	79099042	CC - LDN - Commodities	274,399.38
Commodities and other	90597178A	B	025936022.01	79099042	CC - LDN - Commodities	274,399.38
Commodities and other	90597179A	B	025936022.01	79099042	CC - LDN - Commodities	329,279.25
Commodities and other	108679676A	B	025267949.01	79011042	CC - LDN - Commodities	1,111,040.00
Commodities and other	108679694A	S	025267949.01	79011042	CC - LDN - Commodities	3,200,000.00
Commodities and other	90601869A	B	025290982.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108679710A	S	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	108680113A	B	025234691.01	79011042	CC - LDN - Commodities	6,360,000.00
Commodities and other	108680096A	B	025284217.01	79011042	CC - LDN - Commodities	3,561,600.00
Commodities and other	108680099A	S	025284217.01	79011042	CC - LDN - Commodities	11,550,000.00
Commodities and other	108604919A	S	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108622361A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	90607264A	S	025281171.01	79099042	CC - LDN - Commodities	664,201.40
Commodities and other	90627118A	S	025234915.01	79011227	CC - LDN - Commodities	9,714,432.81
Commodities and other	108622972A	S	025938762.01	79096130	CC - LDN - Commodities	331,000.00
Commodities and other	90630362A	S	025943176.01	79011042	CC - LDN - Commodities	25,000,000.00
Commodities and other	108622991A	B	025265778.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	90630573A	S	025938762.01	79096130	CC - LDN - Commodities	1,986,000.00
Commodities and other	90638430A	S	025281171.01	79099042	CC - LDN - Commodities	220,216.98
Commodities and other	90638431A	S	025281171.01	79099042	CC - LDN - Commodities	220,216.98
Commodities and other	90632496A	S	025281171.01	79099042	CC - LDN - Commodities	36,900.08
Commodities and other	90632497A	S	025281171.01	79099042	CC - LDN - Commodities	36,900.08
Commodities and other	90640898A	B	025216060.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	90674419A	S	025234915.01	79011227	CC - LDN - Commodities	14,611,571.54
Commodities and other	90674932A	S	025938762.01	79096130	CC - LDN - Commodities	1,986,000.00
Commodities and other	108604942A	S	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	90677186A	S	025310780.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	90677238A	B	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108680123A	S	025935909.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	108605327A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108622981A	S	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108623542A	B	025234949.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	90691192A	S	025302019.01	79096047	CC - LDN - Commodities	3,848,834.46
Commodities and other	90691121A	S	025217225.01	79092020	CC - LDN - Commodities	8,789,864.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	90691122A	S	025217225.01	79092020	CC - LDN - Commodities	8,789,864.50
Commodities and other	90691123A	S	025217225.01	79092020	CC - LDN - Commodities	8,789,864.50
Commodities and other	90691124A	S	025217225.01	79092020	CC - LDN - Commodities	8,789,864.50
Commodities and other	90691126A	S	025217225.01	79092020	CC - LDN - Commodities	8,789,864.50
Commodities and other	90691127A	S	025217225.01	79092020	CC - LDN - Commodities	8,789,864.50
Commodities and other	108680126A	B	025233511.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108680149A	B	025234691.01	79011223	CC - LDN - Commodities	1,418,084.00
Commodities and other	90695005A	B	025337247.01	79014026	CC - NYK - Commodities	19,840,000.00
Commodities and other	90695272A	B	025337247.01	79014026	CC - NYK - Commodities	3,809,280.00
Commodities and other	90697260A	S	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	90717271A	S	025943176.01	79011042	CC - LDN - Commodities	12,500,000.00
Commodities and other	108616058A	S	025291527.01	79014008	CC - NYK - Commodities	1,441,705.00
Commodities and other	90717751A	S	025943176.01	79011042	CC - LDN - Commodities	6,250,000.00
Commodities and other	108604992A	S	025254947.01	79096130	CC - LDN - Commodities	579,250.00
Commodities and other	108616061A	B	025226341.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	90719615A	S	025226341.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	90720856A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	90720910A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108680152A	B	025248246.01	79011330	CC - LDN - Commodities	908,214.80
Commodities and other	90721618A	S	025248246.01	79011330	CC - LDN - Commodities	10,898,577.60
Commodities and other	90727819A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	90727821A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	90728138A	S	025226341.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	90728142A	S	025290982.01	79011330	CC - LDN - Commodities	20,086,083.00
Commodities and other	90728144A	B	025226341.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	90728148A	B	025290982.01	79011330	CC - LDN - Commodities	20,086,083.00
Commodities and other	90729174A	S	025337247.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	90729294A	B	025337247.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	90728291A	S	025227299.01	79014045	CC - NYK - Commodities	9,523,200.00
Commodities and other	90734656A	S	025290982.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	90734659A	B	025290982.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	109758255A	B	025324856.01	79011227	CC - LDN - Commodities	1,491,725.90
Commodities and other	109758246A	B	025324864.01	79011227	CC - LDN - Commodities	994,483.94
Commodities and other	90761328A	B	025226960.01	79011330	CC - LDN - Commodities	5,356,288.80
Commodities and other	90761330A	S	025226960.01	79011330	CC - LDN - Commodities	5,356,288.80
Commodities and other	108681188A	S	025227133.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	90762511A	S	025259334.01	79011042	CC - LDN - Commodities	6,255,000.00
Commodities and other	90780199A	B	025231192.01	79011330	CC - LDN - Commodities	23,379,000.00
Commodities and other	90783494A	S	025943176.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	108681244A	S	025284217.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	90814108A	S	025231192.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108681247A	S	025227703.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	90823972A	S	025310780.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	90815935A	S	025231192.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108681261A	S	025257536.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	90817976A	S	025943176.01	79011042	CC - LDN - Commodities	15,625,000.00
Commodities and other	90828082A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	90829121A	S	025217225.01	79094011	CC - LDN - Commodities	17,579,728.99
Commodities and other	108681252A	S	025328626.01	79011330	CC - LDN - Commodities	892,714.80
Commodities and other	108691007A	S	025234915.01	79011227	CC - LDN - Commodities	4,773,172.11
Commodities and other	90835554A	S	025273798.01	79014045	CC - NYK - Commodities	9,351,600.00
Commodities and other	108681258A	B	025267949.01	79011042	CC - LDN - Commodities	1,272,000.00
Commodities and other	90877487A	S	025414590.01	79251017	CC - LDN - Commodities	384,411.80
Commodities and other	90877492A	S	025414590.01	79251017	CC - LDN - Commodities	713,907.64

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	90877497A	S	025414590.01	79251017	CC - LDN - Commodities	439,327.78
Commodities and other	90877503A	S	025414590.01	79251017	CC - LDN - Commodities	439,327.78
Commodities and other	90914304A	S	025414590.01	79251017	CC - LDN - Commodities	604,075.69
Commodities and other	90914308A	S	025414590.01	79251017	CC - LDN - Commodities	439,327.78
Commodities and other	90914312A	S	025414590.01	79251017	CC - LDN - Commodities	439,327.78
Commodities and other	90914316A	S	025414590.01	79251017	CC - LDN - Commodities	494,243.75
Commodities and other	90914320A	S	025414590.01	79251017	CC - LDN - Commodities	329,495.83
Commodities and other	90914324A	S	025414590.01	79251017	CC - LDN - Commodities	439,327.78
Commodities and other	90914337A	S	025414590.01	79251017	CC - LDN - Commodities	329,495.83
Commodities and other	90861712A	S	025226341.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108652370A	S	025233511.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	108681929A	S	025295130.01	79011042	CC - LDN - Commodities	1,875,000.00
Commodities and other	108681732A	S	025234691.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	90873252A	B	025234691.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	90873266A	B	025267949.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	90884541A	B	025345232.01	79014026	CC - NYK - Commodities	8,400,000.00
Commodities and other	108681740A	B	025233511.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	90930069A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108681766A	S	025226341.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	91034489A	S	025281171.01	79093016	CC - LDN - Commodities	432,294.82
Commodities and other	90975938A	S	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	90975952A	S	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108681744A	S	025946450.01	79011330	CC - LDN - Commodities	441,357.40
Commodities and other	108681760A	S	025946450.01	79011330	CC - LDN - Commodities	441,357.40
Commodities and other	108681772A	S	025226648.01	79011220	CC - LDN - Commodities	1,418,084.00
Commodities and other	90979618A	B	025226341.01	79011220	CC - LDN - Commodities	17,017,008.00
Commodities and other	90988938A	S	025326885.01	79016197	CC - LDN - Commodities	5,712,000.00
Commodities and other	108681748A	S	025273533.01	79011042	CC - LDN - Commodities	90,685.00
Commodities and other	108595008A	B	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108623582A	B	025266339.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	91003430A	B	025227299.01	79014026	CC - NYK - Commodities	67,800,000.00
Commodities and other	91003558A	S	025227299.01	79014026	CC - NYK - Commodities	26,664,960.00
Commodities and other	91004272A	B	025345315.01	79014026	CC - NYK - Commodities	20,340,000.00
Commodities and other	91004291A	S	025345315.01	79014026	CC - NYK - Commodities	7,999,488.00
Commodities and other	91005596A	B	025227299.01	79014026	CC - NYK - Commodities	34,500,000.00
Commodities and other	91005625A	S	025227299.01	79014026	CC - NYK - Commodities	14,284,800.00
Commodities and other	91008610A	B	025337247.01	79014026	CC - NYK - Commodities	34,500,000.00
Commodities and other	91008638A	S	025337247.01	79014026	CC - NYK - Commodities	13,332,480.00
Commodities and other	91008679A	B	025284217.01	79014026	CC - NYK - Commodities	34,500,000.00
Commodities and other	91008699A	S	025284217.01	79014026	CC - NYK - Commodities	13,332,480.00
Commodities and other	108681782A	B	025227133.01	79011223	CC - LDN - Commodities	1,418,084.00
Commodities and other	91031890A	S	025347725.01	79011042	CC - LDN - Commodities	1,250,000.00
Commodities and other	108616789A	S	025234691.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	108616765A	S	025234691.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	91039011A	S	025265778.01	79016953	CC - LDN - Commodities	2,670,000.00
Commodities and other	108623556A	S	025938747.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108623549A	B	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106190502A	S	025305830.01	79011042	CC - LDN - Commodities	625,000.00
Commodities and other	108681769A	S	025216813.01	79011505	CC - LDN - Commodities	384,650.00
Commodities and other	108616801A	S	025257205.01	79014026	CC - NYK - Commodities	8,000,000.00
Commodities and other	91079881A	B	025257205.01	79014026	CC - NYK - Commodities	96,000,000.00
Commodities and other	108620855A	B	025234691.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	91101740A	S	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	91104506A	S	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	91104565A	S	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	91240236A	S	025414590.01	79252124	CC - LDN - Commodities	549,159.72
Commodities and other	91240240A	S	025414590.01	79252124	CC - LDN - Commodities	384,411.80
Commodities and other	91240244A	S	025414590.01	79252124	CC - LDN - Commodities	439,327.78
Commodities and other	91240248A	S	025414590.01	79252124	CC - LDN - Commodities	329,495.83
Commodities and other	91240252A	S	025414590.01	79252124	CC - LDN - Commodities	384,411.80
Commodities and other	91240256A	S	025414590.01	79252124	CC - LDN - Commodities	329,495.83
Commodities and other	91240260A	S	025414590.01	79252124	CC - LDN - Commodities	604,075.69
Commodities and other	91240264A	S	025414590.01	79252124	CC - LDN - Commodities	439,327.78
Commodities and other	91240268A	S	025414590.01	79252124	CC - LDN - Commodities	439,327.78
Commodities and other	91240276A	S	025414590.01	79252124	CC - LDN - Commodities	274,579.86
Commodities and other	91240280A	S	025414590.01	79252124	CC - LDN - Commodities	384,411.80
Commodities and other	91146005A	B	025230137.01	79014006	CC - NYK - Commodities	31,500,000.00
Commodities and other	108624361A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108624302A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108624277A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108620775A	B	025297607.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108618996A	B	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	91186388A	S	025943176.01	79011042	CC - LDN - Commodities	31,250,000.00
Commodities and other	108682156A	S	025226341.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	91188552A	B	025226341.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108594649A	B	025231192.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108624376A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108624287A	B	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108587962A	B	025266339.01	79096134	CC - LDN - Commodities	413,750.00
Commodities and other	108587987A	B	025234691.01	79096134	CC - LDN - Commodities	388,750.00
Commodities and other	91216864A	B	025226341.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108682111A	S	025264888.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	91219323A	B	025234691.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108624914A	B	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108626288A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108599714A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108599172A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	91218967A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108652185A	S	025226648.01	79014679	CC - NYK - Commodities	4,541,074.00
Commodities and other	108652271A	S	025290982.01	79014679	CC - NYK - Commodities	1,135,268.50
Commodities and other	91233370A	S	025263153.01	79011042	CC - LDN - Commodities	4,563,792.00
Commodities and other	91233265A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108652388A	S	025226648.01	79014679	CC - NYK - Commodities	18,164,296.00
Commodities and other	91237939A	S	025211020.01	79092015	CC - LDN - Commodities	130,152,355.08
Commodities and other	91238043A	S	025314303.01	79092015	CC - LDN - Commodities	35,295,553.92
Commodities and other	91240018A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108683891A	S	025233511.01	79014632	CC - NYK - Commodities	1,398,000.00
Commodities and other	108683893A	S	025296682.01	79014632	CC - NYK - Commodities	699,000.00
Commodities and other	108652411A	B	025296682.01	79014632	CC - NYK - Commodities	709,042.00
Commodities and other	108603031A	S	025327099.01	79096130	CC - LDN - Commodities	248,250.00
Commodities and other	108652433A	S	025345315.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	108655508A	S	025340647.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	91269134A	S	025324989.01	79096130	CC - LDN - Commodities	2,085,300.00
Commodities and other	91287261A	S	025234915.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	91286953A	B	025216813.01	79011042	CC - LDN - Commodities	9,351,600.00
Commodities and other	91287363A	S	025234915.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	108605363A	S	025264888.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108682171A	S	025227133.01	79011202	CC - LDN - Commodities	1,737,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	91295291A	S	025228834.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108682226A	B	025267949.01	79011042	CC - LDN - Commodities	1,111,040.00
Commodities and other	108682188A	S	025267949.01	79011042	CC - LDN - Commodities	3,075,000.00
Commodities and other	91297859A	S	025943176.01	79011042	CC - LDN - Commodities	75,000,000.00
Commodities and other	91297860A	B	025943176.01	79011042	CC - LDN - Commodities	25,000,000.00
Commodities and other	108682233A	S	025257536.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	91321658A	B	025264110.01	79011042	CC - LDN - Commodities	9,585,000.00
Commodities and other	91321681A	B	025264110.01	79011042	CC - LDN - Commodities	37,500,000.00
Commodities and other	108682193A	B	025264110.01	79011042	CC - LDN - Commodities	6,250,000.00
Commodities and other	108682199A	B	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108682105A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108682114A	B	025231192.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108682108A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108682617A	B	025233511.01	79011223	CC - LDN - Commodities	1,418,084.00
Commodities and other	91338083A	B	025264888.01	79016937	CC - LDN - Commodities	23,335,500.00
Commodities and other	91338367A	B	025935925.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108657906A	B	025305590.01	79014026	CC - NYK - Commodities	930,000.00
Commodities and other	91339862A	S	025943176.01	79011042	CC - LDN - Commodities	100,000,000.00
Commodities and other	91339849A	B	025943176.01	79011042	CC - LDN - Commodities	50,000,000.00
Commodities and other	91339818A	B	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	91339832A	B	025943176.01	79011330	CC - LDN - Commodities	2,286,787.00
Commodities and other	108622174A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108594398A	B	025226960.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108620796A	S	025933946.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108605703A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108625454A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108625425A	S	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	91419869A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108625428A	S	025327099.01	79096130	CC - LDN - Commodities	165,500.00
Commodities and other	91420002A	S	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108715689A	S	025257536.01	79011003	CC - NYK - Commodities	3,604,140.29
Commodities and other	108682622A	B	025264110.01	79011042	CC - LDN - Commodities	21,875,000.00
Commodities and other	91493132A	S	025232836.01	79011042	CC - LDN - Commodities	7,872,000.00
Commodities and other	108605630A	S	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108625446A	B	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108682630A	B	025265802.01	79011505	CC - LDN - Commodities	769,300.00
Commodities and other	91518811A	B	025267949.01	79011505	CC - LDN - Commodities	9,231,600.00
Commodities and other	108616848A	B	025230459.01	79014006	CC - NYK - Commodities	51,471,000.00
Commodities and other	108682664A	S	025257536.01	79011330	CC - LDN - Commodities	3,632,859.20
Commodities and other	108587966A	S	025257536.01	79096134	CC - LDN - Commodities	413,750.00
Commodities and other	108682627A	S	025273533.01	79011042	CC - LDN - Commodities	64,775.00
Commodities and other	108682653A	B	025345315.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108682658A	B	025248246.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	91577759A	S	025228032.01	79011042	CC - LDN - Commodities	7,872,000.00
Commodities and other	91577767A	S	025228032.01	79011042	CC - LDN - Commodities	7,872,000.00
Commodities and other	91591457A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108682661A	S	025227133.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	91595206A	S	025264888.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	109211673A	B	040939860.01	76009801	CC - LDN - Commodities	123,000.00
Commodities and other	108626262A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	91692803A	S	025273533.01	79011042	CC - LDN - Commodities	10,521,770.00
Commodities and other	108616804A	B	025230459.01	79014045	CC - NYK - Commodities	89,980,000.00
Commodities and other	108655502A	S	025226648.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	109211661A	S	040939860.01	76009801	CC - LDN - Commodities	250,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108655495A	S	025227703.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108682634A	S	025345315.01	79011220	CC - LDN - Commodities	1,063,563.00
Commodities and other	91709310A	B	025345315.01	79011220	CC - LDN - Commodities	12,762,756.00
Commodities and other	91750985A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108626225A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	91748041A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108636531A	B	025234691.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	91749212A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	91751036A	B	025227133.01	79011505	CC - LDN - Commodities	46,158,000.00
Commodities and other	91751038A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	91751083A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108682638A	B	025935909.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	108682669A	S	025227299.01	79011202	CC - LDN - Commodities	1,390,000.00
Commodities and other	108683055A	B	025248246.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	108617212A	B	025255654.01	79014026	CC - NYK - Commodities	1,875,000.00
Commodities and other	108617224A	B	025255654.01	79014026	CC - NYK - Commodities	198,400.00
Commodities and other	106191875A	S	025280280.01	79011042	CC - LDN - Commodities	5,125,000.00
Commodities and other	106191878A	S	025280280.01	79011330	CC - LDN - Commodities	6,062,333.79
Commodities and other	91772960A	S	025227133.01	79014679	CC - NYK - Commodities	13,623,222.00
Commodities and other	108716155A	S	025319484.01	79019983	CC - NYK - Commodities	720,720.00
Commodities and other	91777105A	S	025319484.01	79019983	CC - NYK - Commodities	3,931,200.00
Commodities and other	91809090A	B	025227299.01	79014045	CC - NYK - Commodities	14,284,800.00
Commodities and other	91815783A	S	025254947.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	91816066A	S	025254947.01	79096130	CC - LDN - Commodities	744,750.00
Commodities and other	108606483A	B	025231192.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108617208A	S	025255654.01	79014032	CC - NYK - Commodities	5,000,000.00
Commodities and other	108617214A	S	025255654.01	79014032	CC - NYK - Commodities	872,960.00
Commodities and other	108626267A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108683024A	S	025227588.01	79011042	CC - LDN - Commodities	3,936,000.00
Commodities and other	108604651A	B	025250051.01	79010999	CC - NYK - Commodities	555,520.00
Commodities and other	108604690A	B	025231192.01	79010999	CC - NYK - Commodities	555,520.00
Commodities and other	108683031A	B	025226341.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108617220A	S	025936261.01	79014008	CC - NYK - Commodities	272,755.00
Commodities and other	91875335A	S	025216813.01	79014045	CC - NYK - Commodities	14,027,400.00
Commodities and other	91876688A	B	025227133.01	79011505	CC - LDN - Commodities	46,158,000.00
Commodities and other	108683027A	S	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	91879327A	S	025227299.01	79014045	CC - NYK - Commodities	18,703,200.00
Commodities and other	108683043A	S	025227133.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108683051A	S	025216813.01	79016218	CC - LDN - Commodities	4,463,574.00
Commodities and other	108683066A	S	025233511.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	91897652A	S	025234691.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	108626277A	S	025234691.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	91898742A	B	025234691.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108605818A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	91899477A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108627516A	S	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108617231A	B	025230459.01	79014045	CC - NYK - Commodities	47,565,000.00
Commodities and other	108683037A	S	025273533.01	79011042	CC - LDN - Commodities	93,750.00
Commodities and other	108627460A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	91955047A	S	025310780.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	108595081A	S	025265802.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594668A	B	025265802.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108595103A	S	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108595129A	B	025265778.01	79016937	CC - LDN - Commodities	388,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108595123A	S	025938747.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108683102A	B	025310087.01	79011330	CC - LDN - Commodities	80,809.74
Commodities and other	108683092A	B	025310087.01	79011330	CC - LDN - Commodities	185,753.68
Commodities and other	91981138A	S	025273798.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	91981175A	S	025273798.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	91981200A	S	025273798.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108683034A	S	025310780.01	79011330	CC - LDN - Commodities	457,357.40
Commodities and other	91985081A	B	025343831.01	79016914	CC - LDN - Commodities	4,597,832.25
Commodities and other	91988037A	B	025231606.01	79011042	CC - LDN - Commodities	15,366,442.95
Commodities and other	92038373A	S	025266537.01	79094008	CC - LDN - Commodities	803,987.61
Commodities and other	92038329A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	92038339A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	92038341A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	92038343A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	92038347A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	92038348A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	92038351A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	92038352A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	92038354A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	92038355A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	92038358A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	92038359A	S	025281171.01	79093266	CC - LDN - Commodities	183,514.15
Commodities and other	108631972A	S	025309923.01	79096725	CC - LDN - Commodities	1,634,436.55
Commodities and other	92050228A	S	025337247.01	79014045	CC - NYK - Commodities	11,904,000.00
Commodities and other	92050233A	S	025337247.01	79014045	CC - NYK - Commodities	11,904,000.00
Commodities and other	92050236A	S	025337247.01	79014045	CC - NYK - Commodities	11,904,000.00
Commodities and other	92050241A	S	025337247.01	79014045	CC - NYK - Commodities	11,904,000.00
Commodities and other	108683086A	S	025273533.01	79011042	CC - LDN - Commodities	5,560,000.00
Commodities and other	108627546A	B	025266339.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	92085155A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108683071A	S	025273533.01	79011042	CC - LDN - Commodities	5,560,000.00
Commodities and other	92103225A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	92111665A	S	025310780.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	92111720A	S	025310780.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	108595142A	S	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594466A	B	025265778.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	92125375A	S	025310780.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	108628629A	S	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108606506A	S	025265802.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	92167715A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108628763A	S	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	92167895A	B	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109758262A	B	025312521.01	79011227	CC - LDN - Commodities	1,243,104.92
Commodities and other	92169002A	S	025266537.01	79094008	CC - LDN - Commodities	803,987.61
Commodities and other	92168760A	B	025264888.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108683534A	S	025233354.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	92170718A	B	025284217.01	79011330	CC - LDN - Commodities	14,629,650.00
Commodities and other	92171216A	S	025310780.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	92173518A	B	025313701.01	79092001	CC - LDN - Commodities	110,298,606.00
Commodities and other	108628675A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108683547A	B	025345232.01	79011042	CC - LDN - Commodities	7,500,000.00
Commodities and other	92184610A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	92184613A	S	025930124.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108628693A	S	025234691.01	79096130	CC - LDN - Commodities	388,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	92192034A	S	025266339.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	108629498A	S	025261199.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108606892A	B	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108594365A	S	025228834.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	92204262A	S	025273533.01	79011042	CC - LDN - Commodities	1,563,750.00
Commodities and other	92203865A	B	025273533.01	79011042	CC - LDN - Commodities	1,944,000.00
Commodities and other	92204256A	S	025273533.01	79011042	CC - LDN - Commodities	545,000.00
Commodities and other	92203738A	S	025273533.01	79011042	CC - LDN - Commodities	271,250.00
Commodities and other	92204233A	S	025273533.01	79011042	CC - LDN - Commodities	822,000.00
Commodities and other	92204853A	S	025232836.01	79014045	CC - NYK - Commodities	12,780,000.00
Commodities and other	92204867A	B	025232836.01	79014045	CC - NYK - Commodities	12,780,000.00
Commodities and other	92204901A	S	025232836.01	79014045	CC - NYK - Commodities	5,142,528.00
Commodities and other	92204915A	B	025232836.01	79014045	CC - NYK - Commodities	5,142,528.00
Commodities and other	92227627A	B	025348798.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108594351A	S	025943176.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108621084A	B	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108619620A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	92233174A	S	025310780.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	108620220A	S	025266339.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	92234088A	S	025227703.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108629494A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108629438A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108683572A	S	025257536.01	79011330	CC - LDN - Commodities	2,951,698.10
Commodities and other	108683576A	S	025295130.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	92245364A	B	025264888.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	92245584A	S	025348798.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	92247024A	S	025313016.01	79092015	CC - LDN - Commodities	39,707,498.16
Commodities and other	92246984A	S	025313016.01	79092015	CC - LDN - Commodities	39,707,498.16
Commodities and other	92251873A	B	025227299.01	79011330	CC - LDN - Commodities	23,379,000.00
Commodities and other	108683578A	B	025228073.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	92255492A	B	025935909.01	79011505	CC - LDN - Commodities	23,079,000.00
Commodities and other	108629513A	S	025327099.01	79096130	CC - LDN - Commodities	248,250.00
Commodities and other	108629507A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	92255680A	S	025310780.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	92255736A	S	025310780.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	108683553A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108683558A	B	025233511.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108606502A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108683542A	B	025226341.01	79016226	CC - LDN - Commodities	1,115,893.50
Commodities and other	108683550A	S	025226648.01	79016226	CC - LDN - Commodities	1,418,084.00
Commodities and other	108617275A	S	025247867.01	79014008	CC - NYK - Commodities	1,285,845.00
Commodities and other	92294036A	B	025210865.01	79092001	CC - LDN - Commodities	110,298,606.00
Commodities and other	108683556A	S	025284217.01	79011330	CC - LDN - Commodities	908,214.80
Commodities and other	108683563A	S	025226341.01	79011330	CC - LDN - Commodities	454,107.40
Commodities and other	92299446A	S	025266537.01	79094008	CC - LDN - Commodities	803,987.61
Commodities and other	92303630A	S	025310780.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	92304954A	S	025310780.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	92318264A	S	025310780.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	92309626A	S	025946450.01	79011042	CC - LDN - Commodities	1,556,604.00
Commodities and other	92309905A	S	025946450.01	79011042	CC - LDN - Commodities	3,660,480.00
Commodities and other	108684134A	B	025345315.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	92318038A	S	025946450.01	79011042	CC - LDN - Commodities	3,660,480.00
Commodities and other	92318425A	S	025946450.01	79011042	CC - LDN - Commodities	1,556,604.00
Commodities and other	108684140A	S	025943176.01	79011330	CC - LDN - Commodities	1,372,072.20

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	92331306A	S	025943176.01	79011042	CC - LDN - Commodities	1,875,000.00
Commodities and other	92331230A	S	025943176.01	79011042	CC - LDN - Commodities	1,875,000.00
Commodities and other	108620206A	B	025298811.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	108684179A	S	025273533.01	79011042	CC - LDN - Commodities	3,468,750.00
Commodities and other	92367603A	S	025248899.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109778730A	S	025281171.01	79004821	CC - LDN - Commodities	289,956.33
Commodities and other	108629961A	S	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	92372283A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108606844A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	92390094A	S	025266537.01	79094011	CC - LDN - Commodities	2,929,954.83
Commodities and other	108684153A	S	025216813.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108630007A	S	025261199.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108630015A	S	025234691.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108684164A	S	025273533.01	79011042	CC - LDN - Commodities	64,775.00
Commodities and other	92378130A	S	025302019.01	79096049	CC - LDN - Commodities	3,848,834.46
Commodities and other	92378201A	S	025310780.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	92378211A	S	025310780.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	108617286A	S	025273798.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	92380524A	S	025273798.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	92380528A	S	025273798.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	92384138A	S	025310780.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	92384646A	S	025943176.01	79011042	CC - LDN - Commodities	1,875,000.00
Commodities and other	92389361A	B	025273533.01	79011042	CC - LDN - Commodities	1,684,000.00
Commodities and other	92389331A	B	025273533.01	79011042	CC - LDN - Commodities	1,678,000.00
Commodities and other	92394456A	B	025273533.01	79011042	CC - LDN - Commodities	1,910,250.00
Commodities and other	108629981A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	92391881A	S	025273533.01	79011042	CC - LDN - Commodities	3,626,000.00
Commodities and other	92389193A	S	025273533.01	79011042	CC - LDN - Commodities	2,080,000.00
Commodities and other	92388903A	S	025273533.01	79011042	CC - LDN - Commodities	1,563,750.00
Commodities and other	92388978A	S	025273533.01	79011042	CC - LDN - Commodities	1,390,000.00
Commodities and other	92393175A	S	025273533.01	79011042	CC - LDN - Commodities	1,390,000.00
Commodities and other	108628446A	S	025302019.01	79096008	CC - LDN - Commodities	140,653.50
Commodities and other	92389000A	S	025302019.01	79096049	CC - LDN - Commodities	3,848,834.46
Commodities and other	92389391A	S	025234915.01	79014008	CC - NYK - Commodities	2,337,900.00
Commodities and other	92389325A	S	025310780.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	108599721A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108684166A	S	025228032.01	79011042	CC - LDN - Commodities	2,155,375.00
Commodities and other	92391717A	S	025943176.01	79011042	CC - LDN - Commodities	1,875,000.00
Commodities and other	108684146A	S	025935909.01	79016218	CC - LDN - Commodities	1,737,500.00
Commodities and other	92392374A	B	025348798.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108630478A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	92392389A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	92392559A	B	025264888.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108630458A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	92392657A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108684197A	S	025233354.01	79016218	CC - LDN - Commodities	1,737,500.00
Commodities and other	92393168A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	92393169A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	92394327A	B	025216813.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	92396855A	S	025943176.01	79014625	CC - NYK - Commodities	457,357.40
Commodities and other	108630973A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	92436916A	S	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108684187A	B	025226960.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108594311A	S	025264888.01	79016937	CC - LDN - Commodities	413,750.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	92440694A	S	025937012.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	92440710A	B	025299686.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108594480A	S	025226960.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108684157A	B	025233354.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	108684190A	B	025225780.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	108594488A	S	025943176.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108626566A	S	025302019.01	79096008	CC - LDN - Commodities	140,653.50
Commodities and other	92444986A	S	025302019.01	79096049	CC - LDN - Commodities	3,848,834.46
Commodities and other	92455124A	S	025337247.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108626554A	S	025302019.01	79096008	CC - LDN - Commodities	140,653.50
Commodities and other	108631010A	S	025348798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108631019A	B	025266354.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108684175A	S	025310780.01	79011330	CC - LDN - Commodities	457,357.40
Commodities and other	108594701A	S	025231192.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	109350098A	B	025411992.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	108684942A	B	025226341.01	79011223	CC - LDN - Commodities	1,772,605.00
Commodities and other	109350079A	B	025323262.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	92467522A	S	025935651.01	79014045	CC - NYK - Commodities	1,558,600.00
Commodities and other	92474504A	S	025347725.01	79011330	CC - LDN - Commodities	101,432.24
Commodities and other	92474365A	S	025347725.01	79011330	CC - LDN - Commodities	405,728.96
Commodities and other	92474369A	S	025347725.01	79011330	CC - LDN - Commodities	507,161.20
Commodities and other	92473909A	S	025347725.01	79011330	CC - LDN - Commodities	9,186,035.29
Commodities and other	92473943A	S	025347725.01	79011330	CC - LDN - Commodities	3,674,414.12
Commodities and other	92473960A	S	025347725.01	79011330	CC - LDN - Commodities	1,837,207.06
Commodities and other	108684200A	B	025235805.01	79011042	CC - LDN - Commodities	422,500.00
Commodities and other	92483423A	S	025347725.01	79014625	CC - NYK - Commodities	603,492.57
Commodities and other	92483439A	S	025347725.01	79014625	CC - NYK - Commodities	754,365.71
Commodities and other	92483438A	S	025347725.01	79014625	CC - NYK - Commodities	150,873.14
Commodities and other	92531876A	S	025226341.01	79014014	CC - NYK - Commodities	11,904,000.00
Commodities and other	92531683A	S	025226341.01	79014014	CC - NYK - Commodities	7,936,000.00
Commodities and other	92531813A	B	025226341.01	79014014	CC - NYK - Commodities	19,840,000.00
Commodities and other	92542414A	S	025226341.01	79014014	CC - NYK - Commodities	5,455,100.00
Commodities and other	109758330A	S	025324856.01	79011227	CC - LDN - Commodities	3,729,314.76
Commodities and other	108631031A	B	025228032.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	109758321A	S	025324864.01	79011227	CC - LDN - Commodities	2,486,209.84
Commodities and other	109412978A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	92549762A	B	025324856.01	79011227	CC - LDN - Commodities	3,619,921.53
Commodities and other	92531147A	S	025336645.01	79014014	CC - NYK - Commodities	12,538,880.00
Commodities and other	92533273A	B	025336645.01	79014032	CC - NYK - Commodities	19,840,000.00
Commodities and other	92548406A	S	025267949.01	79014032	CC - NYK - Commodities	10,316,800.00
Commodities and other	92546826A	B	025267949.01	79014032	CC - NYK - Commodities	39,680,000.00
Commodities and other	108684950A	B	025233354.01	79011505	CC - LDN - Commodities	1,538,600.00
Commodities and other	92511342A	S	025264888.01	79011042	CC - LDN - Commodities	16,790,400.00
Commodities and other	108684913A	S	025226341.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	92511818A	B	025226341.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	92533882A	S	025266537.01	79094011	CC - LDN - Commodities	2,929,954.83
Commodities and other	92556708A	S	025336645.01	79011061	CC - NYK - Commodities	1,391,250.00
Commodities and other	92530471A	S	025232836.01	79011042	CC - LDN - Commodities	15,336,000.00
Commodities and other	92549763A	B	025324864.01	79011227	CC - LDN - Commodities	2,413,281.02
Commodities and other	92530511A	B	025233511.01	79011042	CC - LDN - Commodities	37,500,000.00
Commodities and other	92532716A	S	025347725.01	79011330	CC - LDN - Commodities	507,161.20
Commodities and other	92532746A	S	025347725.01	79011330	CC - LDN - Commodities	101,432.24
Commodities and other	92532925A	S	025347725.01	79014625	CC - NYK - Commodities	150,873.14
Commodities and other	92532890A	S	025347725.01	79014625	CC - NYK - Commodities	754,365.71

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108607740A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108631344A	B	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108717309A	S	025319484.01	79019983	CC - NYK - Commodities	205,920.00
Commodities and other	92538144A	S	025319484.01	79019983	CC - NYK - Commodities	3,931,200.00
Commodities and other	92553841A	B	025336645.01	79011061	CC - NYK - Commodities	16,000,000.00
Commodities and other	92553819A	B	025336645.01	79011061	CC - NYK - Commodities	65,000,000.00
Commodities and other	92553804A	S	025336645.01	79011061	CC - NYK - Commodities	150,000,000.00
Commodities and other	108684954A	B	025226648.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108684938A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	92542926A	B	025227133.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	92542961A	B	025290982.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	92544692A	S	025310780.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	92581250A	S	025336645.01	79014032	CC - NYK - Commodities	79,360,000.00
Commodities and other	92582222A	S	025281171.01	79099042	CC - LDN - Commodities	1,101,084.90
Commodities and other	92581766A	B	025324856.01	79016087	CC - LDN - Commodities	3,921,581.65
Commodities and other	92581770A	B	025324864.01	79016087	CC - LDN - Commodities	9,099,528.01
Commodities and other	92584784A	B	025324864.01	79016087	CC - LDN - Commodities	2,614,387.77
Commodities and other	92584716A	B	025324856.01	79016087	CC - LDN - Commodities	13,649,292.01
Commodities and other	108684961A	S	025227133.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108636792A	B	025265778.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	92598858A	B	025234691.01	79016937	CC - LDN - Commodities	9,930,000.00
Commodities and other	108684968A	S	025936261.01	79011042	CC - LDN - Commodities	9,524,516.00
Commodities and other	109476683A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108685164A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	92615091A	S	025210865.01	79099891	CC - LDN - Commodities	10,000,000.00
Commodities and other	108655499A	B	025234691.01	79019983	CC - NYK - Commodities	709,042.00
Commodities and other	92674123A	S	025227703.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	108685181A	B	025309048.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	92657471A	B	025345315.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108685187A	S	025345315.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	92657727A	B	025284217.01	79014045	CC - NYK - Commodities	9,523,200.00
Commodities and other	92658231A	B	025216813.01	79014045	CC - NYK - Commodities	9,523,200.00
Commodities and other	108607845A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108631376A	B	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108636679A	S	025266339.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	109249380A	S	025946450.01	79011042	CC - LDN - Commodities	1,357,920.00
Commodities and other	108655505A	B	025234691.01	79019983	CC - NYK - Commodities	709,042.00
Commodities and other	108717837A	S	025319484.01	79019983	CC - NYK - Commodities	241,800.00
Commodities and other	108594303A	B	025257536.01	79016937	CC - LDN - Commodities	827,500.00
Commodities and other	92730040A	S	025326885.01	79011330	CC - LDN - Commodities	5,637,600.00
Commodities and other	108685172A	S	025228032.01	79011330	CC - LDN - Commodities	177,912.03
Commodities and other	108631890A	S	025226341.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	92745710A	S	025227703.01	79011042	CC - LDN - Commodities	11,659,500.00
Commodities and other	108631921A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108685190A	B	025226648.01	79011042	CC - LDN - Commodities	3,238,750.00
Commodities and other	92749608A	B	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108617563A	B	025309048.01	79014045	CC - NYK - Commodities	10,825,000.00
Commodities and other	108617570A	S	025309048.01	79014045	CC - NYK - Commodities	10,700,000.00
Commodities and other	108617573A	B	025309048.01	79014045	CC - NYK - Commodities	4,364,800.00
Commodities and other	108617576A	S	025309048.01	79014045	CC - NYK - Commodities	4,286,150.00
Commodities and other	108617584A	B	025226648.01	79014045	CC - NYK - Commodities	2,706,250.00
Commodities and other	108617589A	S	025226648.01	79014045	CC - NYK - Commodities	2,675,000.00
Commodities and other	108617565A	S	025226648.01	79014045	CC - NYK - Commodities	1,071,537.50
Commodities and other	108617568A	B	025226648.01	79014045	CC - NYK - Commodities	1,091,200.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108685207A	S	025943176.01	79011042	CC - LDN - Commodities	1,250,000.00
Commodities and other	108617878A	B	025231192.01	79014045	CC - NYK - Commodities	21,650,000.00
Commodities and other	108617894A	S	025231192.01	79014045	CC - NYK - Commodities	21,400,000.00
Commodities and other	108617890A	S	025231192.01	79014045	CC - NYK - Commodities	8,572,300.00
Commodities and other	108617945A	B	025231192.01	79014045	CC - NYK - Commodities	8,729,600.00
Commodities and other	108603141A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108685169A	S	025943176.01	79011042	CC - LDN - Commodities	1,250,000.00
Commodities and other	108608372A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	92796652A	B	025265802.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	92799119A	S	025313016.01	79092015	CC - LDN - Commodities	248,171,863.50
Commodities and other	92799083A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	92799092A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	92799259A	B	025313016.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	92799266A	B	025313016.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	92799277A	S	025313016.01	79092015	CC - LDN - Commodities	124,085,931.75
Commodities and other	108685178A	B	025264888.01	79011330	CC - LDN - Commodities	1,413,322.20
Commodities and other	92808938A	B	025233354.01	79011505	CC - LDN - Commodities	23,079,000.00
Commodities and other	92812036A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	92812040A	B	025348798.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	92812385A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	92812392A	S	025264888.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	92814224A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	92817562A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	92817628A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108655516A	B	025226648.01	79019983	CC - NYK - Commodities	709,042.00
Commodities and other	92821711A	S	025265802.01	79014032	CC - NYK - Commodities	16,824,320.00
Commodities and other	92822120A	B	025265802.01	79014032	CC - NYK - Commodities	79,360,000.00
Commodities and other	108617969A	S	025265802.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	92840760A	B	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108617950A	S	025216813.01	79014045	CC - NYK - Commodities	1,558,600.00
Commodities and other	92841292A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108617872A	S	025309048.01	79014045	CC - NYK - Commodities	779,300.00
Commodities and other	108617887A	S	025267949.01	79014045	CC - NYK - Commodities	779,300.00
Commodities and other	108617897A	S	025227299.01	79014045	CC - NYK - Commodities	1,558,600.00
Commodities and other	108617954A	S	025267949.01	79014045	CC - NYK - Commodities	779,300.00
Commodities and other	92845504A	S	025284217.01	79011330	CC - LDN - Commodities	13,720,722.00
Commodities and other	92845514A	B	025284217.01	79011330	CC - LDN - Commodities	13,720,722.00
Commodities and other	108631933A	B	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108631924A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	92846105A	B	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	92846467A	S	025348798.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	92847009A	B	025337247.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	92851190A	B	025252826.01	79092031	CC - LDN - Commodities	5,514,930.30
Commodities and other	92851192A	B	025252826.01	79092031	CC - LDN - Commodities	5,514,930.30
Commodities and other	92851195A	B	025252826.01	79092031	CC - LDN - Commodities	5,514,930.30
Commodities and other	92851196A	B	025252826.01	79092031	CC - LDN - Commodities	5,514,930.30
Commodities and other	92852436A	S	025281171.01	79099042	CC - LDN - Commodities	1,761,735.84
Commodities and other	92853331A	S	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	92853884A	S	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	92859794A	B	025231192.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	92901640A	S	025266537.01	79094011	CC - LDN - Commodities	1,464,977.42
Commodities and other	108685196A	S	025233354.01	79011042	CC - LDN - Commodities	695,000.00
Commodities and other	92912582A	S	025266537.01	79094011	CC - LDN - Commodities	2,929,954.83
Commodities and other	108685202A	B	025233354.01	79011042	CC - LDN - Commodities	656,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	92918631A	S	025265695.01	79099891	CC - LDN - Commodities	10,000,000.00
Commodities and other	92950562A	B	025227703.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108685529A	S	025227703.01	79011042	CC - LDN - Commodities	1,737,500.00
Commodities and other	92952990A	S	025216813.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	108632248A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108607867A	S	025264888.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108685523A	S	025232836.01	79016226	CC - LDN - Commodities	3,180,000.00
Commodities and other	92965045A	B	025265802.01	79011505	CC - LDN - Commodities	11,539,500.00
Commodities and other	92969551A	S	025938747.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	93008908A	S	025266537.01	79094011	CC - LDN - Commodities	2,929,954.83
Commodities and other	93010164A	S	025233511.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	93010180A	B	025233511.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	108626822A	S	025309923.01	79096725	CC - LDN - Commodities	1,046,039.39
Commodities and other	108633344A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108633373A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108659410A	S	025937954.01	79014008	CC - NYK - Commodities	806,918.77
Commodities and other	108685586A	S	025937954.01	79011042	CC - LDN - Commodities	444,564.00
Commodities and other	108594377A	S	025226960.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594741A	S	025226960.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594362A	S	025226960.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594512A	S	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108618710A	S	025231192.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	108594509A	S	025265802.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108633399A	S	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	93086089A	S	025944901.01	79093017	CC - LDN - Commodities	738,064.31
Commodities and other	93088510A	S	025946450.01	79011042	CC - LDN - Commodities	898,720.00
Commodities and other	108594735A	S	025935909.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	93101166A	B	025336967.01	79096049	CC - LDN - Commodities	3,848,834.46
Commodities and other	108595355A	S	025227703.01	79016901	CC - LDN - Commodities	413,750.00
Commodities and other	108659317A	S	025231192.01	79014008	CC - NYK - Commodities	7,693,000.00
Commodities and other	108655528A	S	025233511.01	79014679	CC - NYK - Commodities	13,623,222.00
Commodities and other	108655517A	S	025225780.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	108608205A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108685520A	B	025231192.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	93216796A	S	025227299.01	79011042	CC - LDN - Commodities	16,680,000.00
Commodities and other	108602213A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108602210A	S	025264888.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108603122A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601416A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108608257A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108685546A	B	025225780.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	108685560A	B	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	93225733A	S	025226341.01	79011042	CC - LDN - Commodities	39,360,000.00
Commodities and other	108594293A	S	025303850.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	93255359A	S	025224734.01	79004821	CC - LDN - Commodities	2,800,714.57
Commodities and other	108655541A	B	025226341.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	93288637A	S	025226341.01	79014679	CC - NYK - Commodities	6,811,611.00
Commodities and other	93290490A	S	025233511.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	93290507A	B	025233511.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	108594324A	S	025266339.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	106290512A	B	025240623.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108657424A	B	025309923.01	79096725	CC - LDN - Commodities	1,699,814.01
Commodities and other	106290493A	B	025216813.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106290497A	B	025313701.01	79092035	CC - LDN - Commodities	1,102.99

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106290515A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108655545A	B	025231192.01	79019983	CC - NYK - Commodities	1,418,084.00
Commodities and other	93312998A	S	025224734.01	79099042	CC - LDN - Commodities	2,798,873.63
Commodities and other	108636772A	B	025227703.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108594539A	S	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108655511A	B	025345315.01	79019983	CC - NYK - Commodities	709,042.00
Commodities and other	106290500A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106290503A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	93323399A	S	025224734.01	79099042	CC - LDN - Commodities	2,798,873.63
Commodities and other	108685532A	B	025226093.01	79016226	CC - LDN - Commodities	7,693,000.00
Commodities and other	108685608A	B	025226093.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	108685601A	B	025233354.01	79011505	CC - LDN - Commodities	769,300.00
Commodities and other	108685589A	S	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108603092A	S	025226960.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	93381536A	S	025347725.01	79014625	CC - NYK - Commodities	150,873.14
Commodities and other	93381246A	S	025347725.01	79014625	CC - NYK - Commodities	150,873.14
Commodities and other	93381286A	S	025347725.01	79011330	CC - LDN - Commodities	4,134,608.60
Commodities and other	93381287A	S	025347725.01	79011330	CC - LDN - Commodities	4,134,608.60
Commodities and other	93381364A	S	025347725.01	79011330	CC - LDN - Commodities	101,432.24
Commodities and other	93381354A	S	025347725.01	79011330	CC - LDN - Commodities	101,432.24
Commodities and other	108685592A	B	025231192.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	93418178A	S	025273533.01	79011042	CC - LDN - Commodities	2,085,000.00
Commodities and other	93418200A	S	025273533.01	79011042	CC - LDN - Commodities	2,085,000.00
Commodities and other	93418318A	S	025273533.01	79011042	CC - LDN - Commodities	3,072,000.00
Commodities and other	93418344A	S	025273533.01	79011042	CC - LDN - Commodities	3,105,000.00
Commodities and other	93430814A	B	025226341.01	79011505	CC - LDN - Commodities	23,079,000.00
Commodities and other	108685553A	S	025273533.01	79011042	CC - LDN - Commodities	64,775.00
Commodities and other	93459632A	S	025336967.01	79096049	CC - LDN - Commodities	5,388,368.25
Commodities and other	93459652A	B	025336967.01	79096049	CC - LDN - Commodities	5,388,368.25
Commodities and other	93440239A	S	025292913.01	79011042	CC - LDN - Commodities	12,582,624.00
Commodities and other	93443884A	B	025231192.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	93443967A	S	025231192.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108594285A	S	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108608376A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108607036A	B	025227133.01	79011410	CC - SI - Commodities	2,227,680.00
Commodities and other	108607071A	S	025227133.01	79011410	CC - SI - Commodities	3,978,000.00
Commodities and other	106382910A	B	025217464.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	106382913A	B	025217464.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	93525127A	S	025266537.01	79099889	CC - LDN - Commodities	2,929,954.83
Commodities and other	93526764A	S	025324989.01	79096130	CC - LDN - Commodities	695,100.00
Commodities and other	108685595A	B	025226341.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	108603119A	B	025234949.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108607481A	S	025231192.01	79011410	CC - SI - Commodities	3,978,000.00
Commodities and other	108594446A	S	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	106447702A	B	025210865.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	106447705A	B	025210865.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	106447708A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	93559542A	S	025224734.01	79004821	CC - LDN - Commodities	988,487.50
Commodities and other	106447681A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	106447684A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	106447687A	B	025210865.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	93563862A	S	025347725.01	79014625	CC - NYK - Commodities	679,608.75
Commodities and other	93563886A	S	025347725.01	79014625	CC - NYK - Commodities	679,608.75
Commodities and other	93561983A	B	025310749.01	79096130	CC - LDN - Commodities	4,665,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	93561840A	S	025347725.01	79011330	CC - LDN - Commodities	457,420.39
Commodities and other	93561847A	S	025347725.01	79011330	CC - LDN - Commodities	457,420.39
Commodities and other	93561864A	S	025347725.01	79011330	CC - LDN - Commodities	918,603.53
Commodities and other	93561880A	S	025347725.01	79011330	CC - LDN - Commodities	918,603.53
Commodities and other	93562033A	S	025310749.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	93565990A	S	025347725.01	79011330	CC - LDN - Commodities	2,755,810.59
Commodities and other	93566035A	S	025347725.01	79011330	CC - LDN - Commodities	304,296.72
Commodities and other	93566501A	S	025347725.01	79014625	CC - NYK - Commodities	452,619.43
Commodities and other	108601315A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	93615627A	S	025273533.01	79011042	CC - LDN - Commodities	506,833.91
Commodities and other	93615642A	S	025273533.01	79011042	CC - LDN - Commodities	506,833.91
Commodities and other	108685770A	S	025226341.01	79016218	CC - LDN - Commodities	4,463,574.00
Commodities and other	108685773A	S	025284944.01	79016218	CC - LDN - Commodities	2,231,787.00
Commodities and other	108685776A	S	025216813.01	79016218	CC - LDN - Commodities	2,231,787.00
Commodities and other	108685800A	B	025318403.01	79016226	CC - LDN - Commodities	1,153,950.00
Commodities and other	108594391A	S	025227703.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	106556005A	B	025313701.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108685787A	B	025340647.01	79011330	CC - LDN - Commodities	1,219,137.50
Commodities and other	93655402A	S	025266537.01	79099889	CC - LDN - Commodities	1,464,977.42
Commodities and other	108618338A	B	025233354.01	79014045	CC - NYK - Commodities	2,212,500.00
Commodities and other	108618341A	S	025233354.01	79014045	CC - NYK - Commodities	1,111,040.00
Commodities and other	108636667A	B	025273798.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108685854A	B	025226648.01	79016226	CC - LDN - Commodities	769,300.00
Commodities and other	108685861A	S	025284217.01	79016218	CC - LDN - Commodities	4,463,574.00
Commodities and other	108685866A	S	025233354.01	79016218	CC - LDN - Commodities	2,231,787.00
Commodities and other	93658933A	S	025232836.01	79011042	CC - LDN - Commodities	4,858,125.00
Commodities and other	108661290A	S	025226093.01	79014008	CC - NYK - Commodities	7,693,000.00
Commodities and other	93696536A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109757382A	S	025266388.01	79011227	CC - LDN - Commodities	60,503,600.69
Commodities and other	109757357A	S	025266388.01	79011227	CC - LDN - Commodities	4,810,068.87
Commodities and other	93697473A	B	025264110.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	93700419A	B	025231192.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	93700424A	S	025231192.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	93735499A	S	025266537.01	79094011	CC - LDN - Commodities	2,197,466.12
Commodities and other	93707810A	B	025264110.01	79011042	CC - LDN - Commodities	37,500,000.00
Commodities and other	108594759A	B	025234949.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594287A	S	025234949.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108686174A	S	025290982.01	79016218	CC - LDN - Commodities	2,231,787.00
Commodities and other	108686234A	S	025935909.01	79016218	CC - LDN - Commodities	2,231,787.00
Commodities and other	108686171A	B	025226648.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	93772034A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93772037A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93772038A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93772039A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93772041A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93772042A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93772044A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93772045A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93772047A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93772048A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93772050A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93772051A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93774143A	S	025225566.01	79011042	CC - LDN - Commodities	4,865,000.00
Commodities and other	108594483A	S	025298811.01	79016937	CC - LDN - Commodities	413,750.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108594375A	S	025266339.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108686237A	S	025231192.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	93775856A	S	025225566.01	79011042	CC - LDN - Commodities	5,212,500.00
Commodities and other	93784667A	B	025943176.01	79011042	CC - LDN - Commodities	1,500,000.00
Commodities and other	93784610A	S	025943176.01	79011042	CC - LDN - Commodities	1,500,000.00
Commodities and other	108686240A	B	025273533.01	79011042	CC - LDN - Commodities	1,295,500.00
Commodities and other	93783164A	S	025226341.01	79011042	CC - LDN - Commodities	9,840,000.00
Commodities and other	108594768A	B	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	93788698A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108594342A	S	025303850.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108603116A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108594553A	S	025337247.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594531A	S	025337247.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	93794055A	S	025337247.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	93793018A	B	025348798.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	108603105A	S	025228834.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108608919A	S	025266339.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108594796A	B	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	93796308A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108686223A	B	025227299.01	79011330	CC - LDN - Commodities	1,948,250.00
Commodities and other	108594305A	B	025348798.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	109757363A	S	025266388.01	79016087	CC - LDN - Commodities	2,405,034.43
Commodities and other	108636787A	B	025257536.01	79011227	CC - LDN - Commodities	388,750.00
Commodities and other	108686275A	S	025937954.01	79011042	CC - LDN - Commodities	19,080.00
Commodities and other	108686530A	S	025261256.01	79011330	CC - LDN - Commodities	96,831.00
Commodities and other	108686537A	B	025937954.01	79011042	CC - LDN - Commodities	19,080.00
Commodities and other	108661291A	B	025937954.01	79014008	CC - NYK - Commodities	48,927.48
Commodities and other	93864705A	S	025234915.01	79014008	CC - NYK - Commodities	4,364,080.00
Commodities and other	93864755A	S	025273533.01	79011042	CC - LDN - Commodities	3,612,000.00
Commodities and other	93864760A	S	025273533.01	79011042	CC - LDN - Commodities	2,856,000.00
Commodities and other	93864775A	S	025273533.01	79011042	CC - LDN - Commodities	2,877,000.00
Commodities and other	93864838A	S	025273533.01	79011042	CC - LDN - Commodities	2,085,000.00
Commodities and other	93865560A	S	025326885.01	79011330	CC - LDN - Commodities	4,821,600.00
Commodities and other	108594401A	S	025935651.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	106653903A	B	025411992.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	109758308A	B	025248154.01	79016087	CC - LDN - Commodities	1,243,104.92
Commodities and other	106653906A	B	025216813.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	93874422A	S	025337247.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108618368A	B	025267949.01	79014008	CC - NYK - Commodities	793,600.00
Commodities and other	108598841A	B	025265802.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	93876782A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	93876993A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108686578A	B	025226341.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	108686581A	B	025943176.01	79011042	CC - LDN - Commodities	625,000.00
Commodities and other	108636760A	B	025228834.01	79011227	CC - LDN - Commodities	388,750.00
Commodities and other	108636676A	B	025257536.01	79011227	CC - LDN - Commodities	388,750.00
Commodities and other	93916876A	S	025264888.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	93921381A	B	025227299.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	93921914A	B	025231192.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108602234A	B	025226960.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108601655A	B	025318403.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108686585A	S	025943176.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	93924998A	B	025283961.01	79096721	CC - LDN - Commodities	19,244,172.31
Commodities and other	93926849A	B	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	93926855A	B	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	93926932A	S	025216060.01	79091946	CC - LDN - Commodities	27,574,651.50
Commodities and other	93927077A	S	025216060.01	79091946	CC - LDN - Commodities	27,574,651.50
Commodities and other	108661302A	S	025250051.01	79014008	CC - NYK - Commodities	5,769,750.00
Commodities and other	106178686A	B	025279498.01	79014008	CC - NYK - Commodities	50,600,000.00
Commodities and other	93937179A	S	025935909.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	108661353A	S	025250051.01	79014008	CC - NYK - Commodities	1,923,250.00
Commodities and other	93937983A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	93937986A	S	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	106191960A	S	025280280.01	79011330	CC - LDN - Commodities	1,180,679.24
Commodities and other	106191984A	S	025280280.01	79011042	CC - LDN - Commodities	2,031,250.00
Commodities and other	106179152A	B	025273533.01	79014008	CC - NYK - Commodities	48,806,000.00
Commodities and other	93944768A	B	025248154.01	79011227	CC - LDN - Commodities	1,243,104.92
Commodities and other	93949058A	S	025280280.01	79011330	CC - LDN - Commodities	8,460,972.20
Commodities and other	93952130A	B	025227299.01	79011330	CC - LDN - Commodities	18,703,200.00
Commodities and other	108686559A	S	025267949.01	79016218	CC - LDN - Commodities	1,737,500.00
Commodities and other	108618373A	S	025267949.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108618400A	S	025234915.01	79014008	CC - NYK - Commodities	701,370.00
Commodities and other	94001311A	S	025266537.01	79094011	CC - LDN - Commodities	1,464,977.42
Commodities and other	108618413A	S	025231192.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	93998972A	S	025227133.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	108686616A	B	025226648.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	94009005A	S	025943176.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	94010867A	B	025297607.01	79096721	CC - LDN - Commodities	38,593,792.15
Commodities and other	94013030A	S	025211020.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	94012996A	B	025211020.01	79092001	CC - LDN - Commodities	165,447,909.00
Commodities and other	108687311A	S	025225632.01	79016198	CC - LDN - Commodities	2,104,500.00
Commodities and other	108687294A	S	025234691.01	79016198	CC - LDN - Commodities	2,231,787.00
Commodities and other	108687314A	B	025226341.01	79016198	CC - LDN - Commodities	2,104,500.00
Commodities and other	106763146A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	94079198A	B	025313016.01	79092015	CC - LDN - Commodities	10,000,000.00
Commodities and other	94079096A	S	025219379.01	79092001	CC - LDN - Commodities	7,074,224.79
Commodities and other	94079098A	S	025289505.01	79092001	CC - LDN - Commodities	7,074,224.79
Commodities and other	94017686A	B	025231192.01	79014032	CC - NYK - Commodities	102,000,000.00
Commodities and other	94017723A	S	025231192.01	79014032	CC - NYK - Commodities	102,000,000.00
Commodities and other	94017823A	B	025231192.01	79014032	CC - NYK - Commodities	28,617,960.00
Commodities and other	94017839A	S	025231192.01	79014032	CC - NYK - Commodities	28,989,960.00
Commodities and other	108618416A	B	025227299.01	79014008	CC - NYK - Commodities	3,968,000.00
Commodities and other	94049120A	S	025227299.01	79014008	CC - NYK - Commodities	47,616,000.00
Commodities and other	108687344A	B	025227133.01	79011330	CC - LDN - Commodities	985,000.00
Commodities and other	108687319A	S	025227133.01	79011330	CC - LDN - Commodities	968,310.00
Commodities and other	108595366A	S	025337247.01	79016901	CC - LDN - Commodities	413,750.00
Commodities and other	108595362A	S	025337247.01	79016901	CC - LDN - Commodities	388,750.00
Commodities and other	108687337A	S	025345315.01	79011042	CC - LDN - Commodities	1,737,500.00
Commodities and other	94054174A	B	025345315.01	79011042	CC - LDN - Commodities	20,850,000.00
Commodities and other	108687352A	B	025292913.01	79011330	CC - LDN - Commodities	2,187,500.00
Commodities and other	108687362A	S	025286311.01	79011330	CC - LDN - Commodities	1,753,750.00
Commodities and other	108720792A	S	025319484.01	79011003	CC - NYK - Commodities	360,450.00
Commodities and other	108636507A	S	025265778.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108636527A	B	025234949.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	94076590A	S	025319484.01	79011003	CC - NYK - Commodities	2,162,700.00
Commodities and other	108595352A	S	025337247.01	79016901	CC - LDN - Commodities	413,750.00
Commodities and other	108621109A	B	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108621120A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108661423A	S	025226341.01	79014008	CC - NYK - Commodities	3,846,500.00
Commodities and other	108619014A	B	025291303.01	79014006	CC - NYK - Commodities	4,480,000.00
Commodities and other	108618997A	B	025291303.01	79014006	CC - NYK - Commodities	4,480,000.00
Commodities and other	108687736A	S	025273533.01	79011042	CC - LDN - Commodities	64,775.00
Commodities and other	94115042A	B	025227299.01	79011330	CC - LDN - Commodities	25,500,000.00
Commodities and other	94115064A	S	025227299.01	79011330	CC - LDN - Commodities	16,677,801.00
Commodities and other	108687723A	S	025269952.01	79011330	CC - LDN - Commodities	1,753,750.00
Commodities and other	108687742A	B	025226341.01	79011330	CC - LDN - Commodities	2,104,500.00
Commodities and other	108720871A	S	025319484.01	79019983	CC - NYK - Commodities	858,000.00
Commodities and other	94120955A	S	025319484.01	79019983	CC - NYK - Commodities	5,616,000.00
Commodities and other	94121576A	S	025227299.01	79011330	CC - LDN - Commodities	16,677,801.00
Commodities and other	94121579A	B	025227299.01	79011330	CC - LDN - Commodities	25,500,000.00
Commodities and other	108619004A	S	025234915.01	79014008	CC - NYK - Commodities	623,440.00
Commodities and other	106193590A	B	025305830.01	79011330	CC - LDN - Commodities	3,201,501.80
Commodities and other	106193583A	B	025305830.01	79011042	CC - LDN - Commodities	10,625,000.00
Commodities and other	108594368A	B	025257536.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594579A	B	025228834.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108623100A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108621098A	B	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108687739A	S	025273533.01	79011042	CC - LDN - Commodities	58,297.50
Commodities and other	108636673A	B	025257536.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108594327A	B	025257536.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108687727A	S	025302217.01	79011330	CC - LDN - Commodities	1,920,901.08
Commodities and other	108636757A	S	025302217.01	79011227	CC - LDN - Commodities	103,437.50
Commodities and other	94169606A	S	025305830.01	79011042	CC - LDN - Commodities	2,500,000.00
Commodities and other	108636574A	B	025268913.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	108687812A	B	025264888.01	79016198	CC - LDN - Commodities	9,082,148.00
Commodities and other	94172816A	B	025264888.01	79016198	CC - LDN - Commodities	27,246,444.00
Commodities and other	108688043A	S	025290982.01	79016198	CC - LDN - Commodities	9,082,148.00
Commodities and other	94173071A	S	025290982.01	79016198	CC - LDN - Commodities	27,246,444.00
Commodities and other	108688055A	B	025264888.01	79016198	CC - LDN - Commodities	1,143,393.50
Commodities and other	94173488A	S	025935651.01	79014679	CC - NYK - Commodities	10,898,577.60
Commodities and other	108688029A	S	025290982.01	79016198	CC - LDN - Commodities	1,143,393.50
Commodities and other	94173558A	B	025935651.01	79014679	CC - NYK - Commodities	10,712,577.60
Commodities and other	108688039A	S	025264888.01	79016198	CC - LDN - Commodities	1,785,429.60
Commodities and other	108688047A	B	025290982.01	79016198	CC - LDN - Commodities	1,785,429.60
Commodities and other	94174427A	S	025264888.01	79016198	CC - LDN - Commodities	10,043,041.50
Commodities and other	94174428A	B	025290982.01	79016198	CC - LDN - Commodities	10,043,041.50
Commodities and other	94174422A	B	025264888.01	79016198	CC - LDN - Commodities	2,678,144.40
Commodities and other	94174425A	S	025290982.01	79016198	CC - LDN - Commodities	2,678,144.40
Commodities and other	108619100A	B	025230137.01	79014008	CC - NYK - Commodities	3,600,000.00
Commodities and other	108612065A	B	025943176.01	79096725	CC - LDN - Commodities	413,750.00
Commodities and other	94201203A	S	025273533.01	79011042	CC - LDN - Commodities	2,085,000.00
Commodities and other	94201351A	S	025232836.01	79014679	CC - NYK - Commodities	10,898,577.60
Commodities and other	108688062A	S	025227703.01	79016218	CC - LDN - Commodities	1,737,500.00
Commodities and other	108688072A	S	025216813.01	79016218	CC - LDN - Commodities	695,000.00
Commodities and other	108688066A	S	025226648.01	79016218	CC - LDN - Commodities	3,475,000.00
Commodities and other	106193685A	B	025305830.01	79011042	CC - LDN - Commodities	5,000,000.00
Commodities and other	94220008A	B	025305830.01	79011330	CC - LDN - Commodities	2,058,108.30
Commodities and other	108603132A	S	025302217.01	79096130	CC - LDN - Commodities	103,437.50
Commodities and other	108688078A	S	025226341.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	94223895A	S	025943176.01	79011330	CC - LDN - Commodities	914,714.80
Commodities and other	108688090A	S	025233511.01	79016218	CC - LDN - Commodities	3,475,000.00
Commodities and other	94251843A	S	025303850.01	79016937	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108624154A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108599209A	S	025938762.01	79096130	CC - LDN - Commodities	82,750.00
Commodities and other	108621391A	S	025295734.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108688051A	S	025227133.01	79016218	CC - LDN - Commodities	1,737,500.00
Commodities and other	108601324A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	94266119A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108674607A	B	025321548.01	79096049	CC - LDN - Commodities	653,774.62
Commodities and other	108675878A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	94271665A	S	025264888.01	79011042	CC - LDN - Commodities	5,625,000.00
Commodities and other	94271692A	S	025264888.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	108676004A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108624173A	B	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108675398A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108676022A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108674734A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108688075A	S	025234915.01	79011042	CC - LDN - Commodities	13,674,000.00
Commodities and other	108676149A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108648645A	S	025228073.01	79014036	CC - NYK - Commodities	1,115,893.50
Commodities and other	108648652A	S	025257536.01	79014036	CC - NYK - Commodities	1,115,893.50
Commodities and other	108675610A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108676193A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	94325872A	S	025944901.01	79093017	CC - LDN - Commodities	922,580.39
Commodities and other	94331713A	S	025227703.01	79011042	CC - LDN - Commodities	3,073,288.59
Commodities and other	108675425A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108674994A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108673704A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	94363414A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108688080A	S	025273533.01	79011042	CC - LDN - Commodities	129,550.00
Commodities and other	108688447A	S	025292913.01	79011042	CC - LDN - Commodities	65,600.00
Commodities and other	108673865A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108602355A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	94373135A	S	025337247.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108688450A	S	025273533.01	79011042	CC - LDN - Commodities	4,170,000.00
Commodities and other	94375809A	S	025337247.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	94379233A	S	025264888.01	79014679	CC - NYK - Commodities	16,347,866.40
Commodities and other	108673775A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	94388250A	S	025232836.01	79011042	CC - LDN - Commodities	5,829,750.00
Commodities and other	108688468A	S	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108688463A	S	025226341.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	94436812A	B	025234691.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108594557A	B	025266339.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	94437846A	S	025265802.01	79011505	CC - LDN - Commodities	13,847,400.00
Commodities and other	108674231A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108609583A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601394A	B	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	94443728A	S	025337247.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	94444306A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108673735A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	106193728A	B	025305830.01	79011042	CC - LDN - Commodities	5,468,750.00
Commodities and other	106193722A	B	025305830.01	79011330	CC - LDN - Commodities	1,920,901.08
Commodities and other	94456933A	S	025935909.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108661373A	S	025226341.01	79014008	CC - NYK - Commodities	1,923,250.00
Commodities and other	108661461A	S	025937954.01	79014008	CC - NYK - Commodities	16,386.09
Commodities and other	108619637A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108620088A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108674063A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	94493395A	S	025232836.01	79014679	CC - NYK - Commodities	16,347,866.40
Commodities and other	108624249A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108601632A	S	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108602229A	B	025340225.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108624339A	S	025299686.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108625227A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	94499381A	S	025232836.01	79011042	CC - LDN - Commodities	7,773,000.00
Commodities and other	108661475A	B	025318783.01	79014006	CC - NYK - Commodities	12,600,000.00
Commodities and other	94504975A	S	025318783.01	79014006	CC - NYK - Commodities	151,200,000.00
Commodities and other	108625253A	S	025306606.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108688471A	S	025935909.01	79011330	CC - LDN - Commodities	446,357.40
Commodities and other	108688457A	S	025324989.01	79011330	CC - LDN - Commodities	1,339,072.20
Commodities and other	94511972A	B	025211020.01	79092019	CC - LDN - Commodities	5,078,914.80
Commodities and other	94511950A	B	025211020.01	79092019	CC - LDN - Commodities	5,078,914.80
Commodities and other	94512996A	B	025227703.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	108675215A	B	025321548.01	79096049	CC - LDN - Commodities	653,774.62
Commodities and other	108688454A	B	025226341.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	108625304A	S	025295676.01	79096967	CC - LDN - Commodities	645,021.50
Commodities and other	94557558A	S	025938762.01	79096130	CC - LDN - Commodities	1,986,000.00
Commodities and other	94557556A	S	025938762.01	79096130	CC - LDN - Commodities	2,979,000.00
Commodities and other	108594844A	S	025298811.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	94558920A	S	025250051.01	79014008	CC - NYK - Commodities	32,310,600.00
Commodities and other	108661481A	S	025935651.01	79014008	CC - NYK - Commodities	538,510.00
Commodities and other	107232319A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108609594A	B	025265778.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	94574008A	S	025943176.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	108688475A	B	025234691.01	79011330	CC - LDN - Commodities	908,214.80
Commodities and other	108688490A	S	025226341.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108601648A	S	025938762.01	79096130	CC - LDN - Commodities	331,000.00
Commodities and other	108601644A	B	025337247.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108609932A	B	025337247.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108598906A	B	025930124.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108599999A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108688522A	B	025234691.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108688525A	S	025257536.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	108688528A	S	025257536.01	79011042	CC - LDN - Commodities	3,437,500.00
Commodities and other	107359165A	B	025307976.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108688534A	B	025228073.01	79011330	CC - LDN - Commodities	3,420,000.00
Commodities and other	108688537A	S	025228073.01	79011330	CC - LDN - Commodities	2,544,237.18
Commodities and other	94630366A	S	025248154.01	79016087	CC - LDN - Commodities	1,243,104.92
Commodities and other	109287643A	S	025946450.01	79011042	CC - LDN - Commodities	69,500.00
Commodities and other	108625307A	S	025306606.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	94635573A	S	025273533.01	79096130	CC - LDN - Commodities	3,252,075.00
Commodities and other	108674318A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108635032A	S	025234691.01	79096138	CC - LDN - Commodities	413,750.00
Commodities and other	108602231A	S	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	94664951A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108688741A	B	025225780.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108620074A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108625319A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108626086A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108626093A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108621289A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108626110A	B	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108626119A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108626130A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108620300A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108601815A	S	025228032.01	79096130	CC - LDN - Commodities	82,750.00
Commodities and other	108688790A	S	025226341.01	79011223	CC - LDN - Commodities	886,302.50
Commodities and other	108674884A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108674081A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108688756A	S	025228032.01	79011042	CC - LDN - Commodities	1,402,628.99
Commodities and other	94690615A	B	025231192.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	94691351A	S	025265802.01	79014045	CC - NYK - Commodities	78,750,000.00
Commodities and other	94691454A	S	025265802.01	79014045	CC - NYK - Commodities	6,666,240.00
Commodities and other	94691969A	S	025228032.01	79011042	CC - LDN - Commodities	20,708,750.00
Commodities and other	94693603A	S	025228032.01	79011330	CC - LDN - Commodities	15,085,933.84
Commodities and other	108636630A	S	025265802.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	94796567A	S	025303850.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	108688762A	S	025267949.01	79016218	CC - LDN - Commodities	4,876,550.00
Commodities and other	108673853A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108636523A	B	025310780.01	79011227	CC - LDN - Commodities	413,750.00
Commodities and other	94822097A	S	025226648.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	108675860A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108617939A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108617927A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108620645A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108619924A	S	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	94871029A	S	025930082.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	94871035A	S	025930082.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108601635A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109758354A	S	025248154.01	79011227	CC - LDN - Commodities	1,243,104.92
Commodities and other	94879039A	S	025305830.01	79011042	CC - LDN - Commodities	1,625,000.00
Commodities and other	108603125A	S	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	94879574A	B	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108688777A	B	025226341.01	79011330	CC - LDN - Commodities	2,104,500.00
Commodities and other	108688780A	S	025345315.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	94883154A	B	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108688798A	S	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	108688783A	S	025266339.01	79011330	CC - LDN - Commodities	111,589.35
Commodities and other	108689126A	S	025345315.01	79011202	CC - LDN - Commodities	1,390,000.00
Commodities and other	108609954A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108689109A	S	025345315.01	79011202	CC - LDN - Commodities	1,390,000.00
Commodities and other	108603138A	B	025327099.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108689129A	S	025227299.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108689147A	B	025227133.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108689153A	B	025284217.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	94952396A	B	025226341.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	94952419A	S	025226341.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	94954245A	B	025250051.01	79014045	CC - NYK - Commodities	24,900,000.00
Commodities and other	94954290A	B	025250051.01	79014045	CC - NYK - Commodities	3,740,640.00
Commodities and other	108673838A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	109287815A	S	025946450.01	79011042	CC - LDN - Commodities	3,917,070.00
Commodities and other	94967384A	B	025326133.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	94965712A	S	025234915.01	79011227	CC - LDN - Commodities	1,997,903.09
Commodities and other	108689156A	S	025234915.01	79011330	CC - LDN - Commodities	1,600,750.90

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108675257A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108723393A	S	025319484.01	79019983	CC - NYK - Commodities	546,000.00
Commodities and other	108674092A	S	025321548.01	79096049	CC - LDN - Commodities	980,661.93
Commodities and other	94971684A	S	025305830.01	79011042	CC - LDN - Commodities	2,187,500.00
Commodities and other	94973235A	S	025305830.01	79011330	CC - LDN - Commodities	457,357.40
Commodities and other	108675888A	B	025321548.01	79096049	CC - LDN - Commodities	653,774.62
Commodities and other	94972505A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	94972506A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	94976998A	S	025273533.01	79011042	CC - LDN - Commodities	506,833.91
Commodities and other	94976924A	S	025273533.01	79011042	CC - LDN - Commodities	506,833.91
Commodities and other	108673715A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	94999412A	S	025264888.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	108675008A	S	025321548.01	79096049	CC - LDN - Commodities	653,774.62
Commodities and other	108674988A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	107674360A	S	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108675624A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	106194048A	S	025305830.01	79011330	CC - LDN - Commodities	1,737,958.12
Commodities and other	106194053A	S	025305830.01	79011042	CC - LDN - Commodities	4,937,500.00
Commodities and other	108689455A	S	025309048.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	108666589A	S	025321548.01	79096725	CC - LDN - Commodities	653,774.62
Commodities and other	106194074A	S	025305830.01	79011330	CC - LDN - Commodities	2,378,258.48
Commodities and other	106194101A	S	025305830.01	79011042	CC - LDN - Commodities	6,875,000.00
Commodities and other	95043381A	S	025281171.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	108636440A	B	025321548.01	79096725	CC - LDN - Commodities	326,887.31
Commodities and other	108594334A	S	025264888.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	95081194A	S	025348798.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108667228A	S	025321548.01	79096725	CC - LDN - Commodities	326,887.31
Commodities and other	95409345A	S	025267949.01	79014026	CC - NYK - Commodities	45,000,000.00
Commodities and other	95086359A	B	025267949.01	79014026	CC - NYK - Commodities	19,522,560.00
Commodities and other	108689433A	S	025226648.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	108627247A	S	025321548.01	79096725	CC - LDN - Commodities	653,774.62
Commodities and other	108619521A	S	025291527.01	79014008	CC - NYK - Commodities	2,493,760.00
Commodities and other	109758341A	B	025248154.01	79016087	CC - LDN - Commodities	1,243,104.92
Commodities and other	108689461A	S	025292913.01	79011330	CC - LDN - Commodities	215,000.00
Commodities and other	95099640A	B	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108610291A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	95100969A	B	025257536.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108689466A	B	025233511.01	79011330	CC - LDN - Commodities	2,206,787.00
Commodities and other	95101769A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	95101958A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	95101959A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	95102484A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108602351A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108689482A	B	025318403.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	95103236A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108689486A	S	025943176.01	79011042	CC - LDN - Commodities	1,250,000.00
Commodities and other	108689489A	B	025318403.01	79011202	CC - LDN - Commodities	2,115,394.30
Commodities and other	95127930A	S	025943176.01	79014045	CC - NYK - Commodities	316,182.30
Commodities and other	95127936A	S	025943176.01	79014045	CC - NYK - Commodities	309,258.60
Commodities and other	95127948A	S	025943176.01	79014045	CC - NYK - Commodities	293,103.30
Commodities and other	95127966A	S	025943176.01	79014045	CC - NYK - Commodities	293,103.30
Commodities and other	95128010A	S	025943176.01	79014045	CC - NYK - Commodities	300,027.00
Commodities and other	95128011A	S	025943176.01	79014045	CC - NYK - Commodities	323,106.00
Commodities and other	95128013A	S	025943176.01	79014045	CC - NYK - Commodities	323,106.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	95128030A	S	025943176.01	79014045	CC - NYK - Commodities	85,392.30
Commodities and other	108601788A	S	025310780.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	95128033A	S	025943176.01	79014045	CC - NYK - Commodities	323,106.00
Commodities and other	95128035A	S	025943176.01	79014045	CC - NYK - Commodities	316,182.30
Commodities and other	95128038A	S	025943176.01	79014045	CC - NYK - Commodities	306,950.70
Commodities and other	108689469A	B	025273533.01	79011042	CC - LDN - Commodities	161,937.50
Commodities and other	95131831A	S	025226341.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	95131840A	B	025226341.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	95145153A	S	025934233.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	95143657A	B	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	95152144A	S	025284217.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	95152164A	B	025284217.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	95158746A	B	025265778.01	79016189	CC - LDN - Commodities	14,400,000.00
Commodities and other	108689492A	B	025226093.01	79011505	CC - LDN - Commodities	1,923,250.00
Commodities and other	108594561A	B	025266339.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	95187529A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	95187533A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108689474A	B	025226648.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108689479A	B	025233511.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108603128A	S	025302217.01	79096130	CC - LDN - Commodities	231,700.00
Commodities and other	95191430A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	95191436A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108689495A	B	025273533.01	79011042	CC - LDN - Commodities	323,875.00
Commodities and other	108610300A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108619567A	B	025226291.01	79014032	CC - NYK - Commodities	3,000,000.00
Commodities and other	108619524A	B	025226291.01	79014032	CC - NYK - Commodities	476,160.00
Commodities and other	108689911A	S	025273533.01	79011042	CC - LDN - Commodities	65,600.00
Commodities and other	108689917A	S	025273533.01	79011042	CC - LDN - Commodities	76,752.00
Commodities and other	95238706A	S	025264888.01	79011330	CC - LDN - Commodities	20,434,833.00
Commodities and other	95238708A	B	025264888.01	79011330	CC - LDN - Commodities	20,434,833.00
Commodities and other	108689921A	S	025225780.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108001198A	B	025307976.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108594382A	B	025266339.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108662178A	B	025343831.01	79014045	CC - NYK - Commodities	1,669,381.00
Commodities and other	95247259A	B	025343831.01	79011227	CC - LDN - Commodities	2,527,646.67
Commodities and other	108689924A	S	025333642.01	79011042	CC - LDN - Commodities	10,102,500.00
Commodities and other	108601206A	S	025234949.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108602383A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108594850A	B	025291527.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594371A	B	025227703.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594576A	B	025257536.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594573A	B	025226341.01	79016937	CC - LDN - Commodities	827,500.00
Commodities and other	108601641A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603154A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	95293183A	B	025264888.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	95293822A	B	025264888.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108689926A	S	025273533.01	79011042	CC - LDN - Commodities	2,263,125.00
Commodities and other	108601401A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108602545A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	95298328A	S	025264888.01	79011042	CC - LDN - Commodities	6,360,000.00
Commodities and other	108594299A	B	025310780.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	95303516A	B	025264888.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108602498A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108598953A	B	025285669.01	79096130	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108601807A	S	025285669.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108602375A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	95337112A	S	025273533.01	79011042	CC - LDN - Commodities	506,833.91
Commodities and other	108610745A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108599405A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	95349348A	B	025265802.01	79016189	CC - LDN - Commodities	9,000,000.00
Commodities and other	95349423A	S	025265802.01	79016189	CC - LDN - Commodities	4,212,000.00
Commodities and other	95351728A	B	025228073.01	79011330	CC - LDN - Commodities	23,379,000.00
Commodities and other	95351730A	S	025228073.01	79011330	CC - LDN - Commodities	23,379,000.00
Commodities and other	108690202A	S	025257536.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108594424A	B	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	95378193A	S	025273533.01	79011042	CC - LDN - Commodities	777,300.00
Commodities and other	109287876A	S	025946450.01	79011042	CC - LDN - Commodities	250,610.00
Commodities and other	108690280A	B	025267949.01	79011330	CC - LDN - Commodities	3,765,000.00
Commodities and other	108690283A	S	025267949.01	79011330	CC - LDN - Commodities	3,749,402.16
Commodities and other	109287919A	S	025946450.01	79011042	CC - LDN - Commodities	130,995.00
Commodities and other	109288371A	S	025946450.01	79011330	CC - LDN - Commodities	65,761.25
Commodities and other	109288502A	S	025946450.01	79011330	CC - LDN - Commodities	15,996.87
Commodities and other	108690324A	B	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	106192888A	S	025305830.01	79011042	CC - LDN - Commodities	3,718,750.00
Commodities and other	95393396A	S	025302019.01	79096725	CC - LDN - Commodities	3,848,834.46
Commodities and other	95394236A	S	025273533.01	79011042	CC - LDN - Commodities	5,013,585.00
Commodities and other	95404240A	B	025216060.01	79093125	CC - LDN - Commodities	13,719,090.67
Commodities and other	95404420A	B	025216060.01	79093125	CC - LDN - Commodities	9,560,074.23
Commodities and other	95404460A	S	025216060.01	79093125	CC - LDN - Commodities	5,257,492.03
Commodities and other	108603148A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	95432305A	B	025248352.01	79093019	CC - LDN - Commodities	6,321,893.38
Commodities and other	95432313A	B	025248352.01	79093019	CC - LDN - Commodities	3,160,946.69
Commodities and other	108690653A	S	025290982.01	79011330	CC - LDN - Commodities	669,536.10
Commodities and other	95433873A	B	025290982.01	79011330	CC - LDN - Commodities	8,034,433.20
Commodities and other	108662199A	S	025226648.01	79014045	CC - NYK - Commodities	3,846,500.00
Commodities and other	95436839A	S	025934233.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	95436845A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	95436891A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108620283A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108690668A	B	025226341.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	95449741A	S	025336967.01	79096725	CC - LDN - Commodities	3,848,834.46
Commodities and other	108618713A	S	025806589.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	95454566A	B	025226341.01	79011042	CC - LDN - Commodities	20,850,000.00
Commodities and other	108594605A	B	025228834.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594337A	B	025228834.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594460A	B	025935651.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108690628A	S	025231192.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	95488975A	B	025231192.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	95488988A	S	025231192.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108611073A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108594918A	B	025935651.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108690726A	S	025295130.01	79011042	CC - LDN - Commodities	1,875,000.00
Commodities and other	108690682A	B	025232836.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	95532966A	B	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108690665A	S	025345315.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108621611A	S	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108600039A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	95565024A	B	025227299.01	79014014	CC - NYK - Commodities	7,134,464.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108600002A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108602225A	B	025310780.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	95548565A	S	025302019.01	79096725	CC - LDN - Commodities	3,848,834.46
Commodities and other	108619533A	S	025291527.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	108619402A	S	025291527.01	79014008	CC - NYK - Commodities	3,117,200.00
Commodities and other	95589765A	S	025935909.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	95601347A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	95601372A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	95602915A	S	025311978.01	79011227	CC - LDN - Commodities	100,005.95
Commodities and other	95610273A	S	025305830.01	79011042	CC - LDN - Commodities	5,000,000.00
Commodities and other	95612572A	S	025305830.01	79011330	CC - LDN - Commodities	457,357.40
Commodities and other	95612581A	S	025305830.01	79011330	CC - LDN - Commodities	457,357.40
Commodities and other	95651604A	S	025313701.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	106193119A	S	025305830.01	79011042	CC - LDN - Commodities	4,375,000.00
Commodities and other	106193162A	S	025305830.01	79011330	CC - LDN - Commodities	960,450.54
Commodities and other	95729908A	S	025311978.01	79011227	CC - LDN - Commodities	68,508.89
Commodities and other	108594590A	S	025231192.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108619953A	S	025337627.01	79096725	CC - LDN - Commodities	1,961,323.86
Commodities and other	95732922A	S	025943176.01	79011330	CC - LDN - Commodities	463,102.77
Commodities and other	95732930A	S	025943176.01	79011330	CC - LDN - Commodities	463,102.77
Commodities and other	108603180A	S	025337247.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108594411A	S	025228834.01	79016937	CC - LDN - Commodities	2,068,750.00
Commodities and other	108594911A	B	025938747.01	79016937	CC - LDN - Commodities	4,137,500.00
Commodities and other	108594406A	B	025264888.01	79016937	CC - LDN - Commodities	2,068,750.00
Commodities and other	108594617A	B	025337247.01	79016937	CC - LDN - Commodities	1,655,000.00
Commodities and other	108594599A	B	025337247.01	79016937	CC - LDN - Commodities	2,068,750.00
Commodities and other	108594945A	B	025337247.01	79016937	CC - LDN - Commodities	2,068,750.00
Commodities and other	95745710A	S	025231192.01	79011505	CC - LDN - Commodities	46,158,000.00
Commodities and other	108619716A	S	025233511.01	79014008	CC - NYK - Commodities	793,600.00
Commodities and other	95750085A	S	025250051.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	108603158A	B	025268913.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108601638A	B	025298811.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	95836575A	S	025264888.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	95837011A	S	025264888.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	95837019A	B	025264888.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	95839142A	S	025250051.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	108673757A	B	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108691131A	S	025257536.01	79011330	CC - LDN - Commodities	5,671,231.76
Commodities and other	108691329A	S	025233511.01	79011505	CC - LDN - Commodities	2,438,275.00
Commodities and other	108691169A	B	025340647.01	79011042	CC - LDN - Commodities	1,067,114.09
Commodities and other	95861174A	S	025264888.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	95861204A	B	025264888.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108674253A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	95912866A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	95917283A	S	025264888.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	95917295A	B	025264888.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	95920217A	B	025311978.01	79011227	CC - LDN - Commodities	68,508.89
Commodities and other	95925343A	B	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108691641A	B	025231192.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	95951710A	S	025340225.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108594295A	S	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594433A	S	025265778.01	79016937	CC - LDN - Commodities	388,750.00
Commodities and other	108691644A	B	025248246.01	79011330	CC - LDN - Commodities	1,753,750.00
Commodities and other	108600005A	S	025273533.01	79096130	CC - LDN - Commodities	628,900.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108618785A	S	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108691675A	B	025290982.01	79011505	CC - LDN - Commodities	1,785,429.60
Commodities and other	95957278A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	106653851A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107114648A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107171344A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106193366A	S	025305830.01	79011042	CC - LDN - Commodities	2,250,000.00
Commodities and other	108594430A	S	025265802.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108691638A	S	025266339.01	79011330	CC - LDN - Commodities	111,589.35
Commodities and other	108611743A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108594628A	S	025943176.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	96021412A	S	025313701.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	96032680A	S	025240623.01	79092015	CC - LDN - Commodities	41,913,470.28
Commodities and other	96032687A	B	025240623.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108691715A	S	025231192.01	79011042	CC - LDN - Commodities	3,283,750.00
Commodities and other	108691710A	B	025231192.01	79011042	CC - LDN - Commodities	3,280,000.00
Commodities and other	96072272A	B	025234915.01	79014008	CC - NYK - Commodities	10,910,200.00
Commodities and other	96072636A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108634428A	S	025345000.01	79096130	CC - LDN - Commodities	281,250.00
Commodities and other	108662265A	S	025937954.01	79014014	CC - NYK - Commodities	57,543.64
Commodities and other	96085642A	S	025935651.01	79011330	CC - LDN - Commodities	12,732,830.02
Commodities and other	96087111A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	96087112A	S	025267550.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	96087113A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	96087114A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	96087115A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	96087116A	S	025267550.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	96087117A	S	025267550.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	96087118A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	96087119A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	96087120A	S	025267550.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	96087122A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	108611833A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	96126253A	B	025230137.01	79014006	CC - NYK - Commodities	27,750,000.00
Commodities and other	96126316A	B	025230137.01	79014008	CC - NYK - Commodities	34,560,000.00
Commodities and other	96126213A	B	025230137.01	79014006	CC - NYK - Commodities	73,980,000.00
Commodities and other	96126522A	B	025225780.01	79011042	CC - LDN - Commodities	37,500,000.00
Commodities and other	108691877A	B	025273533.01	79011042	CC - LDN - Commodities	647,750.00
Commodities and other	108594339A	S	025310780.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	96162517A	S	025303850.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	96164490A	S	025935651.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108691884A	S	025233511.01	79011505	CC - LDN - Commodities	2,438,275.00
Commodities and other	108601321A	S	025302217.01	79096130	CC - LDN - Commodities	103,437.50
Commodities and other	108600187A	S	025273533.01	79096130	CC - LDN - Commodities	637,175.00
Commodities and other	108619752A	S	025291527.01	79014014	CC - NYK - Commodities	4,675,800.00
Commodities and other	108691875A	S	025943176.01	79011330	CC - LDN - Commodities	457,357.40
Commodities and other	108691905A	B	025340647.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108691917A	B	025340647.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	96181489A	B	025231192.01	79014014	CC - NYK - Commodities	9,523,200.00
Commodities and other	108619836A	S	025232836.01	79014008	CC - NYK - Commodities	2,337,900.00
Commodities and other	96203848A	B	025345315.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	96204432A	B	025233511.01	79011042	CC - LDN - Commodities	37,500,000.00
Commodities and other	96204387A	S	025303850.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	96204673A	B	025265778.01	79016189	CC - LDN - Commodities	3,510,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108691881A	B	025318403.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108619791A	S	025291527.01	79014008	CC - NYK - Commodities	4,519,940.00
Commodities and other	108619796A	S	025291527.01	79014008	CC - NYK - Commodities	4,364,080.00
Commodities and other	109615806A	S	025266339.01	79016914	CC - LDN - Commodities	4,765,430.00
Commodities and other	96211506A	B	025225780.01	79011042	CC - LDN - Commodities	3,455,837.00
Commodities and other	108599387A	B	025315706.01	79096130	CC - LDN - Commodities	165,500.00
Commodities and other	96217251A	S	025305830.01	79011042	CC - LDN - Commodities	4,062,500.00
Commodities and other	108674237A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108603223A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108691912A	S	025234915.01	79011042	CC - LDN - Commodities	4,770,000.00
Commodities and other	108691921A	S	025234915.01	79011330	CC - LDN - Commodities	686,036.10
Commodities and other	108691924A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	96249355A	S	025231192.01	79011330	CC - LDN - Commodities	7,314,825.00
Commodities and other	108594623A	S	025257536.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108692163A	B	025340647.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	96263141A	B	025937954.01	79014008	CC - NYK - Commodities	12,847,310.00
Commodities and other	96259098A	S	025271560.01	79011330	CC - LDN - Commodities	2,195,315.52
Commodities and other	96259168A	S	025271560.01	79011042	CC - LDN - Commodities	6,000,000.00
Commodities and other	96264143A	S	025326885.01	79011330	CC - LDN - Commodities	3,158,400.00
Commodities and other	108601676A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603191A	B	025228834.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	96268648A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106194773A	S	025305830.01	79011330	CC - LDN - Commodities	1,006,186.28
Commodities and other	106194782A	S	025305830.01	79011042	CC - LDN - Commodities	2,187,500.00
Commodities and other	96269487A	S	025935925.01	79011202	CC - LDN - Commodities	8,340,000.00
Commodities and other	108676039A	S	025321548.01	79096049	CC - LDN - Commodities	326,887.31
Commodities and other	108692167A	S	025310087.01	79011330	CC - LDN - Commodities	431,188.52
Commodities and other	96274298A	S	025264888.01	79011042	CC - LDN - Commodities	6,360,000.00
Commodities and other	108663167A	S	025937954.01	79014008	CC - NYK - Commodities	458,502.80
Commodities and other	96305454A	S	025261199.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108600193A	S	025302217.01	79096130	CC - LDN - Commodities	202,737.50
Commodities and other	96307631A	S	025281171.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	96307632A	S	025281171.01	79093014	CC - LDN - Commodities	917,714.15
Commodities and other	96307633A	S	025281171.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	96307634A	S	025281171.01	79093014	CC - LDN - Commodities	1,101,256.98
Commodities and other	96307635A	S	025281171.01	79093014	CC - LDN - Commodities	734,171.32
Commodities and other	96307636A	S	025281171.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	96307637A	S	025281171.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	96307638A	S	025281171.01	79093014	CC - LDN - Commodities	917,714.15
Commodities and other	96307639A	S	025281171.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	96307640A	S	025281171.01	79093014	CC - LDN - Commodities	550,628.49
Commodities and other	96307681A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	96308064A	S	025264888.01	79011330	CC - LDN - Commodities	13,496,160.76
Commodities and other	96308418A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	96308430A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	96309667A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108636925A	S	025302217.01	79011227	CC - LDN - Commodities	123,947.01
Commodities and other	108692172A	S	025943176.01	79011042	CC - LDN - Commodities	1,250,000.00
Commodities and other	108692202A	B	025226648.01	79011202	CC - LDN - Commodities	6,895,000.00
Commodities and other	108692205A	S	025935925.01	79011202	CC - LDN - Commodities	6,895,000.00
Commodities and other	96357136A	S	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108594608A	S	025310780.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108600536A	S	025938747.01	79016087	CC - LDN - Commodities	413,750.00
Commodities and other	108600520A	S	025265802.01	79016087	CC - LDN - Commodities	388,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	96360270A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108692132A	S	025226648.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108692135A	S	025290982.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108692138A	S	025227133.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	96362345A	B	025234915.01	79014008	CC - NYK - Commodities	4,364,080.00
Commodities and other	96362360A	B	025234915.01	79014008	CC - NYK - Commodities	5,610,960.00
Commodities and other	108619808A	B	025234915.01	79014008	CC - NYK - Commodities	389,650.00
Commodities and other	108619812A	B	025227836.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	96372002A	S	025336967.01	79096049	CC - LDN - Commodities	3,848,834.46
Commodities and other	96381549A	S	025271560.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108594992A	S	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108587977A	S	025265778.01	79096134	CC - LDN - Commodities	413,750.00
Commodities and other	108692199A	S	025273533.01	79011042	CC - LDN - Commodities	181,370.00
Commodities and other	108611386A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	96426806A	B	025295759.01	79096721	CC - LDN - Commodities	38,488,344.63
Commodities and other	108603208A	S	025266354.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108600183A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106194859A	S	025305830.01	79011042	CC - LDN - Commodities	8,125,000.00
Commodities and other	106194847A	S	025305830.01	79011330	CC - LDN - Commodities	2,881,351.62
Commodities and other	96431962A	S	025266354.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	96432213A	S	025266354.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108618737A	S	025265802.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	108594331A	B	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	96466239A	S	025226341.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108594611A	B	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	96467915A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108594427A	B	025935651.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	96467944A	S	025935651.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108620584A	B	025299686.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108619931A	S	025320318.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	96472633A	S	025326885.01	79016197	CC - LDN - Commodities	3,292,800.00
Commodities and other	96489285A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108611605A	B	025266339.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	96520689A	B	025231192.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	96520693A	B	025225780.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	96525787A	S	025231192.01	79011505	CC - LDN - Commodities	46,158,000.00
Commodities and other	108620244A	B	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108617935A	B	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	96531548A	B	025945155.01	79092015	CC - LDN - Commodities	61,767,219.36
Commodities and other	96531529A	S	025945155.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	96531536A	S	025945155.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	108692244A	S	025226341.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	108619879A	S	025291527.01	79014008	CC - NYK - Commodities	935,160.00
Commodities and other	108603226A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108594981A	S	025935909.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	96579954A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	96579956A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	96579957A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	96579958A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	96579959A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	96579964A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	96579966A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	96579967A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	96579969A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	96579971A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	96579974A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	96579975A	S	025213687.01	79093125	CC - LDN - Commodities	16,463,962.50
Commodities and other	108692216A	S	025234915.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	108692970A	S	025234915.01	79011042	CC - LDN - Commodities	2,544,000.00
Commodities and other	108782579A	B	025286857.01	79096107	CC - LDN - Commodities	6,102,237.25
Commodities and other	109758368A	S	025286899.01	79011227	CC - LDN - Commodities	2,486,209.84
Commodities and other	109758349A	S	025286899.01	79011227	CC - LDN - Commodities	2,486,209.84
Commodities and other	96655824A	B	025286899.01	79011227	CC - LDN - Commodities	2,527,646.67
Commodities and other	108692959A	S	025943176.01	79011042	CC - LDN - Commodities	625,000.00
Commodities and other	108692962A	B	025935909.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	96614283A	S	025267550.01	79099042	CC - LDN - Commodities	109,759.75
Commodities and other	96614284A	S	025267550.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	96614285A	S	025267550.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	96614286A	S	025267550.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	108692476A	B	025318403.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	96626899A	S	025942731.01	79011330	CC - LDN - Commodities	2,856,000.00
Commodities and other	108692510A	S	025228032.01	79011042	CC - LDN - Commodities	2,921,875.00
Commodities and other	108692484A	S	025228032.01	79011330	CC - LDN - Commodities	2,056,278.87
Commodities and other	108692523A	B	025226093.01	79011042	CC - LDN - Commodities	597,507.30
Commodities and other	106193566A	S	025305830.01	79011330	CC - LDN - Commodities	1,966,636.82
Commodities and other	106193579A	S	025305830.01	79011046	CC - LDN - Commodities	5,250,000.00
Commodities and other	108620626A	B	025937012.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	96627926A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108620442A	S	025291527.01	79014008	CC - NYK - Commodities	545,510.00
Commodities and other	96628126A	B	025232836.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	96649528A	B	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	96649672A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	96650285A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108620593A	B	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	96653623A	S	025232836.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	96661124A	S	025935651.01	79014008	CC - NYK - Commodities	11,221,920.00
Commodities and other	108692993A	B	025318403.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	108692996A	B	025318403.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	96652775A	B	025264888.01	79011042	CC - LDN - Commodities	25,610,738.26
Commodities and other	96652840A	S	025231192.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	96652856A	B	025231192.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	96653475A	S	025227588.01	79011042	CC - LDN - Commodities	7,872,000.00
Commodities and other	96653476A	S	025227588.01	79011042	CC - LDN - Commodities	7,872,000.00
Commodities and other	96655986A	B	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108620258A	B	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108618777A	B	025283979.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108692728A	B	025228032.01	79011042	CC - LDN - Commodities	646,000.00
Commodities and other	108692747A	S	025228032.01	79011042	CC - LDN - Commodities	656,000.00
Commodities and other	108692731A	B	025228032.01	79011042	CC - LDN - Commodities	646,000.00
Commodities and other	108692734A	B	025228032.01	79011042	CC - LDN - Commodities	646,000.00
Commodities and other	108693051A	S	025228032.01	79011042	CC - LDN - Commodities	656,000.00
Commodities and other	108693054A	S	025228032.01	79011042	CC - LDN - Commodities	656,000.00
Commodities and other	108693048A	B	025228032.01	79011042	CC - LDN - Commodities	646,000.00
Commodities and other	96661106A	B	025228032.01	79011042	CC - LDN - Commodities	7,752,000.00
Commodities and other	108692743A	S	025228032.01	79011042	CC - LDN - Commodities	656,000.00
Commodities and other	96660940A	S	025228032.01	79011042	CC - LDN - Commodities	7,872,000.00
Commodities and other	96676986A	B	025234915.01	79014008	CC - NYK - Commodities	4,675,800.00
Commodities and other	96676997A	B	025234915.01	79014008	CC - NYK - Commodities	1,870,320.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108693059A	S	025234915.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	96678009A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108619960A	B	025337627.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108598965A	B	025227703.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108618861A	B	025337627.01	79096967	CC - LDN - Commodities	1,075,035.84
Commodities and other	109759562A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759564A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759566A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759568A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759570A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759572A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759574A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759576A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759578A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759580A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759582A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759585A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759587A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759589A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759591A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	109759593A	B	025802331.01	79092016	CC - LDN - Commodities	11,029,860.60
Commodities and other	108602490A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	96789689A	S	025227703.01	79011330	CC - LDN - Commodities	54,882,888.00
Commodities and other	96789721A	B	025227703.01	79011330	CC - LDN - Commodities	54,882,888.00
Commodities and other	96790903A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	96790908A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108605179A	S	025250051.01	79010999	CC - NYK - Commodities	3,968,000.00
Commodities and other	108605183A	S	025231192.01	79010999	CC - NYK - Commodities	3,968,000.00
Commodities and other	108602531A	B	025943176.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108692768A	B	025318403.01	79016218	CC - LDN - Commodities	2,231,787.00
Commodities and other	108603244A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106193715A	S	025305830.01	79011042	CC - LDN - Commodities	5,500,000.00
Commodities and other	108620525A	B	025627746.01	79411007	CC - NYK - Commodities	3,968,000.00
Commodities and other	108601692A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	96913063A	B	025297029.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	96913073A	S	025297029.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	96914118A	B	025312661.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	96914169A	S	025312661.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108602650A	S	025938762.01	79096130	CC - LDN - Commodities	3,144,500.00
Commodities and other	96921615A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109288052A	S	025946450.01	79011042	CC - LDN - Commodities	1,616,384.00
Commodities and other	108693065A	B	025248246.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	96931997A	S	025264888.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	96934783A	S	025215880.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	96934755A	B	025215880.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108693073A	S	025328626.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	96936154A	B	025328626.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108594420A	B	025935651.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108693069A	B	025231192.01	79011505	CC - LDN - Commodities	2,231,787.00
Commodities and other	96968525A	B	025227836.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	108603232A	B	025310780.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	96971112A	S	025263153.01	79011042	CC - LDN - Commodities	14,122,368.00
Commodities and other	108612296A	B	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	96974612A	S	025228032.01	79014008	CC - NYK - Commodities	447,881.01

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108693208A	S	025310087.01	79011042	CC - LDN - Commodities	75,814.69
Commodities and other	108693202A	S	025310087.01	79011330	CC - LDN - Commodities	31,514.42
Commodities and other	108693118A	S	025267949.01	79011505	CC - LDN - Commodities	6,402,684.56
Commodities and other	96979031A	S	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108618707A	B	025935651.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	96984033A	S	025228834.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	96984266A	S	025297029.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	96984291A	B	025297029.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108693124A	B	025227299.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108601689A	S	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603235A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	96986380A	B	025295759.01	79096721	CC - LDN - Commodities	19,244,172.31
Commodities and other	108693166A	S	025231192.01	79011330	CC - LDN - Commodities	1,875,000.00
Commodities and other	108693172A	B	025231192.01	79011330	CC - LDN - Commodities	781,125.45
Commodities and other	108693127A	S	025943176.01	79011042	CC - LDN - Commodities	1,250,000.00
Commodities and other	108693178A	S	025347725.01	79011042	CC - LDN - Commodities	250,679.25
Commodities and other	97017628A	B	025943176.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108595017A	B	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	97017700A	S	025226341.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108693185A	B	025226341.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	97020068A	B	025264888.01	79011042	CC - LDN - Commodities	6,360,000.00
Commodities and other	97020114A	S	025264888.01	79011042	CC - LDN - Commodities	6,360,000.00
Commodities and other	97021194A	B	025217464.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	97021235A	S	025217464.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	108693077A	B	025227299.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108693084A	B	025233511.01	79011330	CC - LDN - Commodities	4,250,000.00
Commodities and other	108693339A	S	025233511.01	79011330	CC - LDN - Commodities	1,745,920.00
Commodities and other	97037128A	B	025265778.01	79016189	CC - LDN - Commodities	21,900,000.00
Commodities and other	97067341A	S	025321548.01	79096049	CC - LDN - Commodities	3,848,834.46
Commodities and other	108594278A	B	025943176.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108602539A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108663244A	B	025946450.01	79014006	CC - NYK - Commodities	20,880,000.00
Commodities and other	108620217A	S	025234949.01	79096955	CC - LDN - Commodities	413,750.00
Commodities and other	97086122A	S	025290982.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	108612305A	B	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	97087267A	S	025347725.01	79011330	CC - LDN - Commodities	4,593,017.65
Commodities and other	97087347A	S	025347725.01	79011330	CC - LDN - Commodities	13,779,052.94
Commodities and other	97087436A	S	025347725.01	79011330	CC - LDN - Commodities	1,521,483.60
Commodities and other	97087336A	S	025347725.01	79011330	CC - LDN - Commodities	507,161.20
Commodities and other	97087490A	S	025347725.01	79011330	CC - LDN - Commodities	754,365.71
Commodities and other	97087509A	S	025347725.01	79011330	CC - LDN - Commodities	2,263,550.21
Commodities and other	108693329A	S	025935909.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	97093087A	S	025943176.01	79011042	CC - LDN - Commodities	1,875,000.00
Commodities and other	97092943A	S	025943176.01	79011330	CC - LDN - Commodities	1,372,072.20
Commodities and other	108663238A	B	025343831.01	79014006	CC - NYK - Commodities	11,745,000.00
Commodities and other	108693333A	B	025248246.01	79011042	CC - LDN - Commodities	3,158,657.72
Commodities and other	108594449A	B	025273798.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108620648A	B	025937012.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108618803A	B	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108618913A	B	025283961.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108620550A	B	025228073.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	97112720A	S	025935909.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	97112741A	B	025935909.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108693363A	S	025935909.01	79011330	CC - LDN - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	97112762A	B	025935909.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108693336A	S	025273533.01	79011042	CC - LDN - Commodities	64,775.00
Commodities and other	108620270A	B	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	97123848A	S	025946450.01	79011042	CC - LDN - Commodities	22,435,200.00
Commodities and other	108600190A	S	025228834.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108603239A	B	025348798.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	109288213A	S	025946450.01	79011042	CC - LDN - Commodities	5,267,680.00
Commodities and other	97131822A	S	025302019.01	79096049	CC - LDN - Commodities	3,848,834.46
Commodities and other	97157941A	S	025273533.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	97156078A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	97156088A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	97156189A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108603161A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108612135A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108693353A	S	025265802.01	79011505	CC - LDN - Commodities	2,438,275.00
Commodities and other	108595360A	B	025265778.01	79016901	CC - LDN - Commodities	413,750.00
Commodities and other	108599407A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	97179166A	S	025227299.01	79014007	CC - NYK - Commodities	3,293,440.00
Commodities and other	97198487A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	97198483A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	97201313A	S	025313016.01	79092015	CC - LDN - Commodities	60,664,233.30
Commodities and other	97205706A	B	025231192.01	79016111	CC - LDN - Commodities	87,849.71
Commodities and other	97205817A	S	025231192.01	79016111	CC - LDN - Commodities	793,728.00
Commodities and other	108693366A	S	025273533.01	79011042	CC - LDN - Commodities	506,833.91
Commodities and other	97207280A	S	025273533.01	79011042	CC - LDN - Commodities	506,833.91
Commodities and other	97207281A	S	025273533.01	79011042	CC - LDN - Commodities	506,833.91
Commodities and other	108693372A	S	025273533.01	79011042	CC - LDN - Commodities	1,619,375.00
Commodities and other	108663256A	S	025273533.01	79014032	CC - NYK - Commodities	5,742,000.00
Commodities and other	97212439A	B	025318783.01	79014006	CC - NYK - Commodities	26,000,000.00
Commodities and other	108620768A	S	025295676.01	79096967	CC - LDN - Commodities	1,720,057.34
Commodities and other	108617447A	B	025306606.01	79096967	CC - LDN - Commodities	1,720,057.34
Commodities and other	97224302A	B	025345000.01	79011330	CC - LDN - Commodities	242,750.00
Commodities and other	97221957A	S	025943176.01	79014008	CC - NYK - Commodities	604,669.80
Commodities and other	97222017A	S	025943176.01	79014008	CC - NYK - Commodities	549,280.20
Commodities and other	97222314A	S	025943176.01	79014008	CC - NYK - Commodities	604,669.80
Commodities and other	97222227A	S	025943176.01	79014008	CC - NYK - Commodities	588,514.50
Commodities and other	97222077A	S	025943176.01	79014008	CC - NYK - Commodities	604,669.80
Commodities and other	97222323A	S	025943176.01	79014008	CC - NYK - Commodities	588,514.50
Commodities and other	97222196A	S	025943176.01	79014008	CC - NYK - Commodities	604,669.80
Commodities and other	97222332A	S	025943176.01	79014008	CC - NYK - Commodities	609,285.60
Commodities and other	97222344A	S	025943176.01	79014008	CC - NYK - Commodities	588,514.50
Commodities and other	97222249A	S	025943176.01	79014008	CC - NYK - Commodities	604,669.80
Commodities and other	97222365A	S	025943176.01	79014008	CC - NYK - Commodities	588,514.50
Commodities and other	97222290A	S	025943176.01	79014008	CC - NYK - Commodities	604,669.80
Commodities and other	108594652A	B	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108618927A	B	025306606.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	106703946A	B	025411992.01	79251025	CC - LDN - Commodities	1,102.99
Commodities and other	108617953A	S	025806589.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108693344A	B	025315425.01	79011330	CC - LDN - Commodities	3,100,000.00
Commodities and other	97263769A	B	025227703.01	79011330	CC - LDN - Commodities	54,882,888.00
Commodities and other	97263790A	S	025227703.01	79011330	CC - LDN - Commodities	54,882,888.00
Commodities and other	108594321A	B	025298811.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594518A	B	025930124.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	97269766A	S	025273798.01	79014006	CC - NYK - Commodities	9,351,600.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	97271029A	S	025232836.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108693369A	S	025227703.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	97273848A	B	025228032.01	79011330	CC - LDN - Commodities	1,839,600.00
Commodities and other	97297026A	S	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	97297738A	S	025267550.01	79004821	CC - LDN - Commodities	604,075.69
Commodities and other	97297739A	S	025267550.01	79004821	CC - LDN - Commodities	604,075.69
Commodities and other	97297740A	S	025267550.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	97297741A	S	025267550.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	97297742A	S	025267550.01	79004821	CC - LDN - Commodities	604,075.69
Commodities and other	97297743A	S	025267550.01	79004821	CC - LDN - Commodities	604,075.69
Commodities and other	97297744A	S	025267550.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	97297745A	S	025267550.01	79004821	CC - LDN - Commodities	604,075.69
Commodities and other	97297746A	S	025267550.01	79004821	CC - LDN - Commodities	604,075.69
Commodities and other	97297747A	S	025267550.01	79004821	CC - LDN - Commodities	604,075.69
Commodities and other	97297748A	S	025267550.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	97297749A	S	025267550.01	79004821	CC - LDN - Commodities	604,075.69
Commodities and other	97300552A	S	025273533.01	79011042	CC - LDN - Commodities	5,013,585.00
Commodities and other	97306197A	B	025312661.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	97306301A	S	025312661.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	97307508A	S	025211020.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	97307564A	B	025211020.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	108693576A	B	025225780.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	97312197A	S	025273533.01	79096130	CC - LDN - Commodities	546,150.00
Commodities and other	108603170A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108598968A	S	025310780.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108693553A	B	025225780.01	79011330	CC - LDN - Commodities	1,562,500.00
Commodities and other	97316523A	B	025318783.01	79014006	CC - NYK - Commodities	13,420,000.00
Commodities and other	97316756A	B	025318783.01	79014006	CC - NYK - Commodities	13,470,000.00
Commodities and other	97319550A	S	025340647.01	79014032	CC - NYK - Commodities	7,936,000.00
Commodities and other	97349724A	S	025267550.01	79004821	CC - LDN - Commodities	768,823.61
Commodities and other	97349725A	S	025267550.01	79004821	CC - LDN - Commodities	823,739.58
Commodities and other	97349726A	S	025267550.01	79004821	CC - LDN - Commodities	768,823.61
Commodities and other	97349729A	S	025267550.01	79004821	CC - LDN - Commodities	768,823.61
Commodities and other	97349731A	S	025267550.01	79004821	CC - LDN - Commodities	768,823.61
Commodities and other	97349733A	S	025267550.01	79004821	CC - LDN - Commodities	823,739.58
Commodities and other	97349734A	S	025267550.01	79004821	CC - LDN - Commodities	823,739.58
Commodities and other	97349736A	S	025267550.01	79004821	CC - LDN - Commodities	768,823.61
Commodities and other	97349737A	S	025267550.01	79004821	CC - LDN - Commodities	768,823.61
Commodities and other	97349739A	S	025267550.01	79004821	CC - LDN - Commodities	823,739.58
Commodities and other	97349741A	S	025267550.01	79004821	CC - LDN - Commodities	768,823.61
Commodities and other	97348884A	B	025312661.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	97353493A	S	025264888.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	97357294A	B	025232836.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108602931A	B	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	97361331A	S	025216060.01	79091946	CC - LDN - Commodities	16,544,790.90
Commodities and other	97361353A	S	025216060.01	79091946	CC - LDN - Commodities	16,544,790.90
Commodities and other	97394136A	S	025250051.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108693562A	S	025225780.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	97396627A	B	025232836.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108612171A	S	025231192.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108603251A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601772A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	97398597A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108600516A	B	025265778.01	79016087	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	97440546A	B	025226341.01	79011042	CC - LDN - Commodities	76,320,000.00
Commodities and other	97440741A	S	025226341.01	79011042	CC - LDN - Commodities	76,320,000.00
Commodities and other	97441026A	B	025267949.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	97441047A	S	025267949.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	97455374A	S	025943176.01	79011330	CC - LDN - Commodities	2,286,787.00
Commodities and other	97457388A	S	025943176.01	79011330	CC - LDN - Commodities	8,232,433.20
Commodities and other	108693615A	B	025267949.01	79011330	CC - LDN - Commodities	14,616,700.00
Commodities and other	97494895A	B	025210865.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	97494898A	B	025210865.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	97495320A	S	025231192.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	97495491A	B	025945155.01	79092015	CC - LDN - Commodities	59,561,247.24
Commodities and other	97495513A	S	025945155.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	108693861A	S	025267949.01	79011042	CC - LDN - Commodities	4,268,456.38
Commodities and other	108595037A	S	025348798.01	79016937	CC - LDN - Commodities	827,500.00
Commodities and other	97546529A	S	025228032.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108594308A	B	025257536.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	97546929A	S	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108594646A	B	025257536.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	97547176A	S	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	97548330A	B	025265778.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	97549603A	B	025228834.01	79016936	CC - LDN - Commodities	24,825,000.00
Commodities and other	97549686A	S	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	97553171A	S	025281171.01	79093082	CC - LDN - Commodities	3,468,513.60
Commodities and other	97554705A	B	025264888.01	79011042	CC - LDN - Commodities	15,900,000.00
Commodities and other	97558912A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	97557164A	B	025297607.01	79096721	CC - LDN - Commodities	19,244,172.31
Commodities and other	97557180A	B	025297607.01	79096721	CC - LDN - Commodities	19,244,172.31
Commodities and other	108693903A	S	025231192.01	79011042	CC - LDN - Commodities	3,283,750.00
Commodities and other	108693906A	B	025231192.01	79011042	CC - LDN - Commodities	3,280,000.00
Commodities and other	97569310A	B	025264888.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	97565544A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	97566618A	S	025227703.01	79011202	CC - LDN - Commodities	6,995,175.00
Commodities and other	108693909A	B	025248246.01	79011202	CC - LDN - Commodities	2,115,394.30
Commodities and other	97570001A	S	025305830.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	108693872A	S	025935909.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	97573013A	B	025231192.01	79016111	CC - LDN - Commodities	87,849.71
Commodities and other	97573214A	S	025231192.01	79016111	CC - LDN - Commodities	661,440.00
Commodities and other	97608327A	S	025945155.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	97608391A	B	025945155.01	79092015	CC - LDN - Commodities	59,561,247.24
Commodities and other	97609254A	S	025281171.01	79090026	CC - LDN - Commodities	631,946.75
Commodities and other	97609171A	S	025281171.01	79099042	CC - LDN - Commodities	1,580,540.40
Commodities and other	108693880A	S	025318403.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108693884A	B	025226648.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	97617536A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	97617615A	S	025934233.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108693923A	S	025935909.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	97625974A	B	025216987.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	97625948A	S	025216987.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	97650825A	S	025310780.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	97651900A	B	025234915.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	97651904A	B	025234915.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108693875A	S	025347725.01	79011330	CC - LDN - Commodities	2,444,126.86
Commodities and other	108693890A	S	025226648.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	97654524A	B	025226648.01	79011330	CC - LDN - Commodities	13,390,722.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	97654610A	S	025225780.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	108693928A	S	025233511.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	97654703A	B	025233511.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	97654822A	S	025225780.01	79011751	CC - NYK - Commodities	54,492,888.00
Commodities and other	97656069A	B	025216060.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	97656079A	B	025216060.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108612387A	S	025310780.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601701A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	97666806A	S	025312521.01	79011227	CC - LDN - Commodities	2,527,646.67
Commodities and other	97698820A	S	025935651.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	97669240A	S	025273533.01	79096130	CC - LDN - Commodities	4,269,900.00
Commodities and other	97669123A	B	025265695.01	79099891	CC - LDN - Commodities	25,000,000.00
Commodities and other	97669249A	S	025227703.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	97670571A	B	025231192.01	79011330	CC - LDN - Commodities	14,027,400.00
Commodities and other	108694047A	S	025257536.01	79011330	CC - LDN - Commodities	26,618,200.68
Commodities and other	108603254A	B	025225525.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	97714351A	S	025265778.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	97699036A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	97706430A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	106195434A	S	025305830.01	79011330	CC - LDN - Commodities	1,006,186.28
Commodities and other	106195454A	S	025305830.01	79011042	CC - LDN - Commodities	2,687,500.00
Commodities and other	97715319A	S	025215880.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	97715328A	B	025215880.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	97717167A	B	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	97753826A	S	025806589.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	97753857A	B	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108694053A	S	025302217.01	79011330	CC - LDN - Commodities	2,012,372.56
Commodities and other	97748314A	S	025930082.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	97748294A	S	025930082.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	97750923A	B	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	108694034A	B	025231192.01	79011202	CC - LDN - Commodities	2,115,394.30
Commodities and other	97756889A	B	025233354.01	79011505	CC - LDN - Commodities	32,310,600.00
Commodities and other	97757133A	B	025265802.01	79011505	CC - LDN - Commodities	18,463,200.00
Commodities and other	108694050A	S	025273533.01	79011042	CC - LDN - Commodities	689,500.00
Commodities and other	97758105A	S	025216060.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	97758040A	S	025216060.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	108694056A	S	025234691.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	97760474A	B	025292491.01	79014032	CC - NYK - Commodities	25,550,000.00
Commodities and other	97790953A	S	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	97793382A	B	025248246.01	79011042	CC - LDN - Commodities	9,716,250.00
Commodities and other	97793639A	S	025228032.01	79014008	CC - NYK - Commodities	408,025.50
Commodities and other	108694059A	S	025345000.01	79011330	CC - LDN - Commodities	63,600.00
Commodities and other	108621061A	B	025291527.01	79014008	CC - NYK - Commodities	77,930.00
Commodities and other	97803114A	B	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108694062A	S	025345315.01	79011505	CC - LDN - Commodities	2,231,787.00
Commodities and other	97809061A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	97809159A	B	025337247.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	97814149A	B	025292491.01	79014032	CC - NYK - Commodities	21,900,000.00
Commodities and other	97814442A	S	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108694124A	B	025627746.01	79410200	CC - LDN - Commodities	12,600,000.00
Commodities and other	108620921A	S	025227299.01	79014045	CC - NYK - Commodities	3,968,000.00
Commodities and other	108620929A	S	025227299.01	79014045	CC - NYK - Commodities	3,968,000.00
Commodities and other	97857580A	B	025230137.01	79014006	CC - NYK - Commodities	22,230,000.00
Commodities and other	108694080A	B	025627746.01	79410200	CC - LDN - Commodities	17,920,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	97860316A	B	025228834.01	79016936	CC - LDN - Commodities	24,825,000.00
Commodities and other	97860238A	S	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	97862768A	B	025231192.01	79016937	CC - LDN - Commodities	37,237,500.00
Commodities and other	97862784A	S	025231192.01	79016936	CC - LDN - Commodities	74,475,000.00
Commodities and other	97864200A	S	025946450.01	79011042	CC - LDN - Commodities	5,316,889.00
Commodities and other	97869841A	B	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	108620793A	B	025295734.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	97937395A	B	025348798.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108617944A	S	025320318.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	97960161A	B	025943176.01	79011330	CC - LDN - Commodities	18,294,296.00
Commodities and other	108694130A	S	025227299.01	79011330	CC - LDN - Commodities	6,624,050.00
Commodities and other	97961612A	B	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	97960799A	S	025943176.01	79011042	CC - LDN - Commodities	12,500,000.00
Commodities and other	106193953A	B	025305830.01	79011042	CC - LDN - Commodities	4,786,250.00
Commodities and other	106193970A	B	025305830.01	79011330	CC - LDN - Commodities	1,828,514.89
Commodities and other	98029036A	B	025228834.01	79016936	CC - LDN - Commodities	24,825,000.00
Commodities and other	108694134A	S	025226648.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	98032272A	B	025228073.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	98032254A	S	025227703.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	98032883A	S	025225780.01	79011505	CC - LDN - Commodities	3,867,500.00
Commodities and other	98033948A	B	025227299.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	98034063A	B	025230137.01	79014006	CC - NYK - Commodities	52,920,000.00
Commodities and other	98034257A	B	025226341.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	98035229A	B	025228834.01	79016936	CC - LDN - Commodities	6,206,250.00
Commodities and other	108694220A	S	025284944.01	79011330	CC - LDN - Commodities	2,286,787.00
Commodities and other	108694205A	B	025233511.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	98052905A	S	025228032.01	79014032	CC - NYK - Commodities	230,171.93
Commodities and other	98047255A	S	025226341.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108694211A	B	025233511.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	98052722A	S	025231192.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108694196A	S	025345315.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	98086314A	B	025345315.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	108694199A	S	025225780.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	98086879A	B	025225780.01	79011330	CC - LDN - Commodities	40,869,666.00
Commodities and other	98089965A	S	025943176.01	79011042	CC - LDN - Commodities	1,875,000.00
Commodities and other	108621082A	B	025284217.01	79014008	CC - NYK - Commodities	10,713,600.00
Commodities and other	98090599A	B	025231192.01	79014008	CC - NYK - Commodities	14,284,800.00
Commodities and other	98091419A	B	025228834.01	79016936	CC - LDN - Commodities	6,318,750.00
Commodities and other	98091497A	B	025228834.01	79016936	CC - LDN - Commodities	6,318,750.00
Commodities and other	98092606A	S	025935651.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98093950A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98093949A	S	025231192.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	108694228A	S	025232836.01	79011330	CC - LDN - Commodities	2,286,787.00
Commodities and other	98101790A	B	025285669.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98101794A	S	025285669.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	98132332A	S	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98132640A	B	025228834.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98132642A	S	025227703.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98134891A	S	025264888.01	79016936	CC - LDN - Commodities	49,650,000.00
Commodities and other	98136357A	B	025264888.01	79016937	CC - LDN - Commodities	13,405,500.00
Commodities and other	98175414A	S	025935826.01	79011330	CC - LDN - Commodities	507,170.00
Commodities and other	98141500A	B	025314303.01	79092015	CC - LDN - Commodities	35,295,553.92
Commodities and other	98141476A	S	025314303.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	98141478A	S	025314303.01	79092015	CC - LDN - Commodities	27,574,651.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	98141522A	B	025314303.01	79092015	CC - LDN - Commodities	35,295,553.92
Commodities and other	98144765A	B	025328204.01	79092018	CC - LDN - Commodities	16,929,716.00
Commodities and other	108694202A	B	025226648.01	79011042	CC - LDN - Commodities	2,231,787.00
Commodities and other	98147694A	S	025226648.01	79011042	CC - LDN - Commodities	6,695,361.00
Commodities and other	108694217A	B	025231192.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	98155221A	S	025226648.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	108694208A	S	025943176.01	79011042	CC - LDN - Commodities	6,250,000.00
Commodities and other	98156105A	B	025345315.01	79011202	CC - LDN - Commodities	41,700,000.00
Commodities and other	108694245A	S	025303850.01	79011330	CC - LDN - Commodities	488,457.70
Commodities and other	108694214A	S	025303850.01	79011042	CC - LDN - Commodities	1,665,000.00
Commodities and other	98156210A	B	025943176.01	79011330	CC - LDN - Commodities	10,976,577.60
Commodities and other	108694234A	B	025273533.01	79011042	CC - LDN - Commodities	504,000.00
Commodities and other	98163866A	S	025234691.01	79011042	CC - LDN - Commodities	38,928,322.15
Commodities and other	98163874A	B	025234691.01	79011042	CC - LDN - Commodities	38,928,322.15
Commodities and other	98163928A	S	025228073.01	79011003	CC - NYK - Commodities	19,464,161.07
Commodities and other	98163937A	B	025228073.01	79011003	CC - NYK - Commodities	19,464,161.07
Commodities and other	108694248A	S	025273533.01	79011042	CC - LDN - Commodities	65,600.00
Commodities and other	108694251A	B	025225780.01	79011202	CC - LDN - Commodities	1,943,250.00
Commodities and other	108694254A	S	025935925.01	79011202	CC - LDN - Commodities	1,943,250.00
Commodities and other	98194858A	B	025210816.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	108694237A	S	025943176.01	79011330	CC - LDN - Commodities	686,036.10
Commodities and other	108618961A	S	025320318.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108618942A	B	025806589.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	98206571A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	98208107A	B	025337247.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108663838A	B	025315243.01	79014006	CC - NYK - Commodities	2,807,980.00
Commodities and other	98207235A	S	025943176.01	79011042	CC - LDN - Commodities	7,500,000.00
Commodities and other	108694430A	S	025943176.01	79011330	CC - LDN - Commodities	914,714.80
Commodities and other	98230345A	S	025265778.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	98230595A	B	025261199.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	98230640A	S	025261199.01	79016937	CC - LDN - Commodities	5,055,000.00
Commodities and other	108620802A	S	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108617444A	B	025806589.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	98231253A	B	025297029.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	98231248A	B	025297029.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108694413A	S	025233354.01	79011202	CC - LDN - Commodities	2,115,394.30
Commodities and other	98232814A	B	025228834.01	79016936	CC - LDN - Commodities	6,206,250.00
Commodities and other	98232857A	B	025228834.01	79016936	CC - LDN - Commodities	6,206,250.00
Commodities and other	98232908A	B	025228834.01	79016936	CC - LDN - Commodities	6,206,250.00
Commodities and other	98232946A	B	025228834.01	79016936	CC - LDN - Commodities	24,825,000.00
Commodities and other	98233045A	S	025303850.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98234174A	S	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108618628A	S	025320318.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108617975A	B	025295676.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	108694424A	B	025290982.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	98236248A	S	025290982.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	98243746A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	98246098A	S	025232836.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	98246809A	B	025261199.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	98246835A	S	025261199.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	98278114A	B	025348798.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98279982A	S	025281171.01	79093017	CC - LDN - Commodities	645,806.27
Commodities and other	98281818A	B	025318403.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	98281975A	B	025265802.01	79011042	CC - LDN - Commodities	6,360,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	98281976A	S	025265802.01	79011042	CC - LDN - Commodities	6,360,000.00
Commodities and other	108694445A	S	025943176.01	79011042	CC - LDN - Commodities	10,000,000.00
Commodities and other	108694460A	B	025226341.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108620211A	B	025265778.01	79096955	CC - LDN - Commodities	827,500.00
Commodities and other	108620275A	B	025226341.01	79096955	CC - LDN - Commodities	827,500.00
Commodities and other	98291091A	S	025231192.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	98294803A	S	025305830.01	79011042	CC - LDN - Commodities	11,875,000.00
Commodities and other	98294962A	B	025264888.01	79011330	CC - LDN - Commodities	2,678,144.40
Commodities and other	98296419A	S	025943176.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	98297983A	S	025267949.01	79011202	CC - LDN - Commodities	26,286,928.93
Commodities and other	108694427A	B	025269952.01	79016218	CC - LDN - Commodities	3,475,000.00
Commodities and other	98328490A	B	025930124.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98330705A	S	025340647.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	98332675A	B	025313016.01	79092020	CC - LDN - Commodities	10,079,044.62
Commodities and other	98333080A	B	025290982.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108694466A	B	025310087.01	79011330	CC - LDN - Commodities	4,649,600.48
Commodities and other	108694457A	S	025310087.01	79011330	CC - LDN - Commodities	6,209,270.13
Commodities and other	108694695A	S	025228073.01	79011330	CC - LDN - Commodities	2,303,037.00
Commodities and other	98343388A	S	025320318.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	98343405A	B	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	98341347A	S	025232836.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	98344771A	S	025935909.01	79014008	CC - NYK - Commodities	19,046,400.00
Commodities and other	98344785A	B	025935909.01	79014008	CC - NYK - Commodities	19,046,400.00
Commodities and other	98370747A	S	025217464.01	79099893	CC - LDN - Commodities	13,000,000.00
Commodities and other	98346791A	S	025271560.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	98350660A	S	025943176.01	79011042	CC - LDN - Commodities	20,000,000.00
Commodities and other	98350659A	S	025943176.01	79011042	CC - LDN - Commodities	5,000,000.00
Commodities and other	108621017A	S	025250051.01	79014045	CC - NYK - Commodities	5,080,000.00
Commodities and other	98351974A	B	025250051.01	79014045	CC - NYK - Commodities	50,800,000.00
Commodities and other	98352667A	S	025345232.01	79014008	CC - NYK - Commodities	9,450,000.00
Commodities and other	98353030A	S	025945155.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	98353036A	B	025945155.01	79092015	CC - LDN - Commodities	17,647,776.96
Commodities and other	98353243A	S	025228073.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	98353247A	B	025228073.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108694704A	B	025310087.01	79016198	CC - LDN - Commodities	1,287,239.36
Commodities and other	98379342A	B	025217464.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	98379379A	S	025217464.01	79092015	CC - LDN - Commodities	19,853,749.08
Commodities and other	98382405A	B	025313016.01	79092001	CC - LDN - Commodities	110,298,606.00
Commodities and other	98391051A	B	025231192.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	98401124A	S	025290982.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	98429615A	S	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98429616A	B	025231192.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	98442845A	S	025935826.01	79011330	CC - LDN - Commodities	218,455.40
Commodities and other	108694726A	S	025267550.01	79011042	CC - LDN - Commodities	388,650.00
Commodities and other	98434785A	S	025266339.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	98435142A	S	025216060.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	98435150A	S	025216060.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	108694729A	B	025234691.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	108650029A	S	025228073.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	98437693A	S	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98439071A	S	025227703.01	79011330	CC - LDN - Commodities	5,488,288.80
Commodities and other	108694759A	S	025303850.01	79011042	CC - LDN - Commodities	468,750.00
Commodities and other	98447048A	B	025303850.01	79011042	CC - LDN - Commodities	3,750,000.00
Commodities and other	108694732A	B	025233511.01	79011042	CC - LDN - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	98446599A	S	025233511.01	79011042	CC - LDN - Commodities	6,695,361.00
Commodities and other	108694746A	B	025226341.01	79011330	CC - LDN - Commodities	1,753,750.00
Commodities and other	98451341A	B	025943176.01	79011330	CC - LDN - Commodities	8,232,433.20
Commodities and other	98451363A	B	025943176.01	79011330	CC - LDN - Commodities	5,488,288.80
Commodities and other	98452337A	S	025227703.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	108694735A	S	025227299.01	79011202	CC - LDN - Commodities	1,390,000.00
Commodities and other	98473136A	B	025216060.01	79092015	CC - LDN - Commodities	152,763,569.31
Commodities and other	98473152A	S	025216060.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	98474700A	S	025310780.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	98477957A	S	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98477978A	S	025226341.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	98478031A	S	025268913.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	98480942A	S	025265778.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	108649744A	S	025290982.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	108612805A	B	025930124.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108649750A	S	025233511.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	108649719A	S	025231192.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	98517960A	B	025943176.01	79016901	CC - LDN - Commodities	4,965,000.00
Commodities and other	98517961A	S	025943176.01	79016901	CC - LDN - Commodities	4,665,000.00
Commodities and other	108598891A	S	025271560.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	98522613A	S	025227299.01	79011202	CC - LDN - Commodities	4,170,000.00
Commodities and other	98523115A	B	025284944.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108602798A	S	025284944.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108600396A	S	025264888.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	98525300A	B	025264888.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108694738A	B	025310087.01	79016198	CC - LDN - Commodities	1,228,890.20
Commodities and other	108695185A	B	025226341.01	79011330	CC - LDN - Commodities	3,507,500.00
Commodities and other	98551269A	S	025226341.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	108619623A	S	025306606.01	79096967	CC - LDN - Commodities	1,290,043.01
Commodities and other	108618849A	S	025312042.01	79096967	CC - LDN - Commodities	860,028.67
Commodities and other	108621043A	B	025295676.01	79096967	CC - LDN - Commodities	860,028.67
Commodities and other	98567985A	S	025228073.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	98570593A	S	025228073.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	98570680A	B	025228073.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	98573820A	S	025216987.01	79092015	CC - LDN - Commodities	44,119,442.40
Commodities and other	108695188A	B	025290982.01	79011505	CC - LDN - Commodities	2,231,787.00
Commodities and other	98576112A	S	025290982.01	79011505	CC - LDN - Commodities	6,695,361.00
Commodities and other	108115925A	B	025307976.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108175617A	B	025411992.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	108174747A	B	025211137.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108621031A	B	025295676.01	79096967	CC - LDN - Commodities	1,290,043.01
Commodities and other	98605891A	B	025233354.01	79011505	CC - LDN - Commodities	18,463,200.00
Commodities and other	108649755A	S	025290982.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	98610954A	S	025934233.01	79011330	CC - LDN - Commodities	4,904,359.92
Commodities and other	108649725A	S	025228073.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	98614160A	S	025264888.01	79016937	CC - LDN - Commodities	5,055,000.00
Commodities and other	98621419A	B	025226341.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	98624307A	S	025303850.01	79016087	CC - LDN - Commodities	1,594,932.91
Commodities and other	98621443A	S	025226341.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	98623783A	B	025943176.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	98625820A	B	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	108229504A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	98707114A	B	025930124.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98708976A	B	025930124.01	79011227	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108229507A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	98656624A	B	025233354.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	98657454A	S	025934233.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	108695210A	B	025231192.01	79011505	CC - LDN - Commodities	4,463,574.00
Commodities and other	98657903A	S	025231192.01	79011505	CC - LDN - Commodities	13,390,722.00
Commodities and other	98661538A	S	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	98665190A	S	025257536.01	79011330	CC - LDN - Commodities	8,173,933.20
Commodities and other	98667362A	S	025310749.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	98669440A	B	025943176.01	79011330	CC - LDN - Commodities	7,317,718.40
Commodities and other	98703045A	B	025313016.01	79092015	CC - LDN - Commodities	150,006,104.16
Commodities and other	98704656A	S	025250762.01	79004821	CC - LDN - Commodities	32,949,583.22
Commodities and other	108695231A	S	025232836.01	79016218	CC - LDN - Commodities	2,231,787.00
Commodities and other	98707714A	S	025228834.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98707769A	S	025945155.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	98707784A	B	025945155.01	79092015	CC - LDN - Commodities	59,561,247.24
Commodities and other	98707927A	B	025228834.01	79016936	CC - LDN - Commodities	6,206,250.00
Commodities and other	108695225A	S	025248246.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108695251A	B	025299447.01	79011042	CC - LDN - Commodities	3,874,375.00
Commodities and other	108695239A	B	025299447.01	79011330	CC - LDN - Commodities	1,920,901.08
Commodities and other	108695253A	B	025233511.01	79011330	CC - LDN - Commodities	7,946,879.50
Commodities and other	108695361A	S	025248246.01	79011223	CC - LDN - Commodities	1,772,605.00
Commodities and other	98718990A	S	025225780.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108268335A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	98721824A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108623075A	B	025306606.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108618809A	S	025806589.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108655526A	S	025257536.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108603401A	S	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	98754802A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	98755963A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	98757655A	S	025281171.01	79004821	CC - LDN - Commodities	1,317,983.33
Commodities and other	98758805A	B	025227703.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	98758807A	S	025227703.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	98758974A	B	025264888.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	98759029A	S	025264888.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	98759747A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	98759749A	S	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	98761869A	B	025340647.01	79014032	CC - NYK - Commodities	7,936,000.00
Commodities and other	98761913A	S	025268913.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	98763751A	B	025227133.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	98767693A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108649731A	S	025318403.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	108695364A	B	025265802.01	79011505	CC - LDN - Commodities	2,231,787.00
Commodities and other	98770627A	S	025265802.01	79011505	CC - LDN - Commodities	6,695,361.00
Commodities and other	98778747A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	98778748A	S	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	98780709A	S	025232836.01	79011330	CC - LDN - Commodities	5,488,288.80
Commodities and other	98806571A	S	025227299.01	79014014	CC - NYK - Commodities	12,165,094.40
Commodities and other	98807772A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	98814723A	B	025345315.01	79011505	CC - LDN - Commodities	46,158,000.00
Commodities and other	98815176A	B	025935909.01	79011505	CC - LDN - Commodities	17,309,250.00
Commodities and other	98815414A	B	025248246.01	79011202	CC - LDN - Commodities	6,571,732.23
Commodities and other	98819605A	S	025210865.01	79091946	CC - LDN - Commodities	55,149,303.00
Commodities and other	98827272A	S	025313016.01	79092015	CC - LDN - Commodities	12,132,846.66

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	98827270A	S	025313016.01	79092015	CC - LDN - Commodities	12,132,846.66
Commodities and other	98827391A	S	025210865.01	79091946	CC - LDN - Commodities	55,149,303.00
Commodities and other	108695378A	S	025226093.01	79011042	CC - LDN - Commodities	1,195,014.61
Commodities and other	108695428A	B	025226341.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	98835016A	S	025210865.01	79091946	CC - LDN - Commodities	27,574,651.50
Commodities and other	98835034A	S	025210865.01	79091946	CC - LDN - Commodities	27,574,651.50
Commodities and other	98863937A	S	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	98866064A	S	025265802.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108695431A	B	025248246.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	98867498A	S	025226341.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	98867520A	B	025226341.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	98868397A	S	025227588.01	79011042	CC - LDN - Commodities	12,752,640.00
Commodities and other	98868875A	S	025227588.01	79011042	CC - LDN - Commodities	12,752,640.00
Commodities and other	98868341A	S	025227588.01	79011042	CC - LDN - Commodities	4,880,640.00
Commodities and other	98868327A	S	025227588.01	79011042	CC - LDN - Commodities	4,880,640.00
Commodities and other	98869325A	S	025264888.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	98872079A	S	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108579469A	B	025210865.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	98876671A	S	025210865.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	98876588A	S	025210865.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	98879827A	B	025269952.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	98881819A	B	025226648.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	108695419A	S	025234691.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108695437A	B	025264110.01	79016218	CC - LDN - Commodities	7,693,000.00
Commodities and other	108599410A	S	025254947.01	79096130	CC - LDN - Commodities	82,750.00
Commodities and other	108695424A	S	025273533.01	79011042	CC - LDN - Commodities	1,459,375.00
Commodities and other	108621331A	B	025291527.01	79014008	CC - NYK - Commodities	1,324,810.00
Commodities and other	98917291A	B	025264888.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	98917292A	S	025264888.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	98917340A	B	025264888.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	98917341A	S	025264888.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	98917384A	B	025265802.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	98917386A	S	025265802.01	79096130	CC - LDN - Commodities	20,220,000.00
Commodities and other	98917659A	B	025225780.01	79011042	CC - LDN - Commodities	9,840,000.00
Commodities and other	108695370A	S	025257536.01	79011330	CC - LDN - Commodities	1,362,322.20
Commodities and other	98918641A	S	025227299.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	98918683A	B	025227299.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	98920817A	B	025268913.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	98927200A	S	025267550.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	98927203A	S	025267550.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	98927204A	S	025267550.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	98927205A	S	025267550.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	98927207A	S	025267550.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	98927209A	S	025267550.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	98927211A	S	025267550.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	98927212A	S	025267550.01	79004821	CC - LDN - Commodities	54,915.97
Commodities and other	98927214A	S	025267550.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	98927215A	S	025267550.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	98927218A	S	025267550.01	79004821	CC - LDN - Commodities	109,831.94
Commodities and other	98926711A	B	025266339.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	98934359A	B	025265778.01	79096130	CC - LDN - Commodities	18,660,000.00
Commodities and other	98934363A	S	025265778.01	79096130	CC - LDN - Commodities	20,220,000.00
Commodities and other	98935934A	B	025266339.01	79016937	CC - LDN - Commodities	6,951,000.00
Commodities and other	98942187A	S	025313701.01	79091946	CC - LDN - Commodities	55,149,303.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	98942075A	B	025231192.01	79096130	CC - LDN - Commodities	59,580,000.00
Commodities and other	98942076A	S	025231192.01	79096130	CC - LDN - Commodities	55,980,000.00
Commodities and other	108621322A	B	025291527.01	79014008	CC - NYK - Commodities	4,364,080.00
Commodities and other	99018913A	B	025228834.01	79016936	CC - LDN - Commodities	6,206,250.00
Commodities and other	99019072A	S	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108621053A	B	025806589.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	99025491A	B	025273533.01	79011042	CC - LDN - Commodities	1,500,000.00
Commodities and other	99026572A	B	025273533.01	79011042	CC - LDN - Commodities	1,500,000.00
Commodities and other	108603371A	B	025265778.01	79096130	CC - LDN - Commodities	1,555,000.00
Commodities and other	99036767A	B	025228834.01	79016936	CC - LDN - Commodities	23,325,000.00
Commodities and other	99037821A	S	025265778.01	79016937	CC - LDN - Commodities	9,930,000.00
Commodities and other	108620264A	B	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108768573A	B	025307976.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108768570A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	99102814A	B	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	99102815A	S	025265778.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	99101517A	B	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99101520A	S	025227703.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108649760A	S	025284944.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	108650017A	S	025248246.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	108698777A	S	025248246.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108718688A	B	025231192.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	108603367A	B	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	108612895A	S	025265778.01	79096130	CC - LDN - Commodities	1,555,000.00
Commodities and other	99102005A	B	025264888.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	99102008A	S	025264888.01	79096130	CC - LDN - Commodities	13,995,000.00
Commodities and other	108601486A	B	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	108603347A	S	025265778.01	79096130	CC - LDN - Commodities	1,555,000.00
Commodities and other	99106222A	S	025227703.01	79016189	CC - LDN - Commodities	5,340,000.00
Commodities and other	99107455A	B	025935909.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106129984A	S	025234915.01	79011042	CC - LDN - Commodities	6,120,000.00
Commodities and other	106196042A	S	025234915.01	79011330	CC - LDN - Commodities	2,484,000.00
Commodities and other	99109127A	B	025234915.01	79014008	CC - NYK - Commodities	591,750.00
Commodities and other	99109176A	S	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108621153A	S	025295734.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	99120367A	B	025328204.01	79092018	CC - LDN - Commodities	8,464,858.00
Commodities and other	99115842A	S	025313701.01	79092015	CC - LDN - Commodities	165,447,909.00
Commodities and other	99116520A	S	025935826.01	79016198	CC - LDN - Commodities	260,610.83
Commodities and other	108621337A	B	025345000.01	79014008	CC - NYK - Commodities	180,000.00
Commodities and other	99121789A	S	025803925.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	99121797A	B	025803925.01	79092015	CC - LDN - Commodities	87,687,391.77
Commodities and other	108617996A	B	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108600402A	B	025257536.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	99140340A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108621087A	S	025295734.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108621077A	B	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	99146378A	B	025943176.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	99146379A	S	025943176.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	99147751A	B	025257536.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108621394A	S	025295734.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108718802A	S	025233511.01	79011505	CC - LDN - Commodities	8,927,148.00
Commodities and other	108619629A	B	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	99148460A	B	025261199.01	79096130	CC - LDN - Commodities	18,660,000.00
Commodities and other	99148461A	S	025261199.01	79096130	CC - LDN - Commodities	20,220,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108650023A	S	025233354.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	99149438A	S	025310087.01	79016199	CC - LDN - Commodities	697,164.14
Commodities and other	108718694A	S	025228073.01	79011202	CC - LDN - Commodities	2,190,577.41
Commodities and other	108649765A	S	025345315.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	108718699A	S	025233511.01	79011505	CC - LDN - Commodities	4,463,574.00
Commodities and other	99153554A	B	025292913.01	79011042	CC - LDN - Commodities	13,157,760.00
Commodities and other	108699017A	S	025273533.01	79011042	CC - LDN - Commodities	122,850.00
Commodities and other	99161055A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99161056A	S	025226341.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108613488A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	99166625A	S	025803925.01	79092015	CC - LDN - Commodities	33,916,821.35
Commodities and other	99166641A	S	025803925.01	79092015	CC - LDN - Commodities	33,916,821.35
Commodities and other	99196977A	B	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99197093A	B	025228834.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	99198185A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99198223A	S	025943176.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	99198364A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99198366A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	99199413A	S	025935826.01	79016199	CC - LDN - Commodities	291,412.80
Commodities and other	99199421A	S	025935826.01	79016199	CC - LDN - Commodities	300,200.00
Commodities and other	99204386A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108602795A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	99213029A	S	025227703.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	99213532A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99213533A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	99215645A	S	025302217.01	79011330	CC - LDN - Commodities	4,390,631.04
Commodities and other	108603385A	S	025302217.01	79096130	CC - LDN - Commodities	761,300.00
Commodities and other	108718807A	B	025231192.01	79011505	CC - LDN - Commodities	2,231,787.00
Commodities and other	99216946A	S	025231192.01	79011505	CC - LDN - Commodities	6,695,361.00
Commodities and other	108944452A	B	025216060.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	99220747A	B	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99248214A	S	025297029.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	99248254A	B	025297029.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	109010738A	B	025210865.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109010817A	B	025307976.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	109010820A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	99261936A	B	025284944.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	99261937A	S	025284944.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108698801A	B	025264888.01	79011042	CC - LDN - Commodities	1,280,536.91
Commodities and other	99269597A	S	025226648.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	99293352A	B	025226341.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	99301767A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99304286A	S	025935651.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	109758359A	B	025337247.01	79011227	CC - LDN - Commodities	3,729,314.76
Commodities and other	99311096A	B	025310087.01	79016198	CC - LDN - Commodities	4,141,367.43
Commodities and other	99313318A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99340505A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108698864A	S	025231192.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	99343182A	B	025232836.01	79011042	CC - LDN - Commodities	51,221,476.51
Commodities and other	99365429A	B	025227703.01	79014036	CC - NYK - Commodities	3,124,501.80
Commodities and other	99349006A	B	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	99351370A	B	025935909.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	99354626A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	99354955A	S	025226648.01	79011202	CC - LDN - Commodities	25,384,731.54

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108718813A	B	025310087.01	79016198	CC - LDN - Commodities	6,137,335.58
Commodities and other	106196125A	S	025305830.01	79011042	CC - LDN - Commodities	3,312,500.00
Commodities and other	108718816A	S	025226093.01	79011505	CC - LDN - Commodities	19,232,500.00
Commodities and other	108621341A	B	025290982.01	79014008	CC - NYK - Commodities	3,968,000.00
Commodities and other	99382911A	B	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108649770A	S	025228073.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	108649797A	S	025935909.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	108619632A	S	025295734.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108621346A	B	025232836.01	79014014	CC - NYK - Commodities	2,750,000.00
Commodities and other	108621352A	S	025232836.01	79014014	CC - NYK - Commodities	1,285,845.00
Commodities and other	99385091A	S	025295734.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108603382A	S	025225525.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	99385149A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99385157A	S	025227703.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	99389602A	S	025935925.01	79011202	CC - LDN - Commodities	6,255,000.00
Commodities and other	99392168A	B	025313016.01	79092015	CC - LDN - Commodities	88,238,884.80
Commodities and other	99392680A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	99392682A	B	025273798.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	99395729A	B	025216060.01	79092015	CC - LDN - Commodities	66,179,163.60
Commodities and other	99395872A	S	025935826.01	79011330	CC - LDN - Commodities	4,175,000.00
Commodities and other	99396975A	S	025283961.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	99398064A	S	025283979.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108699238A	S	025273533.01	79011042	CC - LDN - Commodities	437,500.00
Commodities and other	108698827A	B	025264888.01	79011042	CC - LDN - Commodities	3,280,000.00
Commodities and other	109757388A	S	025311978.01	79011227	CC - LDN - Commodities	801,678.14
Commodities and other	99424668A	S	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106196365A	S	025234915.01	79011330	CC - LDN - Commodities	1,558,125.00
Commodities and other	106130455A	S	025234915.01	79011042	CC - LDN - Commodities	4,209,000.00
Commodities and other	99439259A	S	025216060.01	79092015	CC - LDN - Commodities	126,843,396.90
Commodities and other	99439175A	B	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	99439162A	B	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	99439244A	S	025216060.01	79092015	CC - LDN - Commodities	126,843,396.90
Commodities and other	99456875A	B	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99456937A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108699245A	S	025345000.01	79011042	CC - LDN - Commodities	100,050.00
Commodities and other	99486407A	B	025225780.01	79011042	CC - LDN - Commodities	10,244,295.30
Commodities and other	99492777A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108621724A	S	025250051.01	79014014	CC - NYK - Commodities	31,950,000.00
Commodities and other	99498036A	B	025250051.01	79014014	CC - NYK - Commodities	63,900,000.00
Commodities and other	108613428A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	99501849A	B	025257536.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	99520298A	B	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108601214A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108602801A	S	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	108601698A	B	025264888.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	99554441A	S	025324989.01	79011202	CC - LDN - Commodities	7,500,000.00
Commodities and other	99554485A	B	025324989.01	79011202	CC - LDN - Commodities	7,632,000.00
Commodities and other	108621705A	S	025250051.01	79014014	CC - NYK - Commodities	15,450,000.00
Commodities and other	99557845A	B	025250051.01	79014014	CC - NYK - Commodities	30,900,000.00
Commodities and other	109412981A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	109412984A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	99608002A	S	025233545.01	79011505	CC - LDN - Commodities	73,852,800.00
Commodities and other	108718948A	B	025310087.01	79011330	CC - LDN - Commodities	996,788.43
Commodities and other	99608733A	B	025250051.01	79014006	CC - NYK - Commodities	129,000,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108621713A	S	025250051.01	79014006	CC - NYK - Commodities	64,500,000.00
Commodities and other	99626881A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99631637A	S	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99631638A	B	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99632977A	S	025304460.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109412818A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	109412823A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	99636477A	S	025231192.01	79011505	CC - LDN - Commodities	92,316,000.00
Commodities and other	109412879A	B	025410465.01	79251025	CC - LDN - Commodities	1,102.99
Commodities and other	109412864A	B	025410465.01	79251025	CC - LDN - Commodities	1,102.99
Commodities and other	108699352A	B	025326745.01	79011042	CC - LDN - Commodities	386,250.00
Commodities and other	108718951A	B	025326745.01	79011330	CC - LDN - Commodities	288,135.16
Commodities and other	108718954A	S	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	99648034A	S	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	99648331A	B	025269952.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	99681651A	S	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	99680218A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99681630A	S	025310780.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108678050A	S	025309923.01	79096725	CC - LDN - Commodities	3,268,873.11
Commodities and other	99684130A	B	025292913.01	79014006	CC - NYK - Commodities	16,800,000.00
Commodities and other	99684175A	S	025292913.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	99684180A	S	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	99684872A	S	025231192.01	79011505	CC - LDN - Commodities	138,474,000.00
Commodities and other	99685170A	S	025231192.01	79011505	CC - LDN - Commodities	92,316,000.00
Commodities and other	99685296A	S	025231192.01	79011505	CC - LDN - Commodities	69,237,000.00
Commodities and other	99686564A	S	025345315.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	99689477A	B	025248899.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108621708A	S	025345000.01	79014008	CC - NYK - Commodities	680,320.00
Commodities and other	108601695A	S	025227703.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	99692873A	B	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108603352A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	99697198A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99710350A	S	025231192.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	99717634A	S	025943176.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	108718977A	S	025626961.01	79410536	CC - LDN - Commodities	4,381,154.82
Commodities and other	108718992A	B	025935909.01	79016218	CC - LDN - Commodities	2,231,787.00
Commodities and other	99735708A	S	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	99736893A	B	025228834.01	79016936	CC - LDN - Commodities	24,825,000.00
Commodities and other	99737133A	S	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	106181005A	B	025315243.01	79014006	CC - NYK - Commodities	5,985,000.00
Commodities and other	108718995A	B	025265802.01	79011505	CC - LDN - Commodities	2,678,144.40
Commodities and other	99740618A	S	025265802.01	79011505	CC - LDN - Commodities	8,034,433.20
Commodities and other	108718983A	B	025935909.01	79011505	CC - LDN - Commodities	2,231,787.00
Commodities and other	99740634A	S	025935909.01	79011505	CC - LDN - Commodities	6,695,361.00
Commodities and other	99750012A	S	025337247.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108718986A	B	025248246.01	79011505	CC - LDN - Commodities	19,232,500.00
Commodities and other	108699251A	S	025273533.01	79011042	CC - LDN - Commodities	825,000.00
Commodities and other	99757945A	S	025945155.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	99757958A	B	025945155.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	108718998A	B	025345000.01	79016198	CC - LDN - Commodities	100,000.00
Commodities and other	108602891A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	99863969A	B	025318403.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	108649800A	S	025318403.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	108621719A	S	025291527.01	79014008	CC - NYK - Commodities	2,182,040.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108621712A	S	025291527.01	79014008	CC - NYK - Commodities	3,974,430.00
Commodities and other	99794923A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	99795751A	B	025228834.01	79016936	CC - LDN - Commodities	24,825,000.00
Commodities and other	108699381A	B	025273533.01	79011042	CC - LDN - Commodities	431,401.50
Commodities and other	108613679A	S	025266339.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108719017A	B	025233545.01	79011505	CC - LDN - Commodities	3,846,500.00
Commodities and other	99799008A	S	025228834.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	108719020A	B	025226341.01	79011505	CC - LDN - Commodities	2,231,787.00
Commodities and other	99801735A	S	025305830.01	79011330	CC - LDN - Commodities	640,300.36
Commodities and other	99799295A	S	025226341.01	79011505	CC - LDN - Commodities	6,695,361.00
Commodities and other	106194801A	S	025305830.01	79011042	CC - LDN - Commodities	2,843,750.00
Commodities and other	108601407A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603454A	S	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	99799719A	S	025227703.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	99800075A	S	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108600409A	B	025323189.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	99804433A	B	025323189.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99852365A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99852366A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108699458A	S	025228032.01	79011042	CC - LDN - Commodities	1,992,900.00
Commodities and other	99855815A	S	025310780.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	108613704A	B	025231192.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	99857663A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99857806A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99857807A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99857951A	S	025303850.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	99859535A	S	025271560.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108719014A	B	025233545.01	79016218	CC - LDN - Commodities	3,846,500.00
Commodities and other	99860921A	S	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	99860935A	S	025266339.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	99864998A	S	025310087.01	79011330	CC - LDN - Commodities	1,248,000.00
Commodities and other	108719557A	B	025226341.01	79011330	CC - LDN - Commodities	1,753,750.00
Commodities and other	99897916A	B	025310780.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	99900061A	S	025938762.01	79096130	CC - LDN - Commodities	1,986,000.00
Commodities and other	99906689A	S	025326885.01	79096130	CC - LDN - Commodities	1,737,750.00
Commodities and other	99908275A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99912205A	S	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108719560A	B	025310087.01	79016200	CC - LDN - Commodities	2,138,213.75
Commodities and other	99912233A	S	025273533.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	99912195A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108719566A	B	025233511.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108719542A	S	025265802.01	79011330	CC - LDN - Commodities	908,214.80
Commodities and other	99948838A	B	025264888.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	99953283A	B	025227703.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	99953558A	B	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99954852A	B	025264888.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	99955018A	S	025264888.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108602764A	B	025266354.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603487A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	99955519A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	99955913A	S	025273533.01	79096130	CC - LDN - Commodities	2,383,200.00
Commodities and other	99956026A	B	025226648.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	99958240A	B	025323189.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99958958A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99960815A	B	025345232.01	79014006	CC - NYK - Commodities	3,492,000.00
Commodities and other	99960054A	B	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	99960080A	B	025226341.01	79011505	CC - LDN - Commodities	23,079,000.00
Commodities and other	99961204A	B	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106130451A	S	025234915.01	79011042	CC - LDN - Commodities	8,836,875.00
Commodities and other	99962526A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106194901A	S	025234915.01	79011330	CC - LDN - Commodities	5,394,375.00
Commodities and other	99963965A	S	025943176.01	79011330	CC - LDN - Commodities	9,147,148.00
Commodities and other	99966922A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108719591A	B	025225780.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	99969511A	S	025943176.01	79011330	CC - LDN - Commodities	13,720,722.00
Commodities and other	99969052A	B	025935909.01	79011330	CC - LDN - Commodities	5,488,288.80
Commodities and other	99996525A	B	025228834.01	79016936	CC - LDN - Commodities	24,825,000.00
Commodities and other	99996581A	S	025271560.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100003389A	S	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100003419A	B	025228834.01	79016936	CC - LDN - Commodities	23,325,000.00
Commodities and other	100004991A	S	025303850.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100005736A	B	025303850.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100006286A	S	025303850.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100009809A	S	025311978.01	79016923	CC - LDN - Commodities	1,516,588.00
Commodities and other	100009774A	S	025311978.01	79016923	CC - LDN - Commodities	497,312.20
Commodities and other	100012137A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100014368A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	100023132A	S	025305830.01	79011042	CC - LDN - Commodities	937,500.00
Commodities and other	106194885A	S	025305830.01	79011042	CC - LDN - Commodities	2,781,250.00
Commodities and other	100043782A	B	025268913.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108699194A	S	025228032.01	79011042	CC - LDN - Commodities	2,073,125.00
Commodities and other	100067657A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	100071886A	B	025234915.01	79014008	CC - NYK - Commodities	5,113,500.00
Commodities and other	100072405A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108719582A	B	025233511.01	79016218	CC - LDN - Commodities	2,231,787.00
Commodities and other	100073407A	S	025233511.01	79016218	CC - LDN - Commodities	6,695,361.00
Commodities and other	108719585A	B	025233511.01	79011505	CC - LDN - Commodities	4,463,574.00
Commodities and other	100073510A	S	025233511.01	79011505	CC - LDN - Commodities	13,390,722.00
Commodities and other	100102466A	S	025938762.01	79016937	CC - LDN - Commodities	993,000.00
Commodities and other	100102725A	S	025297607.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	100102748A	S	025297607.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108719596A	S	025257536.01	79011330	CC - LDN - Commodities	14,985,544.20
Commodities and other	100105727A	S	025273533.01	79011330	CC - LDN - Commodities	1,783,644.17
Commodities and other	100105736A	S	025273533.01	79011330	CC - LDN - Commodities	1,827,600.17
Commodities and other	108719599A	B	025225780.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108719603A	B	025231192.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	100106832A	S	025345315.01	79011202	CC - LDN - Commodities	45,870,000.00
Commodities and other	108719614A	B	025625211.01	79410401	CC - LDN - Commodities	7,314,825.00
Commodities and other	100117505A	B	025257536.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	108719626A	B	025935909.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	100119064A	S	025935826.01	79011330	CC - LDN - Commodities	2,164,613.40
Commodities and other	108603457A	B	025268913.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	100126325A	B	025345315.01	79011505	CC - LDN - Commodities	55,389,600.00
Commodities and other	109614205A	S	025284944.01	79016914	CC - LDN - Commodities	7,148,145.00
Commodities and other	108719824A	S	025302217.01	79011330	CC - LDN - Commodities	2,012,372.56
Commodities and other	108719859A	B	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	100220657A	S	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	108719827A	B	025226341.01	79016218	CC - LDN - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100223103A	S	025226341.01	79016218	CC - LDN - Commodities	6,695,361.00
Commodities and other	100227154A	S	025303850.01	79011227	CC - LDN - Commodities	1,594,932.91
Commodities and other	100226885A	S	025264888.01	79011202	CC - LDN - Commodities	52,917,300.00
Commodities and other	100230135A	S	025267550.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	100230136A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	100230137A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	100230138A	S	025267550.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	100230139A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	100230140A	S	025267550.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	100230141A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	100230143A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	100230144A	S	025267550.01	79093125	CC - LDN - Commodities	548,798.75
Commodities and other	100230145A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	100230146A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	100230147A	S	025267550.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	108719830A	B	025233511.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108699276A	S	025273533.01	79011042	CC - LDN - Commodities	161,937.50
Commodities and other	100232717A	S	025273533.01	79011042	CC - LDN - Commodities	777,300.00
Commodities and other	100234238A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108613919A	S	025264888.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	100234784A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108699402A	S	025943176.01	79011042	CC - LDN - Commodities	6,562,500.00
Commodities and other	100235463A	S	025273798.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	100235466A	B	025273798.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108719869A	S	025943176.01	79011330	CC - LDN - Commodities	1,143,393.50
Commodities and other	100240390A	S	025219379.01	79092001	CC - LDN - Commodities	7,074,224.79
Commodities and other	100240392A	S	025289505.01	79092001	CC - LDN - Commodities	7,074,224.79
Commodities and other	100236814A	S	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	100236815A	B	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	100238323A	B	025313016.01	79092001	CC - LDN - Commodities	110,298,606.00
Commodities and other	100238316A	S	025231192.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	100238697A	S	025943176.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	100261174A	S	025930124.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100262056A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108719878A	B	025625211.01	79410401	CC - LDN - Commodities	4,876,550.00
Commodities and other	108598976A	B	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108600539A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108600415A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603529A	S	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	100269867A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108601685A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	100268925A	B	025215880.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	100268943A	B	025215880.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108603464A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	100270532A	B	025297607.01	79096721	CC - LDN - Commodities	19,296,896.07
Commodities and other	100274283A	S	025935826.01	79016197	CC - LDN - Commodities	2,279,904.00
Commodities and other	100276475A	S	025943176.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	108603482A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108613904A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601682A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	100279898A	S	025281171.01	79099042	CC - LDN - Commodities	658,558.50
Commodities and other	108603479A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	100293339A	B	025228032.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	100294040A	S	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108719865A	S	025935909.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	100298808A	S	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	100299328A	B	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106196735A	S	025305830.01	79011042	CC - LDN - Commodities	4,062,500.00
Commodities and other	106196740A	S	025305830.01	79011330	CC - LDN - Commodities	823,243.32
Commodities and other	100321590A	B	025215880.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	100322664A	S	025281171.01	79099042	CC - LDN - Commodities	183,514.15
Commodities and other	100322670A	S	025281171.01	79099042	CC - LDN - Commodities	183,514.15
Commodities and other	100322687A	S	025281171.01	79099042	CC - LDN - Commodities	183,514.15
Commodities and other	100322688A	S	025281171.01	79099042	CC - LDN - Commodities	183,514.15
Commodities and other	100323366A	S	025303850.01	79011227	CC - LDN - Commodities	1,599,302.59
Commodities and other	108719884A	S	025232836.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	100326805A	S	025231192.01	79016904	CC - LDN - Commodities	1,740,000.00
Commodities and other	108719893A	B	025935909.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	100327323A	B	025297607.01	79096721	CC - LDN - Commodities	38,593,792.15
Commodities and other	108719896A	B	025267949.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	100333681A	S	025303850.01	79016923	CC - LDN - Commodities	1,594,932.91
Commodities and other	108600421A	B	025271560.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	100344146A	S	025943176.01	79011042	CC - LDN - Commodities	22,500,000.00
Commodities and other	100341835A	B	025290982.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	108595197A	B	025336645.01	79016936	CC - LDN - Commodities	413,750.00
Commodities and other	100344379A	B	025234915.01	79014008	CC - NYK - Commodities	861,120.00
Commodities and other	100362191A	B	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	100362201A	B	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	100367744A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100368218A	S	025231192.01	79016904	CC - LDN - Commodities	1,740,000.00
Commodities and other	100371949A	S	025267550.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	100371950A	S	025267550.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	100371951A	S	025267550.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	100371952A	S	025267550.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	100371953A	S	025267550.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	100371954A	S	025267550.01	79099042	CC - LDN - Commodities	219,519.50
Commodities and other	100371955A	S	025267550.01	79099042	CC - LDN - Commodities	219,519.50
Commodities and other	100371956A	S	025267550.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	100371958A	S	025267550.01	79099042	CC - LDN - Commodities	219,519.50
Commodities and other	100371959A	S	025267550.01	79099042	CC - LDN - Commodities	219,519.50
Commodities and other	100371962A	S	025267550.01	79099042	CC - LDN - Commodities	164,639.63
Commodities and other	108719905A	B	025626961.01	79410401	CC - LDN - Commodities	2,438,275.00
Commodities and other	100377406A	S	025943176.01	79011042	CC - LDN - Commodities	15,625,000.00
Commodities and other	108719912A	S	025226341.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108719915A	B	025228073.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	108621730A	S	025291527.01	79014008	CC - NYK - Commodities	1,714,460.00
Commodities and other	108719918A	B	025231192.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	100381458A	S	025943176.01	79011042	CC - LDN - Commodities	15,625,000.00
Commodities and other	100382661A	S	025943176.01	79011042	CC - LDN - Commodities	15,625,000.00
Commodities and other	108699309A	S	025943176.01	79011042	CC - LDN - Commodities	3,750,000.00
Commodities and other	108614577A	B	025323189.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	105570669A	B	025313016.01	79092015	CC - LDN - Commodities	275,746,515.00
Commodities and other	105570678A	S	025313016.01	79092015	CC - LDN - Commodities	275,746,515.00
Commodities and other	100450729A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108720096A	S	025935826.01	79016197	CC - LDN - Commodities	96,855.00
Commodities and other	100423683A	B	025228834.01	79016936	CC - LDN - Commodities	25,275,000.00
Commodities and other	100423986A	S	025228834.01	79016937	CC - LDN - Commodities	5,055,000.00
Commodities and other	108720098A	S	025228073.01	79011330	CC - LDN - Commodities	1,339,072.20

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100430663A	S	025226341.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	100430664A	S	025935909.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	108594655A	S	025264888.01	79016937	CC - LDN - Commodities	827,500.00
Commodities and other	100430847A	B	025264888.01	79016937	CC - LDN - Commodities	2,482,500.00
Commodities and other	100431311A	S	025943176.01	79016904	CC - LDN - Commodities	2,610,000.00
Commodities and other	100455645A	B	025228073.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	100455865A	S	025278896.01	79093032	CC - LDN - Commodities	735.29
Commodities and other	100455844A	S	025278896.01	79093032	CC - LDN - Commodities	735.29
Commodities and other	100455841A	S	025278896.01	79093032	CC - LDN - Commodities	735.29
Commodities and other	100455842A	S	025278896.01	79093032	CC - LDN - Commodities	735.29
Commodities and other	108720118A	S	025302217.01	79011330	CC - LDN - Commodities	2,012,372.56
Commodities and other	108620277A	B	025311028.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108621282A	S	025297607.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	100465729A	S	025935909.01	79096955	CC - LDN - Commodities	1,241,250.00
Commodities and other	100465748A	S	025228834.01	79096955	CC - LDN - Commodities	1,241,250.00
Commodities and other	100465801A	S	025226341.01	79096955	CC - LDN - Commodities	1,241,250.00
Commodities and other	100465820A	S	025943176.01	79096955	CC - LDN - Commodities	1,241,250.00
Commodities and other	106138181A	S	025234915.01	79014008	CC - NYK - Commodities	1,353,870.00
Commodities and other	100470085A	S	025234915.01	79014008	CC - NYK - Commodities	463,950.00
Commodities and other	100475073A	S	025345232.01	79014008	CC - NYK - Commodities	7,650,000.00
Commodities and other	100475530A	S	025345232.01	79014006	CC - NYK - Commodities	8,100,000.00
Commodities and other	100495959A	S	025231192.01	79011061	CC - NYK - Commodities	27,825,000.00
Commodities and other	100478464A	S	025265802.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	100495968A	S	025231192.01	79014014	CC - NYK - Commodities	10,872,320.00
Commodities and other	100495969A	B	025231192.01	79014014	CC - NYK - Commodities	79,360,000.00
Commodities and other	108603493A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108614512A	B	025935909.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	100494238A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	100502456A	B	025805797.01	79096743	CC - LDN - Commodities	48,262,500.00
Commodities and other	106138185A	S	025234915.01	79014008	CC - NYK - Commodities	819,540.00
Commodities and other	100504598A	S	025226341.01	79011061	CC - NYK - Commodities	9,627,450.00
Commodities and other	100506977A	S	025234915.01	79011042	CC - LDN - Commodities	7,830,000.00
Commodities and other	100507973A	B	025337247.01	79011227	CC - LDN - Commodities	5,055,293.34
Commodities and other	100514265A	S	025216466.01	79099891	CC - LDN - Commodities	10,000,000.00
Commodities and other	100514268A	B	025216466.01	79099891	CC - LDN - Commodities	17,500,000.00
Commodities and other	100515024A	B	025216466.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	100514979A	S	025216466.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	100516788A	S	025267550.01	79093125	CC - LDN - Commodities	384,159.13
Commodities and other	100516789A	S	025267550.01	79093125	CC - LDN - Commodities	384,159.13
Commodities and other	100516790A	S	025267550.01	79093125	CC - LDN - Commodities	384,159.13
Commodities and other	100516791A	S	025267550.01	79093125	CC - LDN - Commodities	384,159.13
Commodities and other	100516792A	S	025267550.01	79093125	CC - LDN - Commodities	384,159.13
Commodities and other	100516793A	S	025267550.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	100516794A	S	025267550.01	79093125	CC - LDN - Commodities	384,159.13
Commodities and other	100516795A	S	025267550.01	79093125	CC - LDN - Commodities	384,159.13
Commodities and other	100516798A	S	025267550.01	79093125	CC - LDN - Commodities	384,159.13
Commodities and other	100516799A	S	025267550.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	100516802A	S	025267550.01	79093125	CC - LDN - Commodities	384,159.13
Commodities and other	100576351A	B	025310780.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100577142A	S	025267550.01	79093125	CC - LDN - Commodities	1,097,597.50
Commodities and other	100577158A	S	025267550.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100577159A	S	025267550.01	79093125	CC - LDN - Commodities	987,837.75
Commodities and other	100577412A	S	025257536.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	100577292A	B	025268913.01	79096134	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100577804A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108720124A	B	025233511.01	79016110	CC - LDN - Commodities	9,753,100.00
Commodities and other	108603538A	B	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	100579881A	B	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108720131A	S	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	100580955A	B	025228073.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108720134A	S	025233511.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	100581013A	B	025233511.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	100587195A	S	025251117.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	100587198A	S	025251117.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	100587199A	S	025251117.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	100587200A	S	025251117.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	100587201A	S	025251117.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	100587208A	S	025251117.01	79090023	CC - LDN - Commodities	7,340,566.00
Commodities and other	100588856A	S	025935826.01	79011330	CC - LDN - Commodities	2,981,132.00
Commodities and other	100622135A	B	025307109.01	79096130	CC - LDN - Commodities	2,022,000.00
Commodities and other	108720140A	S	025345315.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108720153A	B	025231192.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	100622492A	S	025930124.01	79096134	CC - LDN - Commodities	4,965,000.00
Commodities and other	100623311A	S	025311978.01	79011227	CC - LDN - Commodities	745,862.95
Commodities and other	108720113A	S	025225780.01	79011202	CC - LDN - Commodities	4,170,000.00
Commodities and other	100627588A	S	025930082.01	79099885	CC - LDN - Commodities	2,009,969.02
Commodities and other	100627578A	S	025930082.01	79099885	CC - LDN - Commodities	2,009,969.02
Commodities and other	108720128A	S	025225780.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	100633675A	S	025231192.01	79016111	CC - LDN - Commodities	425,802.84
Commodities and other	100633764A	B	025231192.01	79016111	CC - LDN - Commodities	753,792.00
Commodities and other	100634847A	S	025310087.01	79011330	CC - LDN - Commodities	6,615,000.00
Commodities and other	100638913A	S	025264888.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	100665551A	B	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	100665593A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	100668213A	B	025328758.01	79096049	CC - LDN - Commodities	4,618,601.36
Commodities and other	100674073A	S	025244070.01	79093125	CC - LDN - Commodities	1,097,597.50
Commodities and other	100674074A	S	025244070.01	79093125	CC - LDN - Commodities	5,487,987.50
Commodities and other	100674075A	S	025244070.01	79093125	CC - LDN - Commodities	4,390,390.00
Commodities and other	100674076A	S	025244070.01	79093125	CC - LDN - Commodities	4,390,390.00
Commodities and other	100674077A	S	025244070.01	79093125	CC - LDN - Commodities	6,585,585.00
Commodities and other	100674078A	S	025244070.01	79093125	CC - LDN - Commodities	5,487,987.50
Commodities and other	100674149A	S	025244070.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	100674150A	S	025244070.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	100674151A	S	025244070.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	100674152A	S	025244070.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	100674153A	S	025244070.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	100674154A	S	025244070.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	100674226A	S	025244070.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	100674227A	S	025244070.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	100674228A	S	025244070.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	100674229A	S	025244070.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	100674231A	S	025244070.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	100674232A	S	025244070.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	100674408A	S	025244070.01	79093125	CC - LDN - Commodities	603,678.63
Commodities and other	100674409A	S	025244070.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	100674410A	S	025244070.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	100674411A	S	025244070.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	100674412A	S	025244070.01	79093125	CC - LDN - Commodities	439,039.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100674413A	S	025244070.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	100674572A	S	025244070.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	100674573A	S	025244070.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	100674574A	S	025244070.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	100674575A	S	025244070.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	100674576A	S	025244070.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	100674577A	S	025244070.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	100674578A	S	025244070.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	108653160A	B	025226648.01	79011016	CC - NYK - Commodities	15,386,000.00
Commodities and other	100675301A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	100677590A	B	025328758.01	79096049	CC - LDN - Commodities	4,618,601.36
Commodities and other	100681150A	S	025320284.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108600542A	B	025943176.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108599483A	S	025320284.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	100680929A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108621770A	S	025345000.01	79014008	CC - NYK - Commodities	311,710.00
Commodities and other	108663862A	S	025345000.01	79014008	CC - NYK - Commodities	678,265.50
Commodities and other	100704711A	B	025226648.01	79011320	CC - SI - Commodities	83,940,000.00
Commodities and other	100705988A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	100705989A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	100708874A	B	025328758.01	79096725	CC - LDN - Commodities	2,309,300.68
Commodities and other	108720147A	B	025226648.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108699103A	S	025345000.01	79011042	CC - LDN - Commodities	1,864,725.00
Commodities and other	108602971A	S	025320284.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601480A	S	025320284.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603576A	B	025257536.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	108699083A	S	025333642.01	79011042	CC - LDN - Commodities	24,236,250.00
Commodities and other	100717076A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	100718542A	S	025231192.01	79011003	CC - NYK - Commodities	25,610,738.26
Commodities and other	100719894A	B	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	100720020A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108698881A	B	025345315.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108600545A	B	025310749.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108720150A	B	025345000.01	79011330	CC - LDN - Commodities	1,122,750.00
Commodities and other	108720162A	B	025345000.01	79011330	CC - LDN - Commodities	701,350.00
Commodities and other	100722474A	B	025231192.01	79096130	CC - LDN - Commodities	27,990,000.00
Commodities and other	100722477A	S	025231192.01	79096130	CC - LDN - Commodities	30,330,000.00
Commodities and other	100723039A	B	025231192.01	79096130	CC - LDN - Commodities	13,995,000.00
Commodities and other	100723079A	S	025231192.01	79096130	CC - LDN - Commodities	15,165,000.00
Commodities and other	100723299A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	100725615A	S	025217225.01	79093125	CC - LDN - Commodities	833.33
Commodities and other	100739265A	B	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100750005A	B	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	100750019A	B	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	100740635A	B	025268913.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	100740637A	S	025268913.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	100740887A	B	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100740888A	S	025265778.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	100741214A	B	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100741215A	S	025265778.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	100741290A	B	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100741291A	S	025265778.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	100750066A	B	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	100744010A	S	025227588.01	79011042	CC - LDN - Commodities	13,776,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108621764A	S	025291527.01	79014014	CC - NYK - Commodities	1,714,460.00
Commodities and other	100748621A	B	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100751570A	S	025935826.01	79011330	CC - LDN - Commodities	2,905,875.00
Commodities and other	100754739A	S	025231192.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	100754740A	B	025231192.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	100757687A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	100757689A	S	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	100783514A	B	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100784064A	B	025257536.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	108594661A	B	025303850.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108595067A	B	025303850.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	100787300A	B	025339920.01	79096130	CC - LDN - Commodities	3,033,000.00
Commodities and other	108594281A	B	025227703.01	79016937	CC - LDN - Commodities	744,750.00
Commodities and other	108614530A	S	025265778.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	100789972A	S	025319484.01	79011227	CC - LDN - Commodities	1,089,765.32
Commodities and other	108621745A	S	025291527.01	79014014	CC - NYK - Commodities	4,675,800.00
Commodities and other	100824642A	B	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	100799385A	B	025278896.01	79091946	CC - LDN - Commodities	2,699,948.70
Commodities and other	100799380A	B	025278896.01	79091946	CC - LDN - Commodities	2,699,948.70
Commodities and other	100799382A	B	025278896.01	79091946	CC - LDN - Commodities	2,699,948.70
Commodities and other	100808513A	S	025217225.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	100808695A	S	025217225.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	100865698A	S	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107018195A	B	025323262.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108720317A	B	025233511.01	79016110	CC - LDN - Commodities	4,876,550.00
Commodities and other	108699012A	S	025226341.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108720320A	S	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108698997A	S	025226648.01	79011042	CC - LDN - Commodities	3,238,750.00
Commodities and other	100830206A	B	025226648.01	79011042	CC - LDN - Commodities	9,716,250.00
Commodities and other	108720337A	B	025231192.01	79011330	CC - LDN - Commodities	4,876,550.00
Commodities and other	100838186A	B	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	100838187A	S	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	100839254A	S	025935909.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	100839255A	B	025935909.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108720334A	B	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108720323A	S	025943176.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	100867438A	S	025303850.01	79011227	CC - LDN - Commodities	797,466.46
Commodities and other	108621767A	S	025291527.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	100870025A	B	025226648.01	79011042	CC - LDN - Commodities	37,500,000.00
Commodities and other	108599091A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603541A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108699055A	S	025273533.01	79011042	CC - LDN - Commodities	102,000.00
Commodities and other	108602897A	S	025268913.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	100875981A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	100875982A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	100876186A	S	025266339.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	100876187A	B	025266339.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	100885495A	B	025295932.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	100883887A	S	025930082.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	100883977A	S	025803925.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	100884261A	B	025268913.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	100884262A	S	025268913.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	100887378A	B	025295551.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	100887199A	S	025226341.01	79096130	CC - LDN - Commodities	5,055,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108615061A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108621754A	S	025291527.01	79014008	CC - NYK - Commodities	3,117,200.00
Commodities and other	100907376A	S	025935826.01	79011330	CC - LDN - Commodities	1,107,567.00
Commodities and other	108720341A	B	025231192.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	108720375A	B	025935909.01	79011330	CC - LDN - Commodities	4,876,550.00
Commodities and other	108720328A	S	025332578.01	79011330	CC - LDN - Commodities	2,112,991.19
Commodities and other	108699443A	S	025332578.01	79011042	CC - LDN - Commodities	2,172,576.00
Commodities and other	108603564A	S	025332578.01	79096130	CC - LDN - Commodities	534,730.50
Commodities and other	100915442A	S	025303850.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100915513A	S	025303850.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	100918120A	S	025943176.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	108615087A	B	025320284.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	108603561A	S	025284944.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	100943373A	B	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108601339A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108602904A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108720384A	B	025228073.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108602938A	S	025268913.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603626A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108720390A	S	025943176.01	79011330	CC - LDN - Commodities	3,178,751.80
Commodities and other	108599491A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	100966207A	S	025234915.01	79011042	CC - LDN - Commodities	10,881,000.00
Commodities and other	100966955A	S	025234915.01	79011330	CC - LDN - Commodities	5,512,500.00
Commodities and other	100997262A	S	025264888.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	100997280A	B	025264888.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	100998874A	B	025233511.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	108720393A	S	025284944.01	79011202	CC - LDN - Commodities	2,190,577.41
Commodities and other	101041470A	B	025284944.01	79011202	CC - LDN - Commodities	6,571,732.23
Commodities and other	108603572A	S	025265778.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	101003830A	S	025257536.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	108603568A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	101003651A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	101003652A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	101003653A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108615743A	B	025268913.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	101003716A	S	025268913.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108601755A	B	025935909.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	101004655A	S	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108603636A	B	025265778.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	101004657A	S	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108621792A	S	025291527.01	79014008	CC - NYK - Commodities	3,740,640.00
Commodities and other	109758401A	S	025311978.01	79011227	CC - LDN - Commodities	994,483.94
Commodities and other	101010015A	S	025311978.01	79011227	CC - LDN - Commodities	2,011,067.51
Commodities and other	108698980A	B	025226648.01	79011042	CC - LDN - Commodities	3,208,943.00
Commodities and other	101010811A	S	025264888.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	101010893A	B	025264888.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108720396A	S	025332578.01	79011330	CC - LDN - Commodities	757,383.85
Commodities and other	101013525A	S	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101014848A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	101014849A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	101019221A	B	025337866.01	79091013	CC - NYK - Commodities	85,121,850.99
Commodities and other	101019217A	B	025337866.01	79091013	CC - NYK - Commodities	61,321,102.44
Commodities and other	101056425A	S	025266537.01	79099889	CC - LDN - Commodities	1,025,084.20
Commodities and other	101039926A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101039927A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	101043162A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101043421A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101050663A	B	025226648.01	79011042	CC - LDN - Commodities	9,840,000.00
Commodities and other	101061230A	S	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101062245A	S	025217225.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	101063712A	B	025313016.01	79092015	CC - LDN - Commodities	10,000,000.00
Commodities and other	101095146A	B	025233511.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	108720405A	S	025226341.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	108698936A	B	025225780.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	101098721A	S	025254947.01	79096130	CC - LDN - Commodities	248,250.00
Commodities and other	108698908A	B	025225780.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	101103274A	S	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101108836A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	101108839A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108602944A	S	025266354.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108720387A	S	025234915.01	79011330	CC - LDN - Commodities	914,714.80
Commodities and other	101116329A	B	025265778.01	79096130	CC - LDN - Commodities	35,996,250.00
Commodities and other	101116330A	S	025265778.01	79096130	CC - LDN - Commodities	35,996,250.00
Commodities and other	101117759A	B	025265778.01	79016937	CC - LDN - Commodities	6,206,250.00
Commodities and other	101117761A	S	025265778.01	79016937	CC - LDN - Commodities	6,206,250.00
Commodities and other	101193136A	S	025318783.01	79010999	CC - NYK - Commodities	3,896,500.00
Commodities and other	101193138A	S	025318783.01	79010999	CC - NYK - Commodities	3,896,500.00
Commodities and other	101193185A	B	025265778.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	101193186A	S	025265778.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	101193187A	B	025265778.01	79016087	CC - LDN - Commodities	6,206,250.00
Commodities and other	101193188A	S	025265778.01	79016087	CC - LDN - Commodities	6,206,250.00
Commodities and other	101203602A	S	025210915.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	101203535A	B	025210915.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	101203676A	S	025410465.01	79251006	CC - LDN - Commodities	22,059,721.20
Commodities and other	101203693A	B	025410465.01	79251006	CC - LDN - Commodities	22,059,721.20
Commodities and other	101204114A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101205115A	B	025265778.01	79096130	CC - LDN - Commodities	6,206,250.00
Commodities and other	101205117A	S	025265778.01	79096130	CC - LDN - Commodities	6,206,250.00
Commodities and other	101273160A	S	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	101273823A	S	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108615870A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	101280639A	S	025267550.01	79093125	CC - LDN - Commodities	164,639.63
Commodities and other	101280640A	S	025267550.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	101280641A	S	025267550.01	79093125	CC - LDN - Commodities	164,639.63
Commodities and other	101280642A	S	025267550.01	79093125	CC - LDN - Commodities	164,639.63
Commodities and other	101280643A	S	025267550.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	101280644A	S	025267550.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	101280645A	S	025267550.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	101280646A	S	025267550.01	79093125	CC - LDN - Commodities	164,639.63
Commodities and other	101280647A	S	025267550.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	101280648A	S	025267550.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	101280650A	S	025267550.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	108720633A	S	025257536.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	101296551A	S	025267550.01	79093125	CC - LDN - Commodities	274,399.38
Commodities and other	101296552A	S	025267550.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	101296553A	S	025267550.01	79093125	CC - LDN - Commodities	274,399.38
Commodities and other	101296554A	S	025267550.01	79093125	CC - LDN - Commodities	274,399.38
Commodities and other	101296555A	S	025267550.01	79093125	CC - LDN - Commodities	274,399.38

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101296556A	S	025267550.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	101296557A	S	025267550.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	101296558A	S	025267550.01	79093125	CC - LDN - Commodities	274,399.38
Commodities and other	101296559A	S	025267550.01	79093125	CC - LDN - Commodities	274,399.38
Commodities and other	101296560A	S	025267550.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	101296562A	S	025267550.01	79093125	CC - LDN - Commodities	274,399.38
Commodities and other	108600524A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	101294792A	B	025268913.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108603643A	S	025299447.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	101322527A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101322528A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101322705A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101322706A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101322766A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101322767A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101322785A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101322786A	S	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101363072A	S	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101363079A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101322810A	S	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	101322811A	B	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	101322819A	S	025227703.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	101322820A	B	025227703.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	101323014A	S	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101323015A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101323264A	S	025231192.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	101323265A	B	025231192.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	101323266A	S	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101323267A	B	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101324076A	S	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101324077A	B	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109757385A	S	025311978.01	79016087	CC - LDN - Commodities	481,006.89
Commodities and other	101331531A	S	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108699452A	S	025228032.01	79011042	CC - LDN - Commodities	1,318,800.00
Commodities and other	101339943A	S	025305830.01	79011330	CC - LDN - Commodities	686,036.10
Commodities and other	106197107A	S	025305830.01	79011042	CC - LDN - Commodities	1,500,000.00
Commodities and other	101342761A	B	025337866.01	79091013	CC - NYK - Commodities	45,819,436.53
Commodities and other	101373562A	B	025337866.01	79091013	CC - NYK - Commodities	15,142,063.27
Commodities and other	101342893A	S	025225780.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	101342936A	B	025268913.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	101365194A	B	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108720641A	S	025332578.01	79011330	CC - LDN - Commodities	757,383.85
Commodities and other	101368774A	B	025265778.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	101368775A	S	025265778.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	101368776A	B	025265778.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	101368777A	S	025265778.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	101371109A	S	025310087.01	79016201	CC - LDN - Commodities	890,664.00
Commodities and other	101371915A	S	025226648.01	79011202	CC - LDN - Commodities	83,400,000.00
Commodities and other	101372794A	S	025935909.01	79011505	CC - LDN - Commodities	6,695,361.00
Commodities and other	101374503A	S	025216060.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	101374493A	S	025216060.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	101374513A	S	025216987.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	101374540A	S	025216987.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	108720630A	B	025345000.01	79016197	CC - LDN - Commodities	1,178,100.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108699197A	B	025345000.01	79011042	CC - LDN - Commodities	1,950,200.00
Commodities and other	101375702A	B	025943176.01	79011330	CC - LDN - Commodities	10,898,577.60
Commodities and other	101375724A	S	025943176.01	79011330	CC - LDN - Commodities	10,712,577.60
Commodities and other	101377550A	B	025279498.01	79014006	CC - NYK - Commodities	68,437,500.00
Commodities and other	108698901A	B	025225780.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	108603629A	B	025264888.01	79096130	CC - LDN - Commodities	3,887,500.00
Commodities and other	101388626A	B	025231192.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	101388666A	S	025264888.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	101392654A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101395003A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101416253A	S	025935826.01	79011330	CC - LDN - Commodities	2,036,675.00
Commodities and other	108720635A	B	025231192.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	108664449A	S	025320284.01	79014008	CC - NYK - Commodities	3,154,130.00
Commodities and other	101453001A	B	025337866.01	79091013	CC - NYK - Commodities	15,485,011.59
Commodities and other	101417410A	B	025279498.01	79014006	CC - NYK - Commodities	68,437,500.00
Commodities and other	101417872A	S	025326885.01	79016200	CC - LDN - Commodities	3,403,200.00
Commodities and other	101418175A	S	025943176.01	79011330	CC - LDN - Commodities	54,492,888.00
Commodities and other	101418201A	B	025264888.01	79011330	CC - LDN - Commodities	54,492,888.00
Commodities and other	108720671A	S	025302217.01	79011330	CC - LDN - Commodities	1,989,504.69
Commodities and other	108720650A	B	025226648.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	101421745A	S	025234915.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	101421744A	S	025341116.01	79096130	CC - LDN - Commodities	3,872,700.00
Commodities and other	101422034A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101425016A	S	025257536.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	101425017A	B	025257536.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	101428763A	B	025943176.01	79011330	CC - LDN - Commodities	53,562,888.00
Commodities and other	101458868A	S	025233511.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	101476458A	B	025248899.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101476083A	B	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108699488A	S	025226275.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	101471039A	S	025935909.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	108720653A	S	025935925.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108615791A	S	025264888.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	101472870A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101476585A	S	025280280.01	79011042	CC - LDN - Commodities	4,562,500.00
Commodities and other	101475577A	S	025257536.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	101475578A	B	025257536.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	101476010A	B	025280280.01	79011042	CC - LDN - Commodities	2,750,000.00
Commodities and other	108603650A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108602961A	S	025264888.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	101476098A	B	025265778.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	101476099A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101478787A	B	025337866.01	79091013	CC - NYK - Commodities	23,363,307.78
Commodities and other	101498112A	B	025943176.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	101498221A	B	025257536.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	101504629A	S	025303850.01	79016087	CC - LDN - Commodities	799,651.29
Commodities and other	101501851A	S	025265778.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	101501852A	B	025265778.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	101503265A	S	025943176.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	107911585A	B	025313701.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107911588A	S	025313701.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	101509022A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101509390A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101510106A	S	025264888.01	79011042	CC - LDN - Commodities	15,264,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101515396A	B	025228834.01	79016936	CC - LDN - Commodities	23,325,000.00
Commodities and other	108720657A	S	025234915.01	79011330	CC - LDN - Commodities	8,689,790.60
Commodities and other	108699234A	S	025234915.01	79011042	CC - LDN - Commodities	16,218,000.00
Commodities and other	108653164A	B	025248246.01	79011016	CC - NYK - Commodities	7,693,000.00
Commodities and other	101517544A	S	025231192.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	101517574A	B	025231192.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	101518658A	B	025226648.01	79011330	CC - LDN - Commodities	41,162,166.00
Commodities and other	101518685A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	101518687A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	101521754A	S	025280280.01	79011330	CC - LDN - Commodities	2,497,590.70
Commodities and other	108599518A	B	025264888.01	79096130	CC - LDN - Commodities	3,887,500.00
Commodities and other	101523005A	B	025280280.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	108720677A	S	025225780.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	101522796A	B	025225780.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	101523259A	B	025233511.01	79014014	CC - NYK - Commodities	49,500,000.00
Commodities and other	101523285A	S	025233511.01	79014014	CC - NYK - Commodities	29,700,000.00
Commodities and other	101523315A	B	025233511.01	79014014	CC - NYK - Commodities	1,428,480.00
Commodities and other	101523701A	S	025227133.01	79011042	CC - LDN - Commodities	12,500,000.00
Commodities and other	101523763A	B	025943176.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	101523784A	S	025943176.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108653165A	B	025248246.01	79011016	CC - NYK - Commodities	7,693,000.00
Commodities and other	101526089A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108699534A	S	025228032.01	79011042	CC - LDN - Commodities	2,900,000.00
Commodities and other	101548374A	B	025226648.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	101548399A	S	025234691.01	79011042	CC - LDN - Commodities	3,750,000.00
Commodities and other	109758405A	S	025312521.01	79011227	CC - LDN - Commodities	2,486,209.84
Commodities and other	101550226A	B	025312521.01	79011227	CC - LDN - Commodities	5,027,668.79
Commodities and other	101551569A	S	025234915.01	79011330	CC - LDN - Commodities	25,612,014.40
Commodities and other	101552388A	B	025233511.01	79011330	CC - LDN - Commodities	8,927,148.00
Commodities and other	101553140A	S	025234915.01	79011042	CC - LDN - Commodities	53,424,000.00
Commodities and other	108698751A	B	025248246.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	101556305A	B	025265778.01	79016937	CC - LDN - Commodities	2,482,500.00
Commodities and other	101556306A	S	025265778.01	79016937	CC - LDN - Commodities	2,482,500.00
Commodities and other	101559568A	B	025230459.01	79014006	CC - NYK - Commodities	38,250,000.00
Commodities and other	101560678A	B	025225780.01	79011042	CC - LDN - Commodities	9,716,250.00
Commodities and other	101560771A	B	025225780.01	79011042	CC - LDN - Commodities	9,716,250.00
Commodities and other	109614184A	S	025264888.01	79016914	CC - LDN - Commodities	17,870,362.50
Commodities and other	109614195A	S	025933680.01	79016914	CC - LDN - Commodities	14,296,290.00
Commodities and other	108664454A	S	025292913.01	79014006	CC - NYK - Commodities	750,000.00
Commodities and other	101564224A	S	025271560.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101564735A	B	025279498.01	79014006	CC - NYK - Commodities	27,375,000.00
Commodities and other	101565451A	S	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101566334A	S	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101566722A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107911591A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108001246A	B	025411992.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	108001258A	B	025410465.01	79251013	CC - LDN - Commodities	1,102.99
Commodities and other	101595782A	B	025265778.01	79016937	CC - LDN - Commodities	2,482,500.00
Commodities and other	101595783A	S	025265778.01	79016937	CC - LDN - Commodities	2,482,500.00
Commodities and other	101595816A	B	025265778.01	79016937	CC - LDN - Commodities	2,482,500.00
Commodities and other	101595818A	S	025265778.01	79016937	CC - LDN - Commodities	2,482,500.00
Commodities and other	108699042A	B	025226341.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	101598574A	S	025305830.01	79011330	CC - LDN - Commodities	3,459,908.73
Commodities and other	101598932A	S	025305830.01	79011042	CC - LDN - Commodities	9,030,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101599995A	B	025265778.01	79016937	CC - LDN - Commodities	6,206,250.00
Commodities and other	101599996A	S	025265778.01	79016937	CC - LDN - Commodities	6,206,250.00
Commodities and other	101600067A	S	025265778.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	109758407A	B	025337247.01	79011227	CC - LDN - Commodities	1,243,104.92
Commodities and other	108698873A	B	025231192.01	79011042	CC - LDN - Commodities	3,283,750.00
Commodities and other	101604731A	S	025264888.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	101604744A	B	025264888.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	101604752A	B	025943176.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	101604769A	S	025943176.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	108720689A	S	025227299.01	79011330	CC - LDN - Commodities	2,678,144.40
Commodities and other	108720692A	B	025943176.01	79011330	CC - LDN - Commodities	2,678,144.40
Commodities and other	108622148A	S	025291527.01	79014008	CC - NYK - Commodities	2,493,760.00
Commodities and other	101608734A	B	025248246.01	79011505	CC - LDN - Commodities	6,695,361.00
Commodities and other	101608856A	B	025935909.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	101610394A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	101610452A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	101612110A	S	025234915.01	79011042	CC - LDN - Commodities	25,440,000.00
Commodities and other	101613865A	B	025273533.01	79014006	CC - NYK - Commodities	27,375,000.00
Commodities and other	101612839A	S	025234915.01	79011330	CC - LDN - Commodities	11,433,935.00
Commodities and other	101613283A	B	025217464.01	79099893	CC - LDN - Commodities	25,000,000.00
Commodities and other	101616112A	B	025233545.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	101620090A	B	025345315.01	79011042	CC - LDN - Commodities	92,198,657.72
Commodities and other	101616696A	S	025231192.01	79011042	CC - LDN - Commodities	10,244,295.30
Commodities and other	101618340A	S	025226341.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	101619814A	S	025267949.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	101620075A	S	025226341.01	79011042	CC - LDN - Commodities	41,700,000.00
Commodities and other	109614166A	S	025938747.01	79016914	CC - LDN - Commodities	17,870,362.50
Commodities and other	101621328A	B	025935909.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	101621566A	B	025265778.01	79096725	CC - LDN - Commodities	4,965,000.00
Commodities and other	101647843A	B	025337866.01	79091013	CC - NYK - Commodities	22,641,346.73
Commodities and other	101645365A	B	025211020.01	79092020	CC - LDN - Commodities	3,662,443.54
Commodities and other	101645367A	B	025211020.01	79092020	CC - LDN - Commodities	3,662,443.54
Commodities and other	101642663A	S	025216060.01	79092020	CC - LDN - Commodities	7,324,887.08
Commodities and other	101642683A	S	025216060.01	79092020	CC - LDN - Commodities	7,324,887.08
Commodities and other	101643371A	B	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108720686A	S	025341116.01	79011330	CC - LDN - Commodities	2,332,522.74
Commodities and other	108720901A	S	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	101644311A	B	025265802.01	79011330	CC - LDN - Commodities	21,425,155.20
Commodities and other	101644334A	S	025265802.01	79011330	CC - LDN - Commodities	21,425,155.20
Commodities and other	108720904A	S	025345315.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108720898A	S	025935826.01	79011330	CC - LDN - Commodities	2,344,674.00
Commodities and other	101647142A	S	025232836.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	108062329A	B	025313016.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	101651577A	B	025290982.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	101651578A	S	025290982.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	108594452A	B	025265778.01	79016937	CC - LDN - Commodities	1,655,000.00
Commodities and other	101654897A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	101656342A	S	025303850.01	79011330	CC - LDN - Commodities	377,319.86
Commodities and other	101687604A	S	025328741.01	79096107	CC - LDN - Commodities	1,184,895.17
Commodities and other	101659677A	B	025233545.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	101661173A	B	025225780.01	79011042	CC - LDN - Commodities	6,250,000.00
Commodities and other	101662272A	S	025257536.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	101662817A	B	025230459.01	79014006	CC - NYK - Commodities	32,100,000.00
Commodities and other	101682427A	B	025226648.01	79011202	CC - LDN - Commodities	20,850,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101682459A	S	025226648.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	101685591A	S	025942731.01	79011330	CC - LDN - Commodities	2,663,040.00
Commodities and other	101687276A	B	025305590.01	79014006	CC - NYK - Commodities	16,425,000.00
Commodities and other	108699507A	S	025321563.01	79011042	CC - LDN - Commodities	4,517,500.00
Commodities and other	108698933A	B	025228073.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	101690413A	S	025305830.01	79011330	CC - LDN - Commodities	3,647,882.62
Commodities and other	101690885A	S	025305830.01	79011042	CC - LDN - Commodities	8,960,000.00
Commodities and other	101690997A	S	025216060.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	101690995A	S	025216060.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	101695524A	S	025265778.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	101695525A	B	025265778.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	101695770A	B	025226341.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	101695803A	B	025227133.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	101695982A	S	025935826.01	79011330	CC - LDN - Commodities	291,000.00
Commodities and other	101696007A	S	025935826.01	79016197	CC - LDN - Commodities	256,320.00
Commodities and other	101722855A	B	025337866.01	79091013	CC - NYK - Commodities	22,794,391.10
Commodities and other	101719005A	S	025265802.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	101719145A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101719984A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101726389A	S	025264888.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	101726404A	B	025264888.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	108603772A	S	025938762.01	79096130	CC - LDN - Commodities	331,000.00
Commodities and other	101728436A	S	025938762.01	79096130	CC - LDN - Commodities	3,972,000.00
Commodities and other	101739372A	S	025328758.01	79096107	CC - LDN - Commodities	1,777,342.75
Commodities and other	101732416A	S	025225780.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	101736244A	B	025943176.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	101738913A	S	025329178.01	79090015	CC - LDN - Commodities	2,952,006.24
Commodities and other	101737587A	B	025231192.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	101737588A	S	025231192.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	101738383A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108720907A	B	025225780.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	101740443A	S	025225780.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	101742712A	S	025310087.01	79011042	CC - LDN - Commodities	986,978.90
Commodities and other	101741661A	S	025215880.01	79092020	CC - LDN - Commodities	7,324,887.08
Commodities and other	101741671A	S	025215880.01	79092020	CC - LDN - Commodities	7,324,887.08
Commodities and other	101744007A	B	025345232.01	79014032	CC - NYK - Commodities	8,550,000.00
Commodities and other	101760651A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108599512A	B	025323189.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108603640A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	101762923A	S	025226648.01	79011330	CC - LDN - Commodities	16,347,866.40
Commodities and other	108720937A	B	025292913.01	79011330	CC - LDN - Commodities	660,871.58
Commodities and other	108622126A	B	025627746.01	79411108	CC - NYK - Commodities	3,968,000.00
Commodities and other	101774167A	B	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	101774162A	B	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	101779401A	B	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	101779402A	S	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	101780419A	S	025273533.01	79011042	CC - LDN - Commodities	2,758,000.00
Commodities and other	101780492A	S	025337247.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	101780432A	S	025273533.01	79011042	CC - LDN - Commodities	5,453,945.00
Commodities and other	101780518A	B	025337247.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	101780437A	S	025273533.01	79011042	CC - LDN - Commodities	5,309,150.00
Commodities and other	101782291A	B	025273533.01	79011042	CC - LDN - Commodities	3,796,800.00
Commodities and other	108650040A	S	025233511.01	79014036	CC - NYK - Commodities	8,927,148.00
Commodities and other	101805490A	B	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101813421A	S	025257536.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108720916A	B	025935909.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	101817561A	S	025935909.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	101819521A	B	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108622145A	B	025345000.01	79014008	CC - NYK - Commodities	533,716.00
Commodities and other	108699088A	B	025345000.01	79011042	CC - LDN - Commodities	865,150.00
Commodities and other	108622189A	S	025291527.01	79014008	CC - NYK - Commodities	2,883,410.00
Commodities and other	101854932A	S	025261199.01	79096130	CC - LDN - Commodities	1,075,750.00
Commodities and other	101855107A	S	025261199.01	79011330	CC - LDN - Commodities	9,990,362.80
Commodities and other	108664477A	S	025320284.01	79014008	CC - NYK - Commodities	5,585,118.00
Commodities and other	101855749A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	101855750A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108698792A	B	025233511.01	79011042	CC - LDN - Commodities	4,463,574.00
Commodities and other	101856790A	S	025233511.01	79011042	CC - LDN - Commodities	13,390,722.00
Commodities and other	101859403A	B	025257536.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108601470A	B	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	101863567A	B	025230459.01	79014006	CC - NYK - Commodities	51,750,000.00
Commodities and other	101868141A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	101902752A	B	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	101903021A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	101903022A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108603653A	S	025228834.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	101905911A	B	025230459.01	79014006	CC - NYK - Commodities	51,750,000.00
Commodities and other	108600527A	B	025265778.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	101910926A	S	025261199.01	79011330	CC - LDN - Commodities	6,357,503.60
Commodities and other	101910954A	S	025261199.01	79011330	CC - LDN - Commodities	4,995,181.40
Commodities and other	101910969A	S	025261199.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	101910990A	S	025261199.01	79011330	CC - LDN - Commodities	3,178,751.80
Commodities and other	101911109A	S	025305830.01	79011042	CC - LDN - Commodities	9,030,000.00
Commodities and other	101910989A	S	025261199.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	101911003A	S	025261199.01	79011330	CC - LDN - Commodities	1,362,322.20
Commodities and other	101910879A	S	025305830.01	79011330	CC - LDN - Commodities	3,459,908.73
Commodities and other	108649780A	S	025625211.01	79411011	CC - NYK - Commodities	2,231,787.00
Commodities and other	101916133A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101916135A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101916136A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101916139A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101916140A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101916141A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101916143A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101916144A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101916145A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101916146A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101916147A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101962123A	S	025251117.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	101944230A	S	025935909.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	101944318A	S	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108698583A	B	025234691.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108622478A	B	025291527.01	79014014	CC - NYK - Commodities	9,195,740.00
Commodities and other	108720957A	S	025226648.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108440918A	B	025410465.01	79251025	CC - LDN - Commodities	1,102.99
Commodities and other	101950331A	B	025232836.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	101950333A	S	025232836.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	101950358A	S	025231192.01	79011042	CC - LDN - Commodities	6,402,684.56

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108720920A	S	025248246.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	108698818A	B	025233511.01	79011042	CC - LDN - Commodities	2,270,537.00
Commodities and other	108720960A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	102001859A	S	025231192.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108721181A	S	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108616240A	B	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	102008159A	S	025312661.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	102008166A	S	025312661.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108602912A	S	025332578.01	79096130	CC - LDN - Commodities	567,996.00
Commodities and other	102010959A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	102010960A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108603659A	S	025930124.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108603656A	B	025323189.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108699306A	S	025299447.01	79011042	CC - LDN - Commodities	15,624,375.00
Commodities and other	109758410A	S	025311978.01	79011227	CC - LDN - Commodities	248,620.98
Commodities and other	108622522A	B	025291527.01	79014008	CC - NYK - Commodities	4,286,150.00
Commodities and other	102019237A	S	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	102019239A	B	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	102022660A	B	025228032.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	102022706A	S	025228032.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	102024111A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102024112A	B	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	102024289A	B	025935842.01	79011042	CC - LDN - Commodities	559,250.00
Commodities and other	102024726A	S	025935842.01	79011227	CC - LDN - Commodities	910,349.83
Commodities and other	102026950A	B	025345000.01	79096130	CC - LDN - Commodities	195,840.00
Commodities and other	108622511A	B	025345000.01	79014008	CC - NYK - Commodities	193,800.00
Commodities and other	102029056A	S	025328204.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	102029169A	B	025328204.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	102046871A	B	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108616969A	B	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	102051385A	B	025226648.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	102051389A	S	025226648.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	102054871A	S	025309923.01	79096725	CC - LDN - Commodities	6,927,902.03
Commodities and other	108684626A	S	025217225.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	102067370A	B	025226648.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	102067382A	S	025226648.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	108622528A	S	025291527.01	79014008	CC - NYK - Commodities	2,355,000.00
Commodities and other	102068960A	B	025233511.01	79011330	CC - LDN - Commodities	40,869,666.00
Commodities and other	108721210A	S	025232836.01	79011505	CC - LDN - Commodities	2,231,787.00
Commodities and other	102072307A	B	025230459.01	79014006	CC - NYK - Commodities	57,500,000.00
Commodities and other	108721195A	S	025935925.01	79011505	CC - LDN - Commodities	1,339,072.20
Commodities and other	102074701A	B	025230459.01	79014006	CC - NYK - Commodities	23,253,750.00
Commodities and other	108721188A	S	025310087.01	79016197	CC - LDN - Commodities	1,158,730.24
Commodities and other	102134535A	S	025228834.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108698921A	B	025943176.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	102140325A	S	025943176.01	79011042	CC - LDN - Commodities	4,770,000.00
Commodities and other	102172380A	S	025313016.01	79092015	CC - LDN - Commodities	93,753,815.10
Commodities and other	102172423A	B	025313016.01	79092015	CC - LDN - Commodities	170,962,839.30
Commodities and other	102172994A	S	025930082.01	79092019	CC - LDN - Commodities	4,232,429.00
Commodities and other	102173012A	S	025930082.01	79092019	CC - LDN - Commodities	4,232,429.00
Commodities and other	102175081A	S	025803925.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	102175058A	S	025803925.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	102243515A	S	025328758.01	79096725	CC - LDN - Commodities	4,618,601.36
Commodities and other	102243533A	S	025328741.01	79096725	CC - LDN - Commodities	3,079,067.57

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108721218A	B	025257536.01	79011330	CC - LDN - Commodities	2,497,590.70
Commodities and other	102240276A	S	025328758.01	79096049	CC - LDN - Commodities	2,309,300.68
Commodities and other	102240319A	S	025328741.01	79096049	CC - LDN - Commodities	1,539,533.79
Commodities and other	108699449A	S	025234915.01	79011042	CC - LDN - Commodities	4,770,000.00
Commodities and other	102243562A	B	025257536.01	79011330	CC - LDN - Commodities	10,712,577.60
Commodities and other	102243563A	S	025257536.01	79011330	CC - LDN - Commodities	10,712,577.60
Commodities and other	102243581A	B	025233511.01	79016072	CC - LDN - Commodities	29,259,300.00
Commodities and other	102243582A	B	025943176.01	79011042	CC - LDN - Commodities	6,360,000.00
Commodities and other	102243583A	S	025943176.01	79011042	CC - LDN - Commodities	6,360,000.00
Commodities and other	102243571A	B	025313016.01	79092015	CC - LDN - Commodities	100,371,731.46
Commodities and other	102243569A	S	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	102240412A	S	025284217.01	79011330	CC - LDN - Commodities	27,226,015.97
Commodities and other	102240416A	B	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	102240460A	S	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	102241132A	S	025305830.01	79011042	CC - LDN - Commodities	5,062,500.00
Commodities and other	102244053A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102245793A	S	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	102245683A	S	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108721228A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	102246017A	S	025231192.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108721225A	B	025284944.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	102246064A	S	025284944.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	102246442A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	102247140A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	102251969A	B	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	102252003A	S	025943176.01	79011042	CC - LDN - Commodities	18,750,000.00
Commodities and other	102255943A	B	025233545.01	79011042	CC - LDN - Commodities	37,500,000.00
Commodities and other	102282057A	B	025284944.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108600572A	S	025265778.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	102290124A	S	025309923.01	79096725	CC - LDN - Commodities	7,697,668.93
Commodities and other	108721191A	S	025233354.01	79011202	CC - LDN - Commodities	2,085,000.00
Commodities and other	102299808A	S	025265778.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	102301552A	S	025306606.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	102303821A	B	025226341.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108600558A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108699003A	S	025226648.01	79011042	CC - LDN - Commodities	3,283,750.00
Commodities and other	108622835A	S	025261199.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	108698759A	B	025248246.01	79011042	CC - LDN - Commodities	3,280,000.00
Commodities and other	108622740A	B	025345000.01	79014008	CC - NYK - Commodities	2,113,855.00
Commodities and other	108699160A	B	025345000.01	79011042	CC - LDN - Commodities	3,618,800.00
Commodities and other	108603782A	S	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	102336265A	B	025226341.01	79011227	CC - LDN - Commodities	1,241,250.00
Commodities and other	102336286A	B	025271560.01	79011227	CC - LDN - Commodities	1,241,250.00
Commodities and other	108594463A	B	025265778.01	79016937	CC - LDN - Commodities	2,068,750.00
Commodities and other	102337227A	S	025265778.01	79016937	CC - LDN - Commodities	6,206,250.00
Commodities and other	108594689A	S	025935651.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108594348A	S	025225525.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	108601710A	S	025225525.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603775A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603751A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108617040A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601762A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108594658A	S	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	102354375A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	102403070A	S	025336967.01	79096049	CC - LDN - Commodities	8,467,435.82
Commodities and other	102362319A	S	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	102362320A	S	025265778.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	102366944A	B	025312521.01	79011227	CC - LDN - Commodities	20,165,924.25
Commodities and other	108594665A	S	025265778.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	102366218A	S	025935842.01	79011227	CC - LDN - Commodities	2,888,247.80
Commodities and other	102366288A	S	025935842.01	79011227	CC - LDN - Commodities	325,813.49
Commodities and other	102366404A	B	025935842.01	79011227	CC - LDN - Commodities	10,696.09
Commodities and other	102366299A	B	025935842.01	79016197	CC - LDN - Commodities	5,533,857.71
Commodities and other	102366828A	B	025257536.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	102368057A	B	025290982.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	102392116A	S	025228834.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	102393786A	B	025935842.01	79011042	CC - LDN - Commodities	16,502,472.80
Commodities and other	102394037A	S	025935842.01	79011227	CC - LDN - Commodities	10,447,280.83
Commodities and other	102395287A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	102395774A	S	025217225.01	79099885	CC - LDN - Commodities	2,009,969.02
Commodities and other	102395775A	S	025217225.01	79099885	CC - LDN - Commodities	2,009,969.02
Commodities and other	102395776A	S	025217225.01	79099885	CC - LDN - Commodities	2,009,969.02
Commodities and other	102395777A	S	025217225.01	79099885	CC - LDN - Commodities	2,009,969.02
Commodities and other	102395778A	S	025217225.01	79099885	CC - LDN - Commodities	5,024,922.54
Commodities and other	108603763A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108698812A	B	025233511.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	108602967A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108698785A	B	025233511.01	79011042	CC - LDN - Commodities	1,991,691.01
Commodities and other	108595133A	S	025227703.01	79016937	CC - LDN - Commodities	331,000.00
Commodities and other	102402020A	S	025264888.01	79011042	CC - LDN - Commodities	15,264,000.00
Commodities and other	108594345A	S	025268913.01	79016937	CC - LDN - Commodities	331,000.00
Commodities and other	102403642A	S	025938762.01	79096130	CC - LDN - Commodities	2,979,000.00
Commodities and other	102403643A	S	025938762.01	79096130	CC - LDN - Commodities	1,986,000.00
Commodities and other	108698821A	S	025264888.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108684628A	S	025217225.01	79090015	CC - LDN - Commodities	1.00
Commodities and other	108698754A	B	025248246.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	108699015A	S	025226648.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	102426642A	B	025226648.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	105570673A	B	025313016.01	79092015	CC - LDN - Commodities	248,171,863.50
Commodities and other	102429010A	B	025230459.01	79014006	CC - NYK - Commodities	35,400,000.00
Commodities and other	102432322A	B	025337866.01	79091013	CC - NYK - Commodities	25,037,904.51
Commodities and other	108622861A	B	025230459.01	79014006	CC - NYK - Commodities	11,896,500.00
Commodities and other	108698815A	B	025233511.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	102458573A	B	025305830.01	79011042	CC - LDN - Commodities	6,250,000.00
Commodities and other	102458685A	B	025305830.01	79011330	CC - LDN - Commodities	2,195,315.52
Commodities and other	102459199A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108617458A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108622851A	B	025291527.01	79014008	CC - NYK - Commodities	4,442,010.00
Commodities and other	108602964A	B	025225525.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603756A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108721231A	S	025299447.01	79011330	CC - LDN - Commodities	417,109.95
Commodities and other	102464184A	S	025299447.01	79011330	CC - LDN - Commodities	1,252,701.92
Commodities and other	102468522A	S	025943176.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	102465986A	B	025264888.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	102489077A	S	025943176.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	108603766A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108721238A	B	025257536.01	79011330	CC - LDN - Commodities	14,304,383.10
Commodities and other	102493579A	B	025935909.01	79011042	CC - LDN - Commodities	19,080,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	102493595A	S	025935909.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108617462A	B	025264888.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	108604394A	S	025264888.01	79096130	CC - LDN - Commodities	1,555,000.00
Commodities and other	108599805A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108599521A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603853A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	102495177A	B	025295411.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	102495169A	S	025295411.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	102495918A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108601424A	B	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	102496615A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108600574A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108600564A	B	025265778.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108607989A	S	025265778.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	102500652A	B	025930082.01	79091946	CC - LDN - Commodities	22,059,721.20
Commodities and other	102501523A	S	025225780.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	102502788A	S	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	102502789A	B	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	102503435A	S	025265778.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	108598901A	B	025265778.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	108600949A	S	025265778.01	79096130	CC - LDN - Commodities	1,943,750.00
Commodities and other	102507769A	S	025313701.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	102507665A	B	025313701.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	102508146A	B	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108599618A	B	025943176.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	102520658A	B	025806183.01	79096743	CC - LDN - Commodities	12,637,500.00
Commodities and other	102520684A	B	025806183.01	79096743	CC - LDN - Commodities	12,637,500.00
Commodities and other	102520703A	B	025806183.01	79096743	CC - LDN - Commodities	12,637,500.00
Commodities and other	102520820A	B	025806183.01	79096743	CC - LDN - Commodities	12,637,500.00
Commodities and other	102520870A	B	025806183.01	79096743	CC - LDN - Commodities	12,637,500.00
Commodities and other	102520899A	B	025806183.01	79096743	CC - LDN - Commodities	12,637,500.00
Commodities and other	102531525A	B	025228834.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	102531622A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102531623A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108617993A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601874A	S	025310780.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108721250A	S	025227133.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	102538571A	S	025211020.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	102538592A	S	025211020.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	108721253A	S	025227133.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	108699431A	S	025234915.01	79011042	CC - LDN - Commodities	2,544,000.00
Commodities and other	102540304A	S	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	102540305A	B	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108603850A	S	025310780.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108603847A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108617977A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	102545385A	B	025305830.01	79011042	CC - LDN - Commodities	1,812,500.00
Commodities and other	102544037A	B	025305830.01	79011330	CC - LDN - Commodities	411,621.66
Commodities and other	102552182A	B	025345315.01	79011042	CC - LDN - Commodities	13,073,459.80
Commodities and other	108622867A	S	025291527.01	79014008	CC - NYK - Commodities	1,324,810.00
Commodities and other	102548122A	S	025225780.01	79011042	CC - LDN - Commodities	21,271,260.00
Commodities and other	102552272A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108721222A	S	025228073.01	79011330	CC - LDN - Commodities	3,870,000.00
Commodities and other	108721244A	B	025228073.01	79011330	CC - LDN - Commodities	2,588,872.92

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108721256A	S	025226341.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	102554886A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102555985A	S	025228073.01	79011330	CC - LDN - Commodities	25,920,000.00
Commodities and other	102556059A	B	025228073.01	79011330	CC - LDN - Commodities	16,970,394.00
Commodities and other	102556387A	S	025626961.01	79410536	CC - LDN - Commodities	13,143,464.47
Commodities and other	102585867A	B	025328204.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108598862A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	102558920A	S	025257536.01	79011042	CC - LDN - Commodities	11,250,000.00
Commodities and other	108622864A	S	025227836.01	79014006	CC - NYK - Commodities	9,500,000.00
Commodities and other	102559725A	B	025231192.01	79011042	CC - LDN - Commodities	46,158,000.00
Commodities and other	109758468A	S	025311978.01	79011227	CC - LDN - Commodities	696,138.75
Commodities and other	102584972A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109614176A	S	025938747.01	79016914	CC - LDN - Commodities	26,209,865.00
Commodities and other	102586795A	B	025305830.01	79011042	CC - LDN - Commodities	6,250,000.00
Commodities and other	102586809A	B	025305830.01	79011330	CC - LDN - Commodities	2,195,315.52
Commodities and other	108602996A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108602977A	B	025265778.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	102586813A	S	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	102586814A	S	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	102586815A	B	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108604038A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	102586843A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108722047A	B	025626961.01	79410536	CC - LDN - Commodities	4,230,788.59
Commodities and other	102587301A	S	025626961.01	79410536	CC - LDN - Commodities	12,692,365.77
Commodities and other	108601582A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	102587336A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108603843A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	102587338A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	102588493A	S	025935842.01	79011227	CC - LDN - Commodities	8,907,561.50
Commodities and other	108722018A	B	025257536.01	79011330	CC - LDN - Commodities	9,990,362.80
Commodities and other	102587646A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	102587677A	B	025935842.01	79011042	CC - LDN - Commodities	13,874,465.00
Commodities and other	108603856A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108618297A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108599167A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603833A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	102587935A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102587947A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108600600A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108618316A	S	025265778.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	102588461A	S	025234915.01	79016197	CC - LDN - Commodities	7,255,500.00
Commodities and other	102588612A	S	025234915.01	79011042	CC - LDN - Commodities	16,238,250.00
Commodities and other	102588676A	B	025231192.01	79011042	CC - LDN - Commodities	46,158,000.00
Commodities and other	102588864A	B	025345315.01	79011042	CC - LDN - Commodities	13,073,459.80
Commodities and other	108722057A	S	025233511.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	102589255A	S	025227133.01	79011330	CC - LDN - Commodities	12,960,000.00
Commodities and other	102589282A	B	025227133.01	79011330	CC - LDN - Commodities	8,046,307.50
Commodities and other	108600561A	B	025265778.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108604052A	S	025265778.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	102603925A	S	025226648.01	79011042	CC - LDN - Commodities	8,508,504.00
Commodities and other	102605557A	S	025234915.01	79011042	CC - LDN - Commodities	4,176,000.00
Commodities and other	102604710A	S	025234915.01	79011330	CC - LDN - Commodities	2,328,750.00
Commodities and other	102605023A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108722022A	S	025234691.01	79011330	CC - LDN - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	102606584A	B	025297029.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	102609378A	B	025345315.01	79011042	CC - LDN - Commodities	26,146,919.60
Commodities and other	102629855A	S	025231192.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	102629856A	B	025231192.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	102631753A	S	025309923.01	79096725	CC - LDN - Commodities	3,079,067.57
Commodities and other	102632153A	S	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	102632154A	B	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	102632733A	S	025295932.01	79096967	CC - LDN - Commodities	506,307.20
Commodities and other	102632950A	S	025304460.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	102634287A	B	025230459.01	79014008	CC - NYK - Commodities	43,704,000.00
Commodities and other	102634483A	B	025216060.01	79092015	CC - LDN - Commodities	66,179,163.60
Commodities and other	102634481A	B	025216060.01	79092015	CC - LDN - Commodities	66,179,163.60
Commodities and other	102635077A	B	025305830.01	79011330	CC - LDN - Commodities	2,103,844.04
Commodities and other	102635230A	B	025305830.01	79011042	CC - LDN - Commodities	6,125,000.00
Commodities and other	108618896A	S	025299686.01	79096967	CC - LDN - Commodities	215,007.17
Commodities and other	102647226A	S	025226341.01	79011042	CC - LDN - Commodities	8,508,504.00
Commodities and other	102650352A	B	025805615.01	79016952	CC - LDN - Commodities	31,166,688.44
Commodities and other	108622886A	S	025291527.01	79014014	CC - NYK - Commodities	14,027,400.00
Commodities and other	102671186A	B	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	102671325A	S	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	102684406A	S	025320284.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	102685733A	B	025320284.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	109614186A	S	025938747.01	79016914	CC - LDN - Commodities	15,487,647.50
Commodities and other	102699338A	B	025305830.01	79011330	CC - LDN - Commodities	503,093.14
Commodities and other	102709994A	B	025305830.01	79011042	CC - LDN - Commodities	1,500,000.00
Commodities and other	102703999A	B	025226341.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	102706534A	B	025230459.01	79014006	CC - NYK - Commodities	67,014,000.00
Commodities and other	102705845A	S	025231192.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	102705846A	B	025231192.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108722027A	S	025345315.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	102710949A	B	025345315.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	102712818A	B	025230459.01	79014008	CC - NYK - Commodities	24,360,000.00
Commodities and other	108722062A	S	025935909.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	102750445A	B	025935909.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108722031A	B	025257536.01	79011330	CC - LDN - Commodities	9,990,362.80
Commodities and other	102754848A	S	025345232.01	79014006	CC - NYK - Commodities	3,000,000.00
Commodities and other	102757509A	B	025234691.01	79011330	CC - LDN - Commodities	16,068,866.40
Commodities and other	108722065A	S	025233511.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	102757539A	B	025233511.01	79011330	CC - LDN - Commodities	20,086,083.00
Commodities and other	102771231A	S	025234915.01	79011042	CC - LDN - Commodities	19,802,250.00
Commodities and other	102770820A	S	025234915.01	79011330	CC - LDN - Commodities	7,968,000.00
Commodities and other	102772105A	B	025935842.01	79011042	CC - LDN - Commodities	13,988,000.00
Commodities and other	102772305A	S	025935842.01	79011227	CC - LDN - Commodities	8,867,779.27
Commodities and other	102772236A	B	025345315.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108623005A	S	025234915.01	79014008	CC - NYK - Commodities	77,930.00
Commodities and other	102775853A	B	025310087.01	79011330	CC - LDN - Commodities	28,955,150.10
Commodities and other	102775887A	S	025310087.01	79011330	CC - LDN - Commodities	28,221,288.68
Commodities and other	102776006A	B	025292913.01	79011330	CC - LDN - Commodities	34,650,000.00
Commodities and other	102778312A	B	025234691.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108722068A	S	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108722034A	B	025228073.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	102779349A	S	025228073.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	102779947A	S	025345232.01	79014008	CC - NYK - Commodities	3,000,000.00
Commodities and other	102779919A	S	025226341.01	79011330	CC - LDN - Commodities	19,500,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108722071A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	102780086A	S	025231192.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	102780752A	S	025226341.01	79011330	CC - LDN - Commodities	6,159,732.12
Commodities and other	102799605A	B	025225525.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108604043A	S	025268913.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	102800656A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102800934A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108722037A	B	025340647.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	102803046A	S	025227133.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	102805383A	S	025345315.01	79011042	CC - LDN - Commodities	4,687,500.00
Commodities and other	102805366A	B	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	102806945A	B	025230459.01	79014006	CC - NYK - Commodities	52,740,000.00
Commodities and other	102805598A	B	025297029.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	102805609A	S	025297029.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	102805718A	S	025283979.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	102807987A	S	025257536.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	102816409A	S	025292913.01	79011042	CC - LDN - Commodities	21,183,600.00
Commodities and other	102816377A	S	025292913.01	79011042	CC - LDN - Commodities	4,170,000.00
Commodities and other	102819284A	S	025303850.01	79011227	CC - LDN - Commodities	1,599,302.59
Commodities and other	102819405A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102819407A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102819471A	S	025271560.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102820799A	B	025930082.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	102824937A	S	025265778.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	102825473A	S	025345232.01	79014006	CC - NYK - Commodities	3,000,000.00
Commodities and other	102830246A	B	025233354.01	79011505	CC - LDN - Commodities	27,694,800.00
Commodities and other	102852341A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	102853719A	B	025257536.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	102853768A	B	025234691.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	102854600A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108722074A	S	025233545.01	79011505	CC - LDN - Commodities	15,386,000.00
Commodities and other	102857419A	B	025233511.01	79011330	CC - LDN - Commodities	20,086,083.00
Commodities and other	102857427A	S	025233511.01	79011330	CC - LDN - Commodities	20,086,083.00
Commodities and other	102858104A	B	025226341.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	102864708A	B	025226341.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	102867872A	S	025626581.01	79411106	CC - NYK - Commodities	76,500,000.00
Commodities and other	108699033A	S	025226648.01	79011042	CC - LDN - Commodities	3,208,943.00
Commodities and other	102893036A	S	025935909.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108722081A	B	025248246.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	102897459A	B	025340647.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	108699609A	S	025257536.01	79011042	CC - LDN - Commodities	5,375,000.00
Commodities and other	102902848A	S	025271560.01	79011042	CC - LDN - Commodities	7,632,000.00
Commodities and other	102903672A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102907563A	S	025626581.01	79411106	CC - NYK - Commodities	76,500,000.00
Commodities and other	102914536A	S	025226275.01	79011042	CC - LDN - Commodities	41,700,000.00
Commodities and other	102929743A	B	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	102930245A	S	025228834.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	102934372A	S	025261199.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	102934351A	B	025261199.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	102933569A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	102933570A	S	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	102934723A	B	025230459.01	79014006	CC - NYK - Commodities	50,985,000.00
Commodities and other	108618764A	B	025265778.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	102935831A	B	025326885.01	79011042	CC - LDN - Commodities	3,544,800.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	102936903A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102938026A	B	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108600609A	S	025299447.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	102942832A	S	025935826.01	79011042	CC - LDN - Commodities	2,939,262.60
Commodities and other	102940353A	B	025265802.01	79011202	CC - LDN - Commodities	20,016,000.00
Commodities and other	108722060A	B	025225632.01	79011505	CC - LDN - Commodities	4,463,574.00
Commodities and other	102942872A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108601225A	S	025228834.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108602984A	B	025265802.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	102944004A	S	025265802.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108601838A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108604368A	S	025265778.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108601867A	B	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	108604047A	S	025265778.01	79096130	CC - LDN - Commodities	1,555,000.00
Commodities and other	102945526A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	102945527A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	102947347A	S	025935925.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	102947357A	B	025935925.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	102948766A	S	025935842.01	79011227	CC - LDN - Commodities	2,872,934.26
Commodities and other	102969605A	B	025337866.01	79091013	CC - NYK - Commodities	23,255,292.66
Commodities and other	102970237A	B	025298811.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	102972807A	S	025228834.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	102973072A	S	025231192.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	102973073A	B	025231192.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	102973483A	S	025227299.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	102973517A	B	025345315.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	108619406A	B	025265802.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	102976197A	S	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	102976807A	S	025265778.01	79096130	CC - LDN - Commodities	24,825,000.00
Commodities and other	102976808A	B	025265778.01	79096130	CC - LDN - Commodities	24,825,000.00
Commodities and other	102979749A	S	025217464.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	102979875A	S	025233511.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	102980393A	B	025265802.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	102980685A	B	025284944.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	102981510A	B	025295650.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	108618702A	S	025930132.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108621407A	B	025295650.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	102984274A	S	025248246.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	108698780A	B	025248246.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	108599087A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108623042A	S	025291527.01	79014008	CC - NYK - Commodities	4,286,150.00
Commodities and other	108623021A	S	025291527.01	79014008	CC - NYK - Commodities	4,286,150.00
Commodities and other	102994271A	S	025264888.01	79011042	CC - LDN - Commodities	9,716,250.00
Commodities and other	102994436A	B	025337866.01	79091013	CC - NYK - Commodities	23,180,594.77
Commodities and other	102998163A	B	025337866.01	79091013	CC - NYK - Commodities	25,000,000.00
Commodities and other	103017227A	S	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108623027A	S	025291527.01	79014008	CC - NYK - Commodities	5,688,890.00
Commodities and other	103019319A	B	025216060.01	79092015	CC - LDN - Commodities	206,809,886.25
Commodities and other	103019283A	S	025216060.01	79092015	CC - LDN - Commodities	165,447,909.00
Commodities and other	103019288A	S	025216060.01	79092015	CC - LDN - Commodities	165,447,909.00
Commodities and other	103019311A	B	025216060.01	79092015	CC - LDN - Commodities	206,809,886.25
Commodities and other	103019619A	B	025264888.01	79016937	CC - LDN - Commodities	7,944,000.00
Commodities and other	103019795A	B	025264888.01	79016937	CC - LDN - Commodities	7,944,000.00
Commodities and other	103020037A	B	025935909.01	79016937	CC - LDN - Commodities	3,972,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103020578A	B	025217464.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	103032947A	B	025257536.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	103032981A	S	025234915.01	79011042	CC - LDN - Commodities	5,688,000.00
Commodities and other	103063073A	S	025234915.01	79011316	CC - SI - Commodities	5,730,000.00
Commodities and other	108604058A	B	025257536.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	103034091A	S	025257536.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	103035002A	S	025234915.01	79014008	CC - NYK - Commodities	1,416,150.00
Commodities and other	108722687A	B	025234691.01	79011505	CC - LDN - Commodities	4,463,574.00
Commodities and other	108655490A	S	025234691.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	103037695A	B	025234691.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	103038006A	S	025943176.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	103061684A	S	025309923.01	79096725	CC - LDN - Commodities	7,697,668.93
Commodities and other	103062978A	B	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	109758481A	S	025311978.01	79011227	CC - LDN - Commodities	2,262,450.95
Commodities and other	109758472A	S	025311978.01	79011227	CC - LDN - Commodities	745,862.95
Commodities and other	103074627A	B	025935842.01	79011042	CC - LDN - Commodities	7,317,304.02
Commodities and other	103074391A	S	025935842.01	79011227	CC - LDN - Commodities	5,339,112.55
Commodities and other	103075201A	B	025345232.01	79014006	CC - NYK - Commodities	3,000,000.00
Commodities and other	103074840A	S	025265778.01	79096130	CC - LDN - Commodities	18,660,000.00
Commodities and other	103074841A	B	025265778.01	79096130	CC - LDN - Commodities	20,220,000.00
Commodities and other	103075091A	S	025265778.01	79096130	CC - LDN - Commodities	13,995,000.00
Commodities and other	103075242A	B	025265778.01	79096130	CC - LDN - Commodities	15,165,000.00
Commodities and other	103078737A	S	025305830.01	79011042	CC - LDN - Commodities	5,025,000.00
Commodities and other	108600603A	S	025264888.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	108621273A	B	025295676.01	79096967	CC - LDN - Commodities	860,028.67
Commodities and other	103083473A	S	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108722705A	S	025233511.01	79011505	CC - LDN - Commodities	4,463,574.00
Commodities and other	103085823A	B	025233511.01	79011505	CC - LDN - Commodities	13,390,722.00
Commodities and other	103104702A	S	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108619383A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103109235A	B	025228834.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	103109716A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	103109717A	B	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	103109718A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	103109720A	S	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	103109884A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	103109885A	B	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108623353A	B	025247867.01	79014008	CC - NYK - Commodities	28,615,896.00
Commodities and other	108623359A	S	025247867.01	79014008	CC - NYK - Commodities	2,828,859.00
Commodities and other	108623362A	B	025247867.01	79014008	CC - NYK - Commodities	12,398,663.00
Commodities and other	108623314A	S	025247867.01	79014008	CC - NYK - Commodities	249,376.00
Commodities and other	106130644A	S	025234915.01	79011042	CC - LDN - Commodities	10,440,000.00
Commodities and other	103114949A	B	025345232.01	79014006	CC - NYK - Commodities	6,000,000.00
Commodities and other	108699085A	B	025808601.01	79011042	CC - LDN - Commodities	462,000.00
Commodities and other	103117971A	B	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108655524A	B	025225780.01	79011751	CC - NYK - Commodities	2,438,275.00
Commodities and other	108600568A	B	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	103126573A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103149055A	B	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	109758465A	S	025311978.01	79011227	CC - LDN - Commodities	3,770,751.59
Commodities and other	109758475A	S	025311978.01	79011227	CC - LDN - Commodities	198,896.79
Commodities and other	103155610A	S	025311978.01	79011227	CC - LDN - Commodities	994,624.41
Commodities and other	108620085A	B	025937012.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	103160436A	S	025808833.01	79092004	CC - LDN - Commodities	3,500,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103164466A	S	025265802.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108619941A	B	025283979.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	103167941A	B	025233511.01	79011042	CC - LDN - Commodities	5,212,500.00
Commodities and other	103168576A	B	025210865.01	79092004	CC - LDN - Commodities	10,049,845.08
Commodities and other	103168578A	B	025313016.01	79092004	CC - LDN - Commodities	20,099,690.15
Commodities and other	103168580A	B	025240623.01	79092004	CC - LDN - Commodities	10,049,845.08
Commodities and other	108699433A	S	025273533.01	79011042	CC - LDN - Commodities	689,500.00
Commodities and other	103171887A	B	025935909.01	79014036	CC - NYK - Commodities	11,158,935.00
Commodities and other	108655531A	S	025269952.01	79014679	CC - NYK - Commodities	10,803,100.00
Commodities and other	103173588A	B	025234691.01	79014036	CC - NYK - Commodities	6,695,361.00
Commodities and other	108623356A	B	025291527.01	79014014	CC - NYK - Commodities	2,337,900.00
Commodities and other	103193580A	B	025228032.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	109758487A	S	025311978.01	79011227	CC - LDN - Commodities	397,793.57
Commodities and other	103193638A	B	025265802.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	103195826A	S	025935842.01	79011227	CC - LDN - Commodities	8,867,779.27
Commodities and other	103198420A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103198839A	B	025337866.01	79091013	CC - NYK - Commodities	23,028,692.07
Commodities and other	103199756A	B	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	103203206A	B	025935842.01	79011042	CC - LDN - Commodities	13,526,500.00
Commodities and other	103203995A	S	025313016.01	79092015	CC - LDN - Commodities	44,119,442.40
Commodities and other	103203984A	S	025313016.01	79092015	CC - LDN - Commodities	44,119,442.40
Commodities and other	103205255A	B	025305830.01	79011042	CC - LDN - Commodities	12,116,250.00
Commodities and other	103207234A	S	025311978.01	79011227	CC - LDN - Commodities	994,483.94
Commodities and other	103207253A	S	025311978.01	79011227	CC - LDN - Commodities	252,764.67
Commodities and other	103207962A	B	025230459.01	79014006	CC - NYK - Commodities	66,474,000.00
Commodities and other	108722693A	S	025248246.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	108620068A	B	025311028.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	103211534A	B	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108699614A	S	025273533.01	79011042	CC - LDN - Commodities	1,134,375.00
Commodities and other	103216499A	S	025930124.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	103216501A	B	025930124.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	103216727A	S	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	103216729A	B	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	103216730A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103216830A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103217126A	B	025233354.01	79011042	CC - LDN - Commodities	9,840,000.00
Commodities and other	103217128A	S	025233354.01	79011042	CC - LDN - Commodities	9,840,000.00
Commodities and other	108722723A	S	025226648.01	79011505	CC - LDN - Commodities	2,231,787.00
Commodities and other	103217482A	B	025226648.01	79011505	CC - LDN - Commodities	6,695,361.00
Commodities and other	108722729A	S	025345315.01	79011505	CC - LDN - Commodities	4,463,574.00
Commodities and other	103219041A	B	025269952.01	79011505	CC - LDN - Commodities	13,390,722.00
Commodities and other	103219138A	B	025340647.01	79014036	CC - NYK - Commodities	4,463,574.00
Commodities and other	108722732A	S	025345315.01	79011505	CC - LDN - Commodities	2,231,787.00
Commodities and other	103219878A	B	025345315.01	79011505	CC - LDN - Commodities	6,695,361.00
Commodities and other	103223320A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108604101A	B	025257536.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	108604065A	S	025320284.01	79096130	CC - LDN - Commodities	4,137,500.00
Commodities and other	108623394A	B	025291527.01	79014008	CC - NYK - Commodities	4,675,800.00
Commodities and other	108620062A	B	025311028.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	103317904A	S	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108658033A	B	025231192.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	103327174A	S	025247867.01	79096130	CC - LDN - Commodities	355,652.00
Commodities and other	108623400A	B	025291527.01	79014008	CC - NYK - Commodities	15,975,650.00
Commodities and other	108699262A	B	025340647.01	79011042	CC - LDN - Commodities	2,663,548.80

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108699349A	S	025935826.01	79011042	CC - LDN - Commodities	1,674,561.60
Commodities and other	103325727A	S	025257536.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	103325769A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103325770A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	103326890A	S	025345315.01	79016218	CC - LDN - Commodities	19,080,000.00
Commodities and other	103327517A	S	025273533.01	79011042	CC - LDN - Commodities	689,500.00
Commodities and other	109758483A	S	025311978.01	79011227	CC - LDN - Commodities	2,714,941.14
Commodities and other	109758498A	S	025311978.01	79011227	CC - LDN - Commodities	348,069.38
Commodities and other	103350666A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	103351619A	S	025273533.01	79011042	CC - LDN - Commodities	689,500.00
Commodities and other	103350702A	B	025265778.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	103350838A	B	025265802.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108619416A	S	025225525.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106176720A	S	025305830.01	79014679	CC - NYK - Commodities	1,168,548.16
Commodities and other	106195573A	S	025305830.01	79011042	CC - LDN - Commodities	3,360,000.00
Commodities and other	108601385A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108722726A	B	025231192.01	79011505	CC - LDN - Commodities	2,438,275.00
Commodities and other	108603008A	S	025264888.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	103351994A	B	025264888.01	79096130	CC - LDN - Commodities	6,206,250.00
Commodities and other	108603001A	S	025225525.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	103351996A	B	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103354128A	B	025226341.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	103354141A	S	025226341.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	108604398A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103354412A	B	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103354473A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108699617A	S	025226275.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108623365A	B	025291527.01	79014008	CC - NYK - Commodities	4,675,800.00
Commodities and other	103361439A	S	025345232.01	79014006	CC - NYK - Commodities	4,800,000.00
Commodities and other	106177036A	S	025305830.01	79014679	CC - NYK - Commodities	38,223,644.71
Commodities and other	108722703A	B	025233511.01	79011505	CC - LDN - Commodities	7,314,825.00
Commodities and other	103367491A	S	025267949.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	103368070A	S	025231192.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	103368680A	B	025340647.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	108658043A	S	025257536.01	79014679	CC - NYK - Commodities	16,347,866.40
Commodities and other	103371557A	B	025257536.01	79014679	CC - NYK - Commodities	5,449,288.80
Commodities and other	108658036A	B	025226648.01	79014679	CC - NYK - Commodities	4,573,574.00
Commodities and other	103372438A	B	025337247.01	79011227	CC - LDN - Commodities	2,513,834.39
Commodities and other	103372453A	B	025337247.01	79011227	CC - LDN - Commodities	2,513,834.39
Commodities and other	108658069A	B	025808601.01	79014679	CC - NYK - Commodities	892,500.00
Commodities and other	108599615A	S	025264888.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	103372532A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108699168A	B	025808601.01	79011042	CC - LDN - Commodities	462,000.00
Commodities and other	103374372A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108722690A	B	025225632.01	79011505	CC - LDN - Commodities	1,339,072.20
Commodities and other	108604392A	S	025265778.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108604372A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108619835A	S	025264888.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	103391744A	B	025264888.01	79096130	CC - LDN - Commodities	6,206,250.00
Commodities and other	103392022A	B	025230459.01	79014006	CC - NYK - Commodities	39,600,000.00
Commodities and other	103392055A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103392248A	S	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103392249A	B	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108599612A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103392353A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103392403A	S	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103392404A	B	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103392798A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103394993A	S	025265778.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	103394995A	B	025265778.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	108604400A	S	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	103395445A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103396646A	S	025333642.01	79011042	CC - LDN - Commodities	16,525,551.25
Commodities and other	108600606A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103407696A	S	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103407726A	S	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103408941A	S	025228834.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103409556A	S	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103409561A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103410267A	S	025345232.01	79014008	CC - NYK - Commodities	4,524,000.00
Commodities and other	103410338A	B	025264888.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	103410346A	S	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	103410347A	S	025265778.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	103410348A	B	025265778.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	103410724A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109758503A	S	025311978.01	79011227	CC - LDN - Commodities	1,508,300.64
Commodities and other	109758506A	S	025311978.01	79011227	CC - LDN - Commodities	248,620.98
Commodities and other	103411627A	B	025230459.01	79014006	CC - NYK - Commodities	34,560,000.00
Commodities and other	103412062A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103412063A	B	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103412085A	S	025265778.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	103412086A	B	025265778.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	103412373A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103412543A	S	025234915.01	79011227	CC - LDN - Commodities	6,016,594.32
Commodities and other	103412623A	S	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	103412624A	B	025265778.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	103412722A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103412723A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103413841A	S	025303850.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	103413843A	B	025303850.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	103414204A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103414205A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108622666A	S	025930132.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108617907A	B	025283979.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	103421830A	S	025321563.01	79011042	CC - LDN - Commodities	10,633,500.00
Commodities and other	103427340A	S	025807728.01	79011330	CC - LDN - Commodities	975,310.00
Commodities and other	103422596A	B	025284944.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	103423072A	B	025230459.01	79014006	CC - NYK - Commodities	44,100,000.00
Commodities and other	103424048A	S	025257536.01	79096130	CC - LDN - Commodities	7,447,500.00
Commodities and other	103424049A	B	025257536.01	79096130	CC - LDN - Commodities	7,447,500.00
Commodities and other	103424177A	S	025930124.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	103424178A	B	025930124.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	103424179A	S	025231192.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103424180A	B	025231192.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103424914A	B	025935909.01	79011330	CC - LDN - Commodities	54,882,888.00
Commodities and other	103428386A	S	025310087.01	79011042	CC - LDN - Commodities	11,499,540.00
Commodities and other	103444133A	B	025226341.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	103446664A	S	025292913.01	79011042	CC - LDN - Commodities	10,425,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103446131A	S	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	103446132A	B	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	103446399A	S	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103446400A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109757377A	S	025311978.01	79016087	CC - LDN - Commodities	128,268.50
Commodities and other	103449696A	B	025265802.01	79096130	CC - LDN - Commodities	3,498,750.00
Commodities and other	103451271A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103451272A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103451994A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103451995A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108722696A	B	025233511.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	103453447A	S	025233511.01	79011330	CC - LDN - Commodities	20,086,083.00
Commodities and other	103454083A	S	025234915.01	79011042	CC - LDN - Commodities	3,750,000.00
Commodities and other	108620585A	B	025930124.01	79096130	CC - LDN - Commodities	1,555,000.00
Commodities and other	108722711A	S	025257536.01	79011330	CC - LDN - Commodities	4,086,966.60
Commodities and other	108722715A	B	025226648.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	103456978A	B	025225780.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	108603005A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103487458A	S	025228834.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	103489585A	B	025226648.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	103489983A	B	025226648.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	108722721A	B	025227299.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	103491768A	S	025227299.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108699183A	B	025808601.01	79011042	CC - LDN - Commodities	924,000.00
Commodities and other	106197658A	S	025234915.01	79011042	CC - LDN - Commodities	12,828,375.00
Commodities and other	103500095A	S	025266537.01	79099889	CC - LDN - Commodities	4,687,927.73
Commodities and other	103510576A	S	025266537.01	79099889	CC - LDN - Commodities	292,995.48
Commodities and other	103497012A	S	025234915.01	79014081	CC - NYK - Commodities	2,646,900.00
Commodities and other	103536640A	B	025211020.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108722738A	B	025340647.01	79011330	CC - LDN - Commodities	2,545,065.60
Commodities and other	103501943A	S	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103503545A	B	025230459.01	79014006	CC - NYK - Commodities	25,920,000.00
Commodities and other	108604364A	S	025943176.01	79096130	CC - LDN - Commodities	248,250.00
Commodities and other	103510689A	B	025234691.01	79016111	CC - LDN - Commodities	58,107.88
Commodities and other	103510924A	S	025234691.01	79016111	CC - LDN - Commodities	132,288.00
Commodities and other	103547172A	S	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108620596A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103536814A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108604606A	B	025266354.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103537091A	S	025266354.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103538601A	S	025226275.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	103537608A	S	025228834.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	103537609A	B	025265802.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103537689A	S	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103537690A	B	025264888.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108722741A	B	025265802.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	103538747A	B	025231192.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	103556424A	S	025281171.01	79093125	CC - LDN - Commodities	3,951,351.00
Commodities and other	103541383A	S	025309048.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108723100A	B	025935909.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	103541412A	S	025935909.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	103543991A	S	025225566.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	103550992A	S	025278896.01	79092015	CC - LDN - Commodities	1,102,986.06
Commodities and other	103550974A	B	025278896.01	79092015	CC - LDN - Commodities	1,102,986.06

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103550356A	S	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	103550266A	S	025321563.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	103551771A	S	025264888.01	79096725	CC - LDN - Commodities	4,965,000.00
Commodities and other	108723123A	S	025257536.01	79011330	CC - LDN - Commodities	4,086,966.60
Commodities and other	103552671A	S	025278896.01	79091946	CC - LDN - Commodities	359,993.16
Commodities and other	108699603A	B	025347725.01	79011042	CC - LDN - Commodities	1,641,875.00
Commodities and other	103552478A	S	025318403.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103552479A	B	025318403.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103552565A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103552567A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103552714A	S	025257536.01	79011330	CC - LDN - Commodities	8,173,933.20
Commodities and other	103552691A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103552692A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103553047A	S	025310749.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103553048A	B	025310749.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108623584A	B	025227836.01	79014079	CC - NYK - Commodities	5,000,000.00
Commodities and other	103553378A	B	025257536.01	79011330	CC - LDN - Commodities	5,449,288.80
Commodities and other	108623576A	S	025291527.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108600612A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103572601A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103573443A	S	025309923.01	79096725	CC - LDN - Commodities	3,848,834.46
Commodities and other	108623589A	S	025291527.01	79014081	CC - NYK - Commodities	3,117,200.00
Commodities and other	103573782A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103573783A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106197700A	S	025305830.01	79011330	CC - LDN - Commodities	1,168,548.16
Commodities and other	106197695A	S	025305830.01	79011042	CC - LDN - Commodities	3,360,000.00
Commodities and other	103574184A	B	025264888.01	79011042	CC - LDN - Commodities	20,850,000.00
Commodities and other	103574191A	S	025264888.01	79011042	CC - LDN - Commodities	19,432,500.00
Commodities and other	108723106A	S	025935925.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	103661616A	S	025216060.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	103661637A	S	025216060.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	103575179A	B	025345232.01	79014079	CC - NYK - Commodities	1,012,500.00
Commodities and other	103575265A	B	025345232.01	79014079	CC - NYK - Commodities	1,012,500.00
Commodities and other	103576558A	B	025233545.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	108601888A	S	025318403.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108604632A	B	025318403.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	103578743A	B	025304460.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108698954A	S	025269952.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	103583596A	B	025269952.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	103587150A	S	025292913.01	79011042	CC - LDN - Commodities	2,529,800.00
Commodities and other	108723129A	S	025299447.01	79011330	CC - LDN - Commodities	411,621.66
Commodities and other	108699354A	S	025299447.01	79011042	CC - LDN - Commodities	1,500,000.00
Commodities and other	103587059A	S	025231192.01	79096130	CC - LDN - Commodities	13,995,000.00
Commodities and other	103587060A	B	025231192.01	79096130	CC - LDN - Commodities	15,165,000.00
Commodities and other	103587625A	S	025231192.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	103587626A	B	025231192.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	103588154A	B	025935909.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	103588168A	S	025935909.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	103589530A	B	025226648.01	79011202	CC - LDN - Commodities	27,800,000.00
Commodities and other	103590679A	S	025310087.01	79011330	CC - LDN - Commodities	649,200.00
Commodities and other	103617397A	S	025266537.01	79099885	CC - LDN - Commodities	4,394,932.25
Commodities and other	103617577A	B	025314303.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	103617574A	B	025314303.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	103625206A	B	025345232.01	79014079	CC - NYK - Commodities	1,012,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103625377A	B	025345232.01	79014079	CC - NYK - Commodities	1,012,500.00
Commodities and other	108723132A	B	025226341.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	103651868A	S	025234915.01	79011227	CC - LDN - Commodities	7,179,373.95
Commodities and other	103651483A	S	025234915.01	79011227	CC - LDN - Commodities	4,786,249.30
Commodities and other	108698603A	S	025234691.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108623592A	S	025345000.01	79014008	CC - NYK - Commodities	326,970.00
Commodities and other	108723103A	B	025340647.01	79016197	CC - LDN - Commodities	2,503,248.00
Commodities and other	103660850A	S	025266354.01	79014081	CC - NYK - Commodities	5,844,750.00
Commodities and other	103660861A	S	025266354.01	79014081	CC - NYK - Commodities	5,844,750.00
Commodities and other	103660888A	S	025266354.01	79014081	CC - NYK - Commodities	5,844,750.00
Commodities and other	103656375A	S	025268913.01	79016923	CC - LDN - Commodities	4,665,000.00
Commodities and other	103656376A	B	025268913.01	79016923	CC - LDN - Commodities	5,055,000.00
Commodities and other	103657325A	S	025808833.01	79092004	CC - LDN - Commodities	7,000,000.00
Commodities and other	103664781A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103664782A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103664933A	S	025264888.01	79096130	CC - LDN - Commodities	6,206,250.00
Commodities and other	103664934A	B	025264888.01	79096130	CC - LDN - Commodities	6,206,250.00
Commodities and other	103664935A	S	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103664936A	B	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108723115A	B	025228073.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	103667172A	S	025231192.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	103667173A	S	025228073.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108723141A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108601428A	S	025318403.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	103694623A	S	025332578.01	79011042	CC - LDN - Commodities	7,658,076.00
Commodities and other	103694674A	S	025332578.01	79011330	CC - LDN - Commodities	7,447,607.90
Commodities and other	108600638A	S	025226341.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	103695106A	S	025803925.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	103695120A	S	025803925.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	103695135A	B	025803925.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	103695129A	B	025803925.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	108600618A	S	025226341.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	108723118A	S	025233511.01	79011330	CC - LDN - Commodities	4,876,550.00
Commodities and other	108699606A	S	025226275.01	79011042	CC - LDN - Commodities	13,900,000.00
Commodities and other	108782527A	S	025932237.01	79096107	CC - LDN - Commodities	2,034,079.08
Commodities and other	108782530A	S	025932229.01	79096107	CC - LDN - Commodities	1,017,039.54
Commodities and other	103699210A	S	025232836.01	79011330	CC - LDN - Commodities	10,898,577.60
Commodities and other	108698830A	B	025232836.01	79011042	CC - LDN - Commodities	6,950,000.00
Commodities and other	103703039A	B	025216060.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	103703023A	B	025216060.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	103702990A	S	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	103702930A	S	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	103706977A	B	025232836.01	79011202	CC - LDN - Commodities	41,700,000.00
Commodities and other	106195676A	S	025305830.01	79011042	CC - LDN - Commodities	3,360,000.00
Commodities and other	106195653A	S	025305830.01	79011330	CC - LDN - Commodities	1,168,548.16
Commodities and other	108623673A	S	025291527.01	79014081	CC - NYK - Commodities	1,402,740.00
Commodities and other	103711667A	S	025265778.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	103711755A	B	025265778.01	79096130	CC - LDN - Commodities	24,825,000.00
Commodities and other	103711956A	S	025265778.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	108623656A	S	025247867.01	79014081	CC - NYK - Commodities	3,545,737.00
Commodities and other	108621468A	B	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108599099A	B	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108604609A	S	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103736725A	B	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108603011A	B	025266354.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103737519A	S	025266354.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108621471A	B	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103741110A	S	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	103741111A	B	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	103741270A	B	025226341.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108599608A	B	025265778.01	79096130	CC - LDN - Commodities	7,775,000.00
Commodities and other	108723109A	B	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108723126A	S	025227299.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	103744386A	S	025228073.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	103748740A	S	025231192.01	79011505	CC - LDN - Commodities	138,474,000.00
Commodities and other	108604612A	S	025318403.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	103754110A	S	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103754111A	B	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103755306A	S	025939000.01	79011227	CC - LDN - Commodities	1,632,608.49
Commodities and other	103754911A	S	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103755515A	S	025268913.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	103755516A	B	025268913.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	103755592A	S	025265802.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	103756818A	S	025257536.01	79011330	CC - LDN - Commodities	32,265,020.27
Commodities and other	103757010A	S	025265778.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	103757011A	B	025265778.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	103757217A	B	025935909.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	108723171A	B	025340647.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	103770666A	S	025227703.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	103770984A	B	025312521.01	79016923	CC - LDN - Commodities	2,527,646.67
Commodities and other	103771775A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103772019A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103772020A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108665973A	S	025257536.01	79014081	CC - NYK - Commodities	1,838,627.00
Commodities and other	108604595A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103774757A	S	025231192.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108723174A	B	025231192.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	103776295A	S	025309923.01	79096058	CC - LDN - Commodities	4,445,392.32
Commodities and other	103776652A	S	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103776672A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103776673A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103776715A	S	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103779828A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103780438A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103780526A	S	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108623678A	B	025291527.01	79014081	CC - NYK - Commodities	3,974,430.00
Commodities and other	103782877A	B	025231192.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	103785689A	B	025231192.01	79016904	CC - LDN - Commodities	1,755,000.00
Commodities and other	103785740A	S	025935842.01	79011227	CC - LDN - Commodities	4,242,248.44
Commodities and other	103786967A	S	025217225.01	79090023	CC - LDN - Commodities	1.00
Commodities and other	103800040A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103801341A	S	025930124.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	103801794A	S	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103801868A	B	025938747.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	103805400A	S	025333642.01	79011042	CC - LDN - Commodities	11,199,600.00
Commodities and other	103805336A	S	025292913.01	79011042	CC - LDN - Commodities	20,989,000.00
Commodities and other	108723275A	S	025310087.01	79011330	CC - LDN - Commodities	399,464.65
Commodities and other	103809774A	B	025228834.01	79016936	CC - LDN - Commodities	5,831,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103809892A	S	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	103810843A	B	025211020.01	79092004	CC - LDN - Commodities	4,019,938.03
Commodities and other	103811142A	B	025284944.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103811143A	S	025284944.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108623693A	B	025234915.01	79014081	CC - NYK - Commodities	3,350,990.00
Commodities and other	103812567A	B	025269952.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	103834065A	B	025210865.01	79092004	CC - LDN - Commodities	8,039,876.06
Commodities and other	103835171A	S	025266354.01	79014081	CC - NYK - Commodities	23,379,000.00
Commodities and other	103836070A	S	025333642.01	79011042	CC - LDN - Commodities	11,249,010.00
Commodities and other	103836696A	S	025312042.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	103838765A	B	025216987.01	79092004	CC - LDN - Commodities	2,009,969.02
Commodities and other	103839769A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103839770A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108601289A	B	025284944.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103842108A	S	025217464.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	103842101A	S	025217464.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	103842118A	S	025313016.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	103842130A	S	025313016.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	103844593A	S	025225525.01	79011042	CC - LDN - Commodities	3,250,000.00
Commodities and other	103845040A	B	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103845227A	S	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103845391A	B	025284944.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103845458A	S	025284944.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108600581A	B	025265778.01	79096130	CC - LDN - Commodities	3,498,750.00
Commodities and other	103850709A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103850710A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103869829A	B	025226648.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	103869834A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103870513A	S	025217464.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	103871332A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	103887397A	S	025942731.01	79011330	CC - LDN - Commodities	1,130,880.00
Commodities and other	103887401A	S	025942731.01	79011330	CC - LDN - Commodities	1,383,360.00
Commodities and other	103887406A	B	025942731.01	79016197	CC - LDN - Commodities	41,520.00
Commodities and other	103871310A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103871364A	S	025313016.01	79092015	CC - LDN - Commodities	30,883,609.68
Commodities and other	103871346A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103871356A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103871389A	B	025930124.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103872809A	S	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	103872811A	S	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	103873142A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103873143A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103873659A	S	025305830.01	79011042	CC - LDN - Commodities	34,812,500.00
Commodities and other	108723244A	B	025228073.01	79011202	CC - LDN - Commodities	2,780,000.00
Commodities and other	103875945A	B	025935909.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103875946A	S	025935909.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103877577A	S	025237306.01	79099042	CC - LDN - Commodities	623,948.11
Commodities and other	103877580A	S	025237306.01	79099042	CC - LDN - Commodities	499,158.49
Commodities and other	103877582A	S	025237306.01	79099042	CC - LDN - Commodities	484,477.36
Commodities and other	103878405A	B	025340647.01	79011202	CC - LDN - Commodities	5,212,500.00
Commodities and other	103976054A	B	025313701.01	79092015	CC - LDN - Commodities	749,997.00
Commodities and other	103980626A	S	025313701.01	79092019	CC - LDN - Commodities	1,000,000.00
Commodities and other	103880594A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103880718A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103880731A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108600615A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108604949A	B	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	103883442A	S	025261199.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	103882808A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	103882809A	B	025231192.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	103883424A	S	025340647.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	103886340A	S	025261199.01	79014081	CC - NYK - Commodities	4,675,800.00
Commodities and other	108601879A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	103903283A	S	025231192.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103905679A	B	025935909.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	103906116A	S	025227703.01	79096953	CC - LDN - Commodities	4,965,000.00
Commodities and other	109758532A	S	025312521.01	79016087	CC - LDN - Commodities	2,486,209.84
Commodities and other	103907585A	B	025233511.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	103907588A	S	025233511.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	103910807A	S	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103910808A	B	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103911070A	B	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103911071A	S	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	103914698A	S	025283979.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	103919143A	B	025230459.01	79014081	CC - NYK - Commodities	12,001,500.00
Commodities and other	103919075A	B	025257536.01	79011330	CC - LDN - Commodities	8,966,473.20
Commodities and other	103922955A	S	025261199.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	103922908A	B	025345000.01	79096130	CC - LDN - Commodities	1,141,560.00
Commodities and other	108623696A	B	025291527.01	79014081	CC - NYK - Commodities	2,337,900.00
Commodities and other	103941958A	S	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108723281A	S	025269952.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	103942572A	B	025269952.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	103952435A	S	025224734.01	79093125	CC - LDN - Commodities	9,878,377.50
Commodities and other	108723266A	B	025228073.01	79011330	CC - LDN - Commodities	4,631,074.00
Commodities and other	108665873A	S	025320284.01	79014081	CC - NYK - Commodities	1,000,090.00
Commodities and other	103947321A	B	025935842.01	79016197	CC - LDN - Commodities	773,190.00
Commodities and other	103953661A	S	025935842.01	79011227	CC - LDN - Commodities	600,830.89
Commodities and other	103950627A	B	025230459.01	79014079	CC - NYK - Commodities	15,967,500.00
Commodities and other	108604618A	B	025930124.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	103953216A	S	025265802.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	103970765A	S	025247867.01	79014080	CC - NYK - Commodities	1,136,800.00
Commodities and other	103974689A	B	025318403.01	79011202	CC - LDN - Commodities	38,077,097.32
Commodities and other	108699319A	B	025273533.01	79011042	CC - LDN - Commodities	1,036,400.00
Commodities and other	108723269A	S	025257536.01	79011330	CC - LDN - Commodities	12,642,832.02
Commodities and other	108699641A	S	025257536.01	79011042	CC - LDN - Commodities	11,118,600.00
Commodities and other	108723500A	S	025257536.01	79011330	CC - LDN - Commodities	7,820,811.54
Commodities and other	108723460A	B	025233511.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	103982559A	S	025211020.01	79092020	CC - LDN - Commodities	3,662,443.54
Commodities and other	103982561A	S	025211020.01	79092020	CC - LDN - Commodities	3,662,443.54
Commodities and other	103999712A	S	025264888.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	104001910A	B	025230459.01	79014081	CC - NYK - Commodities	27,100,000.00
Commodities and other	108723513A	S	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	104001564A	B	025228073.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	104001891A	S	025231192.01	79011505	CC - LDN - Commodities	184,632,000.00
Commodities and other	104001968A	B	025230459.01	79014081	CC - NYK - Commodities	22,680,000.00
Commodities and other	104001993A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104002025A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108623699A	S	025247867.01	79014081	CC - NYK - Commodities	2,828,925.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104003842A	B	025266339.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108604615A	S	025227703.01	79096130	CC - LDN - Commodities	1,555,000.00
Commodities and other	104004771A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104004776A	B	025228834.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	104004832A	B	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104004833A	S	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104005757A	S	025257536.01	79096725	CC - LDN - Commodities	4,965,000.00
Commodities and other	104009314A	B	025230459.01	79014079	CC - NYK - Commodities	16,020,000.00
Commodities and other	108723466A	B	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	104007825A	S	025226648.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	104010490A	B	025233354.01	79011042	CC - LDN - Commodities	19,680,000.00
Commodities and other	104010494A	S	025233354.01	79011042	CC - LDN - Commodities	19,680,000.00
Commodities and other	104014636A	B	025266354.01	79014081	CC - NYK - Commodities	6,546,120.00
Commodities and other	104014671A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104014722A	S	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104015057A	B	025943176.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	104015120A	S	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108723520A	B	025226648.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	104044310A	S	025328204.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	104044145A	B	025328204.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	104018337A	B	025257536.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108623702A	B	025291527.01	79014008	CC - NYK - Commodities	22,989,350.00
Commodities and other	104020416A	B	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104044642A	S	025309923.01	79096107	CC - LDN - Commodities	8,890,784.63
Commodities and other	104021020A	S	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104022370A	B	025312521.01	79011227	CC - LDN - Commodities	5,055,293.34
Commodities and other	104039736A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104040390A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104040573A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108622444A	B	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	104042910A	S	025299447.01	79096130	CC - LDN - Commodities	1,312,746.00
Commodities and other	104052252A	B	025230459.01	79014080	CC - NYK - Commodities	21,630,000.00
Commodities and other	108723481A	S	025234691.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	104050365A	B	025234691.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108723523A	S	025234691.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	104050538A	B	025234691.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	104050947A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104050965A	B	025625211.01	79410536	CC - LDN - Commodities	26,286,928.93
Commodities and other	104062461A	B	025312521.01	79011227	CC - LDN - Commodities	2,527,646.67
Commodities and other	104084711A	S	025309923.01	79096107	CC - LDN - Commodities	4,445,392.32
Commodities and other	104063404A	S	025231192.01	79016957	CC - LDN - Commodities	8,010,000.00
Commodities and other	104337524A	B	025281171.01	79099042	CC - LDN - Commodities	734,056.60
Commodities and other	104082000A	S	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104082001A	B	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104083224A	S	025310780.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104083225A	B	025310780.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	108723463A	S	025227299.01	79011202	CC - LDN - Commodities	1,737,500.00
Commodities and other	108723516A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	104084497A	S	025935909.01	79011330	CC - LDN - Commodities	11,904,000.00
Commodities and other	108723494A	S	025625211.01	79410401	CC - LDN - Commodities	4,876,550.00
Commodities and other	104085279A	S	025305830.01	79011042	CC - LDN - Commodities	3,437,500.00
Commodities and other	108723478A	S	025257536.01	79011330	CC - LDN - Commodities	3,632,859.20
Commodities and other	108723484A	B	025226341.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108723526A	B	025232836.01	79011330	CC - LDN - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104086190A	B	025257536.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	104087463A	B	025324856.01	79011227	CC - LDN - Commodities	6,033,202.54
Commodities and other	104086357A	S	025305830.01	79011330	CC - LDN - Commodities	1,600,750.90
Commodities and other	104096957A	B	025264888.01	79096725	CC - LDN - Commodities	4,965,000.00
Commodities and other	108623675A	B	025291527.01	79014081	CC - NYK - Commodities	2,337,900.00
Commodities and other	104103439A	B	025625211.01	79410536	CC - LDN - Commodities	50,769,463.09
Commodities and other	104103943A	S	025261199.01	79014081	CC - NYK - Commodities	3,506,850.00
Commodities and other	104107727A	S	023819048.01	79096503	CC - LDN - Commodities	3,076,452.57
Commodities and other	104105057A	S	025261199.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	104106551A	S	025337247.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104127067A	S	023823065.01	79096503	CC - LDN - Commodities	3,076,452.57
Commodities and other	104127218A	B	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108623809A	S	025247867.01	79014081	CC - NYK - Commodities	4,075,739.00
Commodities and other	104133541A	S	025281171.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	104133544A	S	025281171.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	104133545A	S	025281171.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	104133546A	S	025281171.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	104133547A	S	025281171.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	104133548A	S	025281171.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	104135013A	B	025281171.01	79099042	CC - LDN - Commodities	1,835,141.50
Commodities and other	104134904A	B	025281171.01	79099042	CC - LDN - Commodities	1,835,141.50
Commodities and other	104245317A	S	028210656.01	79988964	CC - NYK - Commodities	6,561,706.00
Commodities and other	104136116A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104144070A	S	025224734.01	79093125	CC - LDN - Commodities	11,195,494.50
Commodities and other	108699622A	B	025247867.01	79011042	CC - LDN - Commodities	1,780,800.00
Commodities and other	104247377A	B	025264888.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	104247552A	S	025292913.01	79011042	CC - LDN - Commodities	1,423,692.00
Commodities and other	108699248A	B	025273533.01	79011042	CC - LDN - Commodities	1,295,500.00
Commodities and other	104252624A	B	025273533.01	79011042	CC - LDN - Commodities	1,314,500.00
Commodities and other	104256281A	S	025226648.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	104256441A	B	025234915.01	79011330	CC - LDN - Commodities	6,860,361.00
Commodities and other	104256290A	B	025226648.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108723620A	B	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	104257496A	S	025226648.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	104260552A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108623828A	B	025234915.01	79014081	CC - NYK - Commodities	779,300.00
Commodities and other	108623814A	S	025291527.01	79014081	CC - NYK - Commodities	215,750.00
Commodities and other	108623835A	S	025247867.01	79014081	CC - NYK - Commodities	4,075,739.00
Commodities and other	104265733A	S	025247867.01	79014081	CC - NYK - Commodities	3,243,771.00
Commodities and other	104296626A	B	025226648.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	104296637A	S	025226648.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	107615598A	B	025211137.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107615601A	B	025211137.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108723600A	S	025332578.01	79011330	CC - LDN - Commodities	7,110,535.50
Commodities and other	108699334A	S	025332578.01	79011042	CC - LDN - Commodities	6,677,364.00
Commodities and other	104297154A	S	025226341.01	79011202	CC - LDN - Commodities	25,384,731.54
Commodities and other	104297804A	B	025271560.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104297808A	B	025225525.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104299461A	B	025233511.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	104303688A	B	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104304526A	S	025935909.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	104304719A	B	025935909.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	108723603A	S	025231192.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	108723627A	S	025231192.01	79011202	CC - LDN - Commodities	4,230,788.59

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108723607A	B	025234691.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	104306237A	S	025313016.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	104306908A	S	025268913.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	104306909A	B	025268913.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	104306910A	S	025268913.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	104306911A	B	025268913.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	104306912A	S	025268913.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	104306913A	B	025268913.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	104306915A	S	025268913.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	104306917A	B	025268913.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	104306950A	B	025225525.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104327841A	B	025324864.01	79011227	CC - LDN - Commodities	4,022,135.03
Commodities and other	109631857A	S	025284944.01	79016914	CC - LDN - Commodities	6,637,500.00
Commodities and other	104327862A	S	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	104327832A	S	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	109631853A	S	025933680.01	79016914	CC - LDN - Commodities	7,375,000.00
Commodities and other	104328026A	S	025234915.01	79011042	CC - LDN - Commodities	10,312,500.00
Commodities and other	104338160A	S	025217225.01	79099889	CC - LDN - Commodities	30,764,525.74
Commodities and other	104328328A	B	025233545.01	79011042	CC - LDN - Commodities	6,250,000.00
Commodities and other	108723634A	S	025299447.01	79011330	CC - LDN - Commodities	411,621.66
Commodities and other	109631851A	B	025273798.01	79016914	CC - LDN - Commodities	2,360,000.00
Commodities and other	104330331A	S	025280280.01	79011330	CC - LDN - Commodities	5,222,235.10
Commodities and other	104330362A	S	025280280.01	79011042	CC - LDN - Commodities	3,625,000.00
Commodities and other	104329661A	S	025268913.01	79096130	CC - LDN - Commodities	3,498,750.00
Commodities and other	104329662A	B	025268913.01	79096130	CC - LDN - Commodities	3,791,250.00
Commodities and other	104329699A	S	025268913.01	79096130	CC - LDN - Commodities	3,498,750.00
Commodities and other	104329700A	B	025268913.01	79096130	CC - LDN - Commodities	3,791,250.00
Commodities and other	104329701A	S	025268913.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	104329702A	B	025268913.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	104329703A	S	025268913.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	104329704A	B	025268913.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	107674322A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108699346A	B	025305830.01	79011042	CC - LDN - Commodities	7,793,750.00
Commodities and other	104334828A	B	025280280.01	79011042	CC - LDN - Commodities	625,000.00
Commodities and other	104334230A	S	025299447.01	79011330	CC - LDN - Commodities	823,243.32
Commodities and other	104338185A	S	025299447.01	79011042	CC - LDN - Commodities	1,593,750.00
Commodities and other	104341163A	B	025280280.01	79011330	CC - LDN - Commodities	1,816,429.60
Commodities and other	108623800A	S	025291527.01	79014081	CC - NYK - Commodities	5,766,820.00
Commodities and other	104341899A	B	025264888.01	79011042	CC - LDN - Commodities	41,542,200.00
Commodities and other	104341729A	B	025226648.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	104341746A	S	025226648.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	104343749A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104343750A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104343751A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104343752A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104343754A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104361902A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104343741A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104343742A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104343743A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104343744A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104343745A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104361904A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104345953A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104345954A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104345955A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104345956A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104345957A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104361913A	B	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	104360077A	S	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104361539A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104362636A	S	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104362809A	S	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104362810A	B	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104363083A	S	025264888.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	104363090A	B	025264888.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	104364060A	B	025626961.01	79410536	CC - LDN - Commodities	13,143,464.47
Commodities and other	108601850A	B	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	104366215A	S	025297029.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	104366213A	S	025297029.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	104366234A	B	025297029.01	79092015	CC - LDN - Commodities	29,780,623.62
Commodities and other	104366237A	B	025297029.01	79092015	CC - LDN - Commodities	29,780,623.62
Commodities and other	104367942A	S	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108623803A	B	025291527.01	79014081	CC - NYK - Commodities	2,337,900.00
Commodities and other	104370593A	S	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104370594A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108623807A	B	025291527.01	79014081	CC - NYK - Commodities	2,337,900.00
Commodities and other	108604626A	B	025943176.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	104371714A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104383571A	B	025216987.01	79092001	CC - LDN - Commodities	22,059,721.20
Commodities and other	104383516A	B	025328204.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	104383603A	B	025216060.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	104383900A	B	025216987.01	79092004	CC - LDN - Commodities	4,019,938.03
Commodities and other	104385630A	B	025930801.01	79014080	CC - NYK - Commodities	19,046,400.00
Commodities and other	104385682A	B	025307109.01	79014080	CC - NYK - Commodities	17,856,000.00
Commodities and other	104385729A	S	025930801.01	79014080	CC - NYK - Commodities	7,539,200.00
Commodities and other	104385748A	S	025930801.01	79014080	CC - NYK - Commodities	7,539,200.00
Commodities and other	104385820A	B	025265802.01	79014080	CC - NYK - Commodities	7,539,200.00
Commodities and other	104385822A	B	025265802.01	79014080	CC - NYK - Commodities	7,539,200.00
Commodities and other	104400284A	S	025247867.01	79014082	CC - NYK - Commodities	9,837,542.00
Commodities and other	108698972A	S	025269952.01	79011042	CC - LDN - Commodities	3,283,750.00
Commodities and other	108698969A	B	025269952.01	79011042	CC - LDN - Commodities	3,280,000.00
Commodities and other	108723644A	B	025299447.01	79011330	CC - LDN - Commodities	7,261,006.08
Commodities and other	104423152A	B	025305590.01	79014081	CC - NYK - Commodities	18,250,000.00
Commodities and other	108623832A	S	025247867.01	79014081	CC - NYK - Commodities	4,347,951.00
Commodities and other	104428283A	B	025269952.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	104428343A	S	025269952.01	79014679	CC - NYK - Commodities	3,570,859.20
Commodities and other	104428654A	S	025269952.01	79014679	CC - NYK - Commodities	7,141,718.40
Commodities and other	108723653A	S	025625211.01	79410401	CC - LDN - Commodities	4,876,550.00
Commodities and other	104454508A	B	025625211.01	79410401	CC - LDN - Commodities	14,629,650.00
Commodities and other	108699455A	B	025305830.01	79011042	CC - LDN - Commodities	7,793,750.00
Commodities and other	109758519A	S	025311978.01	79011227	CC - LDN - Commodities	3,770,751.59
Commodities and other	104447104A	S	025284944.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	104447105A	B	025284944.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	104447209A	S	025284944.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	104447210A	B	025284944.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	104447212A	S	025284944.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	104447214A	B	025284944.01	79096130	CC - LDN - Commodities	1,263,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104472959A	B	025626961.01	79410536	CC - LDN - Commodities	26,286,928.93
Commodities and other	104474027A	S	025625211.01	79410536	CC - LDN - Commodities	13,143,464.47
Commodities and other	104474057A	B	025625211.01	79410536	CC - LDN - Commodities	13,143,464.47
Commodities and other	104475336A	S	025248246.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	108603014A	S	025930124.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	104482248A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108622353A	S	025930124.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	104484421A	B	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104487250A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104503427A	S	025281171.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	104503841A	B	025257536.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	108602987A	B	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108604635A	B	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109758513A	S	025311978.01	79011227	CC - LDN - Commodities	3,770,751.59
Commodities and other	108604629A	B	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	104516972A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104517103A	S	025225525.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104518744A	S	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108623842A	B	025291527.01	79014081	CC - NYK - Commodities	5,922,680.00
Commodities and other	104521117A	S	025226341.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108723612A	S	025265802.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	104552706A	S	025231192.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	104552719A	B	025231192.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	104553411A	S	025935909.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	104553426A	B	025935909.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	104553441A	S	025228073.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	104553453A	B	025228073.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	104556801A	B	025211020.01	79092004	CC - LDN - Commodities	4,019,938.03
Commodities and other	108723623A	S	025225780.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	104563805A	B	025247867.01	79014081	CC - NYK - Commodities	3,423,160.00
Commodities and other	104563399A	S	025216813.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	104566311A	S	025225566.01	79011042	CC - LDN - Commodities	7,923,000.00
Commodities and other	104564170A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104564172A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104564754A	S	025305830.01	79011042	CC - LDN - Commodities	3,360,000.00
Commodities and other	104564675A	S	025305830.01	79011330	CC - LDN - Commodities	1,168,548.16
Commodities and other	104566309A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104566310A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108637585A	S	025234915.01	79011227	CC - LDN - Commodities	4,387,504.33
Commodities and other	104568693A	B	025234915.01	79011227	CC - LDN - Commodities	5,950,118.66
Commodities and other	104569323A	S	025935909.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	104571165A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104571854A	S	025257536.01	79011042	CC - LDN - Commodities	28,437,327.77
Commodities and other	108723629A	B	025233511.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108622947A	S	025930124.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	104591433A	B	025216813.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	104591434A	S	025216813.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	104591605A	S	025225525.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104591664A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104591677A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104591891A	S	025228073.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	104592446A	S	025225566.01	79011042	CC - LDN - Commodities	9,591,000.00
Commodities and other	108598898A	S	025930124.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108658064A	B	025233511.01	79011003	CC - NYK - Commodities	6,477,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104597669A	S	025292913.01	79011042	CC - LDN - Commodities	7,297,500.00
Commodities and other	104605001A	B	025337247.01	79011227	CC - LDN - Commodities	2,513,834.39
Commodities and other	108623849A	S	025291527.01	79014081	CC - NYK - Commodities	2,104,110.00
Commodities and other	104606337A	B	025265802.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	104606301A	S	025318403.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	104633579A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	104622802A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104622803A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108603046A	B	025225525.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	108658058A	B	025233511.01	79011003	CC - NYK - Commodities	6,477,500.00
Commodities and other	104626171A	B	025265778.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	104626172A	S	025265778.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	104629113A	S	025336967.01	79096107	CC - LDN - Commodities	4,445,392.32
Commodities and other	108601911A	B	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	104698056A	S	025281171.01	79090026	CC - LDN - Commodities	2,401,397.65
Commodities and other	104632124A	S	025231192.01	79011202	CC - LDN - Commodities	31,275,000.00
Commodities and other	104632258A	S	025233511.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	104632406A	S	025231192.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	104634642A	S	025226341.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	104634653A	B	025226341.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	104636946A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104636947A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	104637208A	S	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104637298A	B	025216813.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	104637300A	S	025226341.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	104637302A	B	025226341.01	79096130	CC - LDN - Commodities	3,498,750.00
Commodities and other	104637665A	S	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104637666A	B	025216813.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	104638612A	B	025230459.01	79014079	CC - NYK - Commodities	47,740,000.00
Commodities and other	108699645A	S	025328626.01	79011042	CC - LDN - Commodities	1,562,500.00
Commodities and other	104638029A	B	025328626.01	79011042	CC - LDN - Commodities	6,250,000.00
Commodities and other	108699677A	S	025328626.01	79011042	CC - LDN - Commodities	1,597,500.00
Commodities and other	104638248A	B	025328626.01	79011042	CC - LDN - Commodities	6,390,000.00
Commodities and other	108604957A	B	025228032.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108698929A	B	025269952.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	108699718A	S	025328626.01	79011042	CC - LDN - Commodities	1,562,500.00
Commodities and other	104660499A	B	025328626.01	79011042	CC - LDN - Commodities	6,250,000.00
Commodities and other	108699757A	S	025328626.01	79011042	CC - LDN - Commodities	1,597,500.00
Commodities and other	104661240A	B	025328626.01	79011042	CC - LDN - Commodities	6,390,000.00
Commodities and other	104661381A	S	025935909.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	104661454A	B	025935909.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	104664324A	S	025228073.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	104664333A	B	025228073.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	104664334A	S	025231192.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	104664337A	B	025231192.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	104665399A	S	025298811.01	79096725	CC - LDN - Commodities	4,965,000.00
Commodities and other	108723636A	S	025257536.01	79011330	CC - LDN - Commodities	1,097,657.76
Commodities and other	108699723A	S	025257536.01	79011042	CC - LDN - Commodities	1,375,000.00
Commodities and other	108699190A	B	025292913.01	79011042	CC - LDN - Commodities	6,558,552.00
Commodities and other	104673999A	S	025284944.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	104674003A	B	025284944.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	104677961A	S	025257536.01	79011330	CC - LDN - Commodities	1,362,322.20
Commodities and other	104677929A	B	025233511.01	79011330	CC - LDN - Commodities	53,562,888.00
Commodities and other	104677942A	S	025233511.01	79011330	CC - LDN - Commodities	53,562,888.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104678533A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104678535A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104678619A	B	025265778.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	104678620A	S	025265778.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	104694508A	B	025228834.01	79016936	CC - LDN - Commodities	6,206,250.00
Commodities and other	104694526A	B	025228834.01	79016936	CC - LDN - Commodities	5,831,250.00
Commodities and other	104694545A	B	025228834.01	79016936	CC - LDN - Commodities	23,325,000.00
Commodities and other	104694629A	S	025273798.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104695191A	S	025273798.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108698948A	B	025265802.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	104702020A	B	025226341.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	104703268A	S	025935909.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	104703281A	B	025935909.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	108723661A	S	025269952.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	108723792A	S	025233511.01	79011330	CC - LDN - Commodities	12,191,375.00
Commodities and other	104705054A	B	025233511.01	79011330	CC - LDN - Commodities	36,574,125.00
Commodities and other	104718484A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104709488A	S	025231192.01	79014080	CC - NYK - Commodities	462,000,000.00
Commodities and other	104709511A	B	025231192.01	79014080	CC - NYK - Commodities	462,000,000.00
Commodities and other	104709546A	B	025231192.01	79014080	CC - NYK - Commodities	4,761,600.00
Commodities and other	104712606A	S	025305830.01	79011042	CC - LDN - Commodities	3,125,000.00
Commodities and other	104713840A	S	025305830.01	79011330	CC - LDN - Commodities	686,036.10
Commodities and other	104713864A	S	025265778.01	79096130	CC - LDN - Commodities	7,447,500.00
Commodities and other	104713948A	B	025265778.01	79096130	CC - LDN - Commodities	6,997,500.00
Commodities and other	108723795A	S	025269952.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	104714402A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104715159A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104715410A	S	025264888.01	79096130	CC - LDN - Commodities	24,825,000.00
Commodities and other	104715411A	B	025264888.01	79096130	CC - LDN - Commodities	24,825,000.00
Commodities and other	104715696A	B	025264888.01	79011042	CC - LDN - Commodities	9,716,250.00
Commodities and other	104719015A	S	025226648.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	104720772A	S	025284944.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	104720773A	B	025284944.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	104720774A	S	025265778.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	104720775A	B	025265778.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	108601895A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108604908A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	104740048A	S	025231192.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	104740050A	B	025231192.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	104742984A	B	025264888.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	104754532A	B	025935842.01	79011042	CC - LDN - Commodities	3,258,957.93
Commodities and other	104754588A	S	025935842.01	79011227	CC - LDN - Commodities	2,181,382.75
Commodities and other	108665977A	S	025320284.01	79014081	CC - NYK - Commodities	384,650.00
Commodities and other	104757522A	B	025284944.01	79011003	CC - NYK - Commodities	9,716,250.00
Commodities and other	108723807A	B	025257536.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	104759512A	S	025231192.01	79014080	CC - NYK - Commodities	474,000,000.00
Commodities and other	104759536A	B	025231192.01	79014080	CC - NYK - Commodities	474,000,000.00
Commodities and other	104760017A	S	025311887.01	79093125	CC - LDN - Commodities	109,759.75
Commodities and other	104760018A	S	025311887.01	79093125	CC - LDN - Commodities	109,759.75
Commodities and other	104760019A	S	025311887.01	79093125	CC - LDN - Commodities	109,759.75
Commodities and other	104760020A	S	025311887.01	79093125	CC - LDN - Commodities	109,759.75
Commodities and other	104760021A	S	025311887.01	79093125	CC - LDN - Commodities	109,759.75
Commodities and other	104760022A	S	025311887.01	79093125	CC - LDN - Commodities	109,759.75
Commodities and other	104759546A	B	025231192.01	79014080	CC - NYK - Commodities	4,761,600.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104759751A	S	025935909.01	79014080	CC - NYK - Commodities	94,800,000.00
Commodities and other	104759771A	B	025935909.01	79014080	CC - NYK - Commodities	94,800,000.00
Commodities and other	104759784A	B	025935909.01	79014080	CC - NYK - Commodities	952,320.00
Commodities and other	104763213A	S	025226648.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	104781041A	S	025265778.01	79096130	CC - LDN - Commodities	13,995,000.00
Commodities and other	104781180A	B	025265778.01	79096130	CC - LDN - Commodities	15,165,000.00
Commodities and other	104781859A	S	025299454.01	79011227	CC - LDN - Commodities	4,864,586.99
Commodities and other	104784214A	S	025234691.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	104785604A	S	025299454.01	79011227	CC - LDN - Commodities	4,864,586.99
Commodities and other	108603051A	S	025268913.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	104815524A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104816890A	S	025310780.01	79011042	CC - LDN - Commodities	3,750,000.00
Commodities and other	108723812A	S	025226648.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	104817380A	B	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108723804A	S	025228073.01	79011330	CC - LDN - Commodities	4,948,555.00
Commodities and other	108723798A	S	025226341.01	79011330	CC - LDN - Commodities	5,065,450.00
Commodities and other	108723809A	B	025228073.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	104827753A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104827754A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108723825A	S	025310087.01	79011330	CC - LDN - Commodities	234,116.84
Commodities and other	108723850A	B	025310087.01	79011330	CC - LDN - Commodities	252,964.53
Commodities and other	104829321A	S	025233511.01	79011042	CC - LDN - Commodities	4,770,000.00
Commodities and other	104829358A	B	025233511.01	79011042	CC - LDN - Commodities	25,500,000.00
Commodities and other	104845821A	S	025228834.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	104850121A	S	025284944.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	104850148A	B	025284944.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	104852506A	S	025225566.01	79011042	CC - LDN - Commodities	4,517,500.00
Commodities and other	104852456A	S	025225566.01	79011042	CC - LDN - Commodities	1,042,500.00
Commodities and other	104853902A	S	025234915.01	79011227	CC - LDN - Commodities	8,490,148.12
Commodities and other	104864272A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104854873A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104855124A	S	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104856338A	B	025234915.01	79011042	CC - LDN - Commodities	12,402,000.00
Commodities and other	104857061A	B	025269952.01	79011042	CC - LDN - Commodities	19,253,658.00
Commodities and other	108723838A	S	025273533.01	79011330	CC - LDN - Commodities	1,847,266.54
Commodities and other	108723815A	S	025257536.01	79011330	CC - LDN - Commodities	908,214.80
Commodities and other	104863012A	S	025257536.01	79011330	CC - LDN - Commodities	4,086,966.60
Commodities and other	108723840A	B	025257536.01	79011330	CC - LDN - Commodities	10,898,577.60
Commodities and other	104864143A	B	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104864144A	S	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104864230A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104864231A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104864281A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104864282A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104864309A	S	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104865211A	B	025935909.01	79014080	CC - NYK - Commodities	189,600,000.00
Commodities and other	104865235A	S	025935909.01	79014080	CC - NYK - Commodities	189,600,000.00
Commodities and other	104865250A	B	025935909.01	79014080	CC - NYK - Commodities	1,904,640.00
Commodities and other	108623859A	S	025291527.01	79014081	CC - NYK - Commodities	1,324,810.00
Commodities and other	104882066A	B	025318403.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104882067A	S	025318403.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104882300A	S	025273798.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104882301A	B	025273798.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	104907182A	S	025217464.01	79015381	CC - NYK - Commodities	24,500,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104907192A	S	025217464.01	79091013	CC - NYK - Commodities	5,500,000.00
Commodities and other	104883781A	B	025225780.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108698915A	S	025225780.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	104885801A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104886268A	S	025231192.01	79011042	CC - LDN - Commodities	9,851,250.00
Commodities and other	108699689A	S	028210656.01	79096500	CC - LDN - Commodities	1,286.00
Commodities and other	104888009A	B	025310087.01	79011330	CC - LDN - Commodities	2,750,237.76
Commodities and other	108622997A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104892866A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108599102A	B	025265778.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	108699006A	S	025226275.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	104895595A	S	025231192.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	104897069A	S	025228834.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	104897397A	B	025271560.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104897623A	B	025310087.01	79011330	CC - LDN - Commodities	5,472,012.52
Commodities and other	108723821A	S	025232422.01	79016218	CC - LDN - Commodities	11,539,500.00
Commodities and other	104924200A	B	025227703.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	104924758A	S	025217464.01	79092015	CC - LDN - Commodities	19,578,002.57
Commodities and other	104924763A	S	025217464.01	79092015	CC - LDN - Commodities	19,578,002.57
Commodities and other	104924824A	S	025211020.01	79092015	CC - LDN - Commodities	24,265,693.32
Commodities and other	104924819A	S	025211020.01	79092015	CC - LDN - Commodities	24,265,693.32
Commodities and other	104924829A	B	025211020.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	104924844A	B	025211020.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	104925179A	S	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108723828A	S	025248246.01	79016218	CC - LDN - Commodities	7,693,000.00
Commodities and other	104928911A	S	025211020.01	79092019	CC - LDN - Commodities	4,232,429.00
Commodities and other	104928913A	S	025211020.01	79092019	CC - LDN - Commodities	4,232,429.00
Commodities and other	104928970A	S	025265802.01	79016901	CC - LDN - Commodities	18,660,000.00
Commodities and other	104929015A	B	025265802.01	79016901	CC - LDN - Commodities	20,220,000.00
Commodities and other	104929314A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104929315A	S	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108623920A	B	025234915.01	79014081	CC - NYK - Commodities	2,026,180.00
Commodities and other	104937814A	S	025234915.01	79014081	CC - NYK - Commodities	4,909,590.00
Commodities and other	104937048A	S	025268913.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	104937049A	B	025268913.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	104937405A	S	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104937406A	B	025265778.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	104941464A	B	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	104941507A	S	025943176.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	108604953A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108723834A	S	025257536.01	79011330	CC - LDN - Commodities	908,214.80
Commodities and other	108723843A	S	025345315.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	104943133A	S	025257536.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	104941287A	S	025216060.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	104941278A	S	025216060.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108603040A	B	025284944.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	104941582A	S	025273798.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108603017A	B	025285669.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108604969A	B	025257536.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	104943940A	B	025234691.01	79011505	CC - LDN - Commodities	14,629,650.00
Commodities and other	104943974A	B	025234691.01	79011505	CC - LDN - Commodities	7,314,825.00
Commodities and other	108604962A	B	025228032.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	104945644A	S	025257536.01	79014679	CC - NYK - Commodities	9,351,600.25
Commodities and other	104947153A	S	025254772.01	79014079	CC - NYK - Commodities	9,400,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104969185A	B	025307976.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	104969157A	B	025307976.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	104975339A	B	025937012.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	104975290A	B	025937012.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108699727A	S	025347725.01	79011042	CC - LDN - Commodities	1,810,461.25
Commodities and other	108699760A	S	025347725.01	79011042	CC - LDN - Commodities	3,225,625.00
Commodities and other	108665893A	B	025320284.01	79014081	CC - NYK - Commodities	2,852,564.40
Commodities and other	108698824A	S	025264888.01	79011042	CC - LDN - Commodities	2,544,000.00
Commodities and other	104980543A	S	025345315.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	104983857A	B	025940875.01	79090018	CC - LDN - Commodities	360,028.50
Commodities and other	104983859A	B	025940875.01	79090018	CC - LDN - Commodities	360,028.50
Commodities and other	108723831A	S	025226648.01	79011330	CC - LDN - Commodities	8,927,148.00
Commodities and other	104983708A	B	025285669.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	104986592A	S	025311978.01	79016923	CC - LDN - Commodities	497,241.97
Commodities and other	104986654A	S	025311978.01	79016087	CC - LDN - Commodities	1,011,058.67
Commodities and other	105097879A	S	025933946.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	108723926A	B	025284944.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	104989300A	S	025284944.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	104989416A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104989419A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	104989787A	S	025234691.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	104990270A	S	025225632.01	79011330	CC - LDN - Commodities	84,180,000.00
Commodities and other	108623936A	S	025291527.01	79014081	CC - NYK - Commodities	2,259,970.00
Commodities and other	108723943A	S	025299447.01	79011330	CC - LDN - Commodities	3,013,070.55
Commodities and other	105117786A	S	025273533.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108723937A	S	025257536.01	79011330	CC - LDN - Commodities	454,107.40
Commodities and other	108623932A	S	025291527.01	79014081	CC - NYK - Commodities	1,091,020.00
Commodities and other	105125323A	B	025283979.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108623586A	B	025265778.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	105135289A	S	025933946.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	105135324A	B	025320284.01	79096130	CC - LDN - Commodities	2,917,351.25
Commodities and other	105125422A	B	025283979.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	105135748A	S	025265802.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105136089A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105136844A	B	025312521.01	79016923	CC - LDN - Commodities	856,361.17
Commodities and other	108595193A	B	025268913.01	79016936	CC - LDN - Commodities	2,068,750.00
Commodities and other	108595203A	B	025227703.01	79016936	CC - LDN - Commodities	2,068,750.00
Commodities and other	108601496A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105138586A	B	025230459.01	79014081	CC - NYK - Commodities	7,116,000.00
Commodities and other	105145410A	S	025226341.01	79011410	CC - SI - Commodities	54,690,000.00
Commodities and other	105145484A	B	025226341.01	79011410	CC - SI - Commodities	33,907,800.00
Commodities and other	105145516A	B	025226341.01	79011410	CC - SI - Commodities	60,624,720.00
Commodities and other	105145550A	S	025226341.01	79011410	CC - SI - Commodities	37,587,326.40
Commodities and other	105171228A	S	025938762.01	79096130	CC - LDN - Commodities	2,979,000.00
Commodities and other	105169652A	S	025265802.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108723950A	S	025234691.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	105172700A	B	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	105190112A	B	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105175618A	S	025318403.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	105175664A	B	025318403.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108603022A	S	025284944.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108723929A	S	025233511.01	79011330	CC - LDN - Commodities	9,082,148.00
Commodities and other	105178121A	B	025233511.01	79011330	CC - LDN - Commodities	27,246,444.00
Commodities and other	105181052A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105181171A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105181448A	B	025312521.01	79016087	CC - LDN - Commodities	1,712,722.33
Commodities and other	105189289A	B	025226648.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	105190024A	S	025234915.01	79011042	CC - LDN - Commodities	9,045,750.00
Commodities and other	105190885A	B	025231192.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105190887A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105192942A	S	025264888.01	79016937	CC - LDN - Commodities	3,227,250.00
Commodities and other	105193089A	S	025268913.01	79016937	CC - LDN - Commodities	3,227,250.00
Commodities and other	105194944A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108605366A	B	025265778.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	105197338A	S	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108601902A	S	025265802.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105212750A	S	025231192.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	105214449A	S	025271560.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105214619A	S	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105214752A	S	025284944.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	105215631A	S	025226341.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	105215633A	B	025226341.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	105217827A	B	025234691.01	79011042	CC - LDN - Commodities	19,432,500.00
Commodities and other	105216002A	S	025284944.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	105216005A	B	025284944.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108723941A	S	025226648.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	108623945A	S	025291527.01	79014081	CC - NYK - Commodities	2,259,970.00
Commodities and other	105217078A	S	025265802.01	79096130	CC - LDN - Commodities	18,660,000.00
Commodities and other	105217122A	B	025265802.01	79096130	CC - LDN - Commodities	20,220,000.00
Commodities and other	105217218A	S	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105217229A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105217516A	S	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105217517A	B	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105217832A	S	025234691.01	79011042	CC - LDN - Commodities	19,432,500.00
Commodities and other	105217843A	B	025233354.01	79011042	CC - LDN - Commodities	38,865,000.00
Commodities and other	105217859A	S	025233354.01	79011042	CC - LDN - Commodities	38,865,000.00
Commodities and other	108604966A	S	025284944.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	105220973A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105220975A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105222538A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105222676A	S	025271560.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105225367A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105225383A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105226930A	B	025210915.01	79099891	CC - LDN - Commodities	10,000,000.00
Commodities and other	105226947A	B	025240623.01	79099891	CC - LDN - Commodities	10,000,000.00
Commodities and other	105226979A	B	025240623.01	79099891	CC - LDN - Commodities	10,000,000.00
Commodities and other	105230027A	B	025292913.01	79011042	CC - LDN - Commodities	23,443,200.00
Commodities and other	105229870A	B	025292913.01	79011042	CC - LDN - Commodities	17,582,400.00
Commodities and other	105231755A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105231757A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105231758A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105232067A	S	025227703.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	105232105A	B	025227703.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	105233452A	S	025265802.01	79011227	CC - LDN - Commodities	4,665,000.00
Commodities and other	105233615A	B	025264888.01	79011042	CC - LDN - Commodities	6,255,000.00
Commodities and other	105233797A	S	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105233798A	B	025935909.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	105255458A	S	025234691.01	79011042	CC - LDN - Commodities	9,540,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105255474A	B	025234691.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	105235507A	B	025234691.01	79011042	CC - LDN - Commodities	25,610,738.26
Commodities and other	105236263A	B	025311887.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	109758526A	S	025312521.01	79011227	CC - LDN - Commodities	2,486,209.84
Commodities and other	108782521A	B	025309923.01	79096107	CC - LDN - Commodities	6,102,237.25
Commodities and other	108600595A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108699049A	S	025226275.01	79011042	CC - LDN - Commodities	2,134,228.19
Commodities and other	105258449A	S	025345315.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	105258740A	S	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105258558A	S	025265802.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105258559A	S	025227703.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105258560A	S	025227703.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105258689A	S	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108620077A	S	025295734.01	79096967	CC - LDN - Commodities	1,290,043.01
Commodities and other	108618681A	B	025295676.01	79096967	CC - LDN - Commodities	1,290,043.01
Commodities and other	105260288A	S	025292913.01	79011042	CC - LDN - Commodities	590,750.00
Commodities and other	105260544A	B	025311978.01	79011227	CC - LDN - Commodities	502,766.88
Commodities and other	105261344A	S	025808833.01	79092004	CC - LDN - Commodities	7,000,000.00
Commodities and other	105262470A	S	025227133.01	79011330	CC - LDN - Commodities	27,636,444.00
Commodities and other	105264839A	B	025257536.01	79096134	CC - LDN - Commodities	9,930,000.00
Commodities and other	105264841A	S	025257536.01	79096134	CC - LDN - Commodities	9,930,000.00
Commodities and other	108699710A	B	025305830.01	79011042	CC - LDN - Commodities	7,793,750.00
Commodities and other	105272427A	B	025311978.01	79016087	CC - LDN - Commodities	447,517.77
Commodities and other	105271315A	B	025935842.01	79011042	CC - LDN - Commodities	10,319,979.36
Commodities and other	105279475A	S	025935842.01	79011227	CC - LDN - Commodities	6,821,368.67
Commodities and other	105274015A	S	025312521.01	79011227	CC - LDN - Commodities	2,527,646.67
Commodities and other	105274014A	S	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	105274274A	B	025309923.01	79096107	CC - LDN - Commodities	4,445,392.32
Commodities and other	105275314A	S	025321563.01	79011042	CC - LDN - Commodities	8,687,500.00
Commodities and other	105275502A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105280876A	S	025343971.01	79014079	CC - NYK - Commodities	10,500,000.00
Commodities and other	108623968A	B	025345000.01	79014081	CC - NYK - Commodities	1,121,720.00
Commodities and other	105281649A	S	025939000.01	79011227	CC - LDN - Commodities	2,448,912.74
Commodities and other	105280104A	S	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105280482A	S	025226341.01	79011042	CC - LDN - Commodities	4,770,000.00
Commodities and other	105280509A	B	025226341.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	105280527A	S	025226341.01	79011042	CC - LDN - Commodities	4,770,000.00
Commodities and other	105280538A	S	025264888.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	105280552A	B	025264888.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	105280560A	S	025264888.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	105283395A	S	025280280.01	79011330	CC - LDN - Commodities	1,793,724.23
Commodities and other	105283579A	B	025280280.01	79011330	CC - LDN - Commodities	1,589,375.90
Commodities and other	105283692A	B	025280280.01	79011042	CC - LDN - Commodities	1,875,000.00
Commodities and other	105284526A	S	025280280.01	79011042	CC - LDN - Commodities	1,687,500.00
Commodities and other	108699329A	S	025345000.01	79011042	CC - LDN - Commodities	1,398,250.00
Commodities and other	105301670A	S	025345000.01	79011227	CC - LDN - Commodities	4,911,244.17
Commodities and other	105302968A	B	025935842.01	79011042	CC - LDN - Commodities	5,420,290.31
Commodities and other	105304557A	S	025935842.01	79011227	CC - LDN - Commodities	3,946,461.92
Commodities and other	105303047A	B	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	105305007A	B	025211020.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	105307074A	S	025302019.01	79096049	CC - LDN - Commodities	3,859,379.21
Commodities and other	105306846A	S	025310780.01	79011330	CC - LDN - Commodities	2,744,144.40
Commodities and other	108625418A	B	025231192.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	105327101A	S	025310780.01	79011330	CC - LDN - Commodities	5,488,288.80

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105327253A	S	025292913.01	79011042	CC - LDN - Commodities	7,297,500.00
Commodities and other	108699368A	S	025273533.01	79011042	CC - LDN - Commodities	3,238,750.00
Commodities and other	105332572A	B	025281171.01	79099042	CC - LDN - Commodities	1,137,787.73
Commodities and other	108600643A	S	025284944.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105346562A	S	025257536.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	105346281A	S	025264888.01	79016936	CC - LDN - Commodities	50,550,000.00
Commodities and other	108605369A	S	025930124.01	79096130	CC - LDN - Commodities	1,555,000.00
Commodities and other	105346394A	B	025930124.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108723993A	B	025257536.01	79011330	CC - LDN - Commodities	6,357,503.60
Commodities and other	108724003A	B	025340647.01	79011330	CC - LDN - Commodities	4,249,920.00
Commodities and other	105348574A	B	025264888.01	79016937	CC - LDN - Commodities	11,121,000.00
Commodities and other	108723932A	S	025226648.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	105350188A	B	025226648.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	105367421A	B	025227703.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	105367422A	S	025227703.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	105369047A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105370294A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105370942A	S	025226341.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	105370956A	B	025226341.01	79011042	CC - LDN - Commodities	6,402,684.56
Commodities and other	105372152A	S	025271560.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	108600789A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105375484A	B	025273533.01	79011042	CC - LDN - Commodities	3,886,500.00
Commodities and other	108699378A	S	025310780.01	79011042	CC - LDN - Commodities	2,500,000.00
Commodities and other	105375955A	B	025228834.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	105376773A	S	025310780.01	79011042	CC - LDN - Commodities	3,262,500.00
Commodities and other	105377001A	B	025265778.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	105378933A	B	025257536.01	79011042	CC - LDN - Commodities	9,430,063.20
Commodities and other	105384541A	S	025264888.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	105386105A	S	025305830.01	79011042	CC - LDN - Commodities	1,250,000.00
Commodities and other	105390344A	S	025305830.01	79011330	CC - LDN - Commodities	457,357.40
Commodities and other	105387659A	B	025265802.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	105389559A	B	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105390421A	B	025264888.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	105390774A	B	025233511.01	79011751	CC - NYK - Commodities	33,476,805.00
Commodities and other	105390780A	S	025233511.01	79011751	CC - NYK - Commodities	33,476,805.00
Commodities and other	105392730A	B	025233511.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	105392740A	S	025233511.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	105392807A	B	025232836.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	105392809A	S	025232836.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	105412199A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105414491A	S	025227703.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	105414411A	B	025227703.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	105414511A	B	025257536.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	105414512A	S	025257536.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	105415626A	B	025228073.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	105417174A	S	025326885.01	79096130	CC - LDN - Commodities	1,986,000.00
Commodities and other	105416803A	B	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105417937A	B	025226648.01	79011330	CC - LDN - Commodities	44,635,740.00
Commodities and other	108623979A	S	025234915.01	79014081	CC - NYK - Commodities	10,832,270.00
Commodities and other	105422808A	B	025940875.01	79099042	CC - LDN - Commodities	240,019.00
Commodities and other	105422809A	B	025940875.01	79099042	CC - LDN - Commodities	240,019.00
Commodities and other	105422811A	B	025940875.01	79099042	CC - LDN - Commodities	240,019.00
Commodities and other	105425151A	S	025257536.01	79011227	CC - LDN - Commodities	4,965,000.00
Commodities and other	105429294A	S	025932229.01	79096107	CC - LDN - Commodities	1,481,797.44

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105429997A	B	025626581.01	79411013	CC - NYK - Commodities	63,600,000.00
Commodities and other	105433559A	B	025230459.01	79014079	CC - NYK - Commodities	52,785,000.00
Commodities and other	108624020A	S	025291527.01	79014081	CC - NYK - Commodities	1,013,090.00
Commodities and other	108699436A	S	025291527.01	79011042	CC - LDN - Commodities	763,200.00
Commodities and other	105436712A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105437296A	S	025231192.01	79016111	CC - LDN - Commodities	277,148.75
Commodities and other	105437331A	S	025231192.01	79016111	CC - LDN - Commodities	145,846.89
Commodities and other	105437378A	B	025231192.01	79016111	CC - LDN - Commodities	322,452.00
Commodities and other	105437379A	B	025231192.01	79016111	CC - LDN - Commodities	322,452.00
Commodities and other	109746452A	S	025935859.01	79096724	CC - LDN - Commodities	958,374.76
Commodities and other	105464603A	S	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105464604A	B	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105467502A	S	025347725.01	79011042	CC - LDN - Commodities	1,830,240.00
Commodities and other	105466535A	S	025273798.01	79096130	CC - LDN - Commodities	4,137,500.00
Commodities and other	105466536A	B	025273798.01	79096130	CC - LDN - Commodities	4,137,500.00
Commodities and other	105467000A	B	025940875.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	105467002A	B	025940875.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	105467506A	B	025935651.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	105468114A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105468115A	B	025273798.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	105478567A	S	025411992.01	79251006	CC - LDN - Commodities	27,574,651.50
Commodities and other	105478541A	S	025411992.01	79251006	CC - LDN - Commodities	27,574,651.50
Commodities and other	105499193A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105500634A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105500635A	B	025273798.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	105501828A	S	025347725.01	79011042	CC - LDN - Commodities	5,770,176.00
Commodities and other	105502128A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	105502978A	S	025247867.01	79014081	CC - NYK - Commodities	2,985,650.00
Commodities and other	105503073A	S	025231192.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	105503074A	B	025231192.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	105503477A	B	025284944.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	105512137A	B	025271560.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105514265A	B	025230459.01	79014080	CC - NYK - Commodities	84,240,000.00
Commodities and other	105514747A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105515270A	S	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105517650A	S	025233354.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	105517706A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105517708A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105519926A	B	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	105519930A	S	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	105519977A	S	025803925.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	105519983A	B	025803925.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	105568353A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105545380A	B	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105547180A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105548659A	S	025292913.01	79011042	CC - LDN - Commodities	6,255,000.00
Commodities and other	105551519A	B	025230459.01	79014079	CC - NYK - Commodities	21,060,000.00
Commodities and other	105553146A	S	025264888.01	79016937	CC - LDN - Commodities	9,930,000.00
Commodities and other	108699359A	S	025310780.01	79011042	CC - LDN - Commodities	2,500,000.00
Commodities and other	105556050A	B	025943176.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	105562901A	B	025226341.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	105564313A	B	025269952.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	105564660A	S	025233511.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	105564691A	B	025233511.01	79011330	CC - LDN - Commodities	6,811,611.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105565835A	S	025281171.01	79093082	CC - LDN - Commodities	2,312,342.40
Commodities and other	105565840A	S	025281171.01	79093082	CC - LDN - Commodities	2,774,810.88
Commodities and other	105565848A	S	025281171.01	79093082	CC - LDN - Commodities	2,774,810.88
Commodities and other	108724144A	B	025225780.01	79016110	CC - LDN - Commodities	4,230,788.59
Commodities and other	105567606A	B	025228073.01	79011408	CC - SI - Commodities	3,878,000.00
Commodities and other	105592834A	S	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	105596803A	S	025307976.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	105596788A	B	025307976.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	105597169A	B	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105597170A	S	025290982.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105600549A	B	025328204.01	79092018	CC - LDN - Commodities	33,859,432.00
Commodities and other	105600551A	B	025328204.01	79092018	CC - LDN - Commodities	25,394,574.00
Commodities and other	105614226A	S	025273533.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	105603144A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105605053A	S	025271560.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105605753A	S	025935651.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105605754A	B	025935651.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108699439A	S	025310780.01	79011042	CC - LDN - Commodities	2,500,000.00
Commodities and other	105606253A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105606254A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105621052A	B	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105609026A	S	025227703.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	105611909A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105612653A	B	025323262.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	105612918A	B	025216987.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	105614774A	S	025345000.01	79011227	CC - LDN - Commodities	2,455,622.09
Commodities and other	109350118A	B	025216813.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	109350115A	B	025210915.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	105618092A	B	025347725.01	79011042	CC - LDN - Commodities	3,886,500.00
Commodities and other	105644230A	B	025323262.01	79092019	CC - LDN - Commodities	4,232,429.00
Commodities and other	105644252A	B	025323262.01	79092019	CC - LDN - Commodities	4,232,429.00
Commodities and other	105644806A	S	025231192.01	79011202	CC - LDN - Commodities	26,286,928.93
Commodities and other	105646104A	B	025323262.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	105646609A	S	025281171.01	79093082	CC - LDN - Commodities	1,387,405.44
Commodities and other	105646624A	S	025281171.01	79093082	CC - LDN - Commodities	1,387,405.44
Commodities and other	105646625A	S	025281171.01	79093082	CC - LDN - Commodities	1,387,405.44
Commodities and other	105646570A	S	025225780.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	105647876A	B	025310780.01	79011330	CC - LDN - Commodities	5,488,288.80
Commodities and other	105647879A	S	025310780.01	79011330	CC - LDN - Commodities	5,488,288.80
Commodities and other	105658468A	B	025257536.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	105658469A	S	025257536.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	105661653A	S	025210865.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	105661633A	B	025210865.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	105661756A	S	025231192.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	105661826A	B	025232836.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	105662313A	B	025411992.01	79251100	CC - LDN - Commodities	16,929,716.00
Commodities and other	105662205A	S	025411992.01	79251100	CC - LDN - Commodities	16,929,716.00
Commodities and other	105662836A	B	025217464.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	105662820A	S	025217464.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	105662924A	B	025271560.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	105664064A	B	025337247.01	79011061	CC - NYK - Commodities	5,954,550.00
Commodities and other	105664139A	S	025337247.01	79011227	CC - LDN - Commodities	5,055,293.34
Commodities and other	105664486A	S	025231192.01	79011202	CC - LDN - Commodities	26,286,928.93
Commodities and other	105664667A	S	025257536.01	79011330	CC - LDN - Commodities	9,147,148.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105664801A	S	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105664802A	B	025935909.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	105664888A	S	025227703.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105664889A	B	025227703.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	105664890A	S	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105664891A	B	025935909.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	105664969A	S	025935909.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	105666111A	S	025257536.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	105666665A	B	025248246.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	105666680A	S	025248246.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	105689610A	S	025939000.01	79011227	CC - LDN - Commodities	3,265,216.98
Commodities and other	105685653A	S	025231192.01	79011202	CC - LDN - Commodities	41,700,000.00
Commodities and other	105685682A	B	025231192.01	79011202	CC - LDN - Commodities	41,700,000.00
Commodities and other	105687184A	B	025231192.01	79011202	CC - LDN - Commodities	8,340,000.00
Commodities and other	108666219A	B	025225525.01	79014081	CC - NYK - Commodities	25,309,970.00
Commodities and other	105687906A	S	025226648.01	79011338	CC - SI - Commodities	20,985,000.00
Commodities and other	105688818A	S	025233511.01	79011330	CC - LDN - Commodities	66,953,610.00
Commodities and other	105688839A	B	025233511.01	79011330	CC - LDN - Commodities	66,953,610.00
Commodities and other	105689001A	S	025283961.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	108724221A	S	025227703.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	105689299A	S	025225780.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	105690374A	B	025226341.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	105690383A	B	025226341.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	108658084A	B	025231192.01	79011003	CC - NYK - Commodities	4,230,788.59
Commodities and other	105692982A	B	025228834.01	79016937	CC - LDN - Commodities	4,665,000.00
Commodities and other	108724231A	S	025935909.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	105693075A	B	025935909.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	105694713A	B	025266354.01	79096130	CC - LDN - Commodities	2,721,250.00
Commodities and other	105700676A	S	025304460.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108698834A	B	025231192.01	79011042	CC - LDN - Commodities	6,360,000.00
Commodities and other	105699057A	S	025231192.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	105700243A	B	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	105701437A	S	025939000.01	79011227	CC - LDN - Commodities	3,265,216.98
Commodities and other	105719301A	B	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105720646A	B	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105722014A	B	025337247.01	79011227	CC - LDN - Commodities	2,977,275.00
Commodities and other	105721911A	S	025337247.01	79011227	CC - LDN - Commodities	2,527,646.67
Commodities and other	108624978A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108599711A	B	025266339.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108605350A	S	025266339.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	105738573A	S	025305830.01	79011330	CC - LDN - Commodities	1,417,807.94
Commodities and other	105727501A	B	025283979.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	108699715A	S	025226275.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	108782524A	B	025932237.01	79096107	CC - LDN - Commodities	2,034,079.08
Commodities and other	105728424A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108782534A	B	025932229.01	79096107	CC - LDN - Commodities	1,017,039.54
Commodities and other	105735800A	B	025226341.01	79011042	CC - LDN - Commodities	37,410,000.00
Commodities and other	105737638A	S	025230137.01	79011042	CC - LDN - Commodities	27,720,000.00
Commodities and other	105736940A	B	025226341.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	105761099A	B	025233545.01	79011202	CC - LDN - Commodities	13,900,000.00
Commodities and other	105761489A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105761491A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108658071A	S	025233511.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	105763945A	B	025233511.01	79011751	CC - NYK - Commodities	20,086,083.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105770150A	S	025310780.01	79011042	CC - LDN - Commodities	1,250,000.00
Commodities and other	105774964A	S	025292913.01	79011042	CC - LDN - Commodities	10,125,000.00
Commodities and other	105777778A	S	025257536.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	108724268A	B	025257536.01	79011330	CC - LDN - Commodities	4,541,074.00
Commodities and other	105800304A	S	025225780.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	105820822A	S	025305830.01	79011330	CC - LDN - Commodities	1,211,997.11
Commodities and other	105802342A	S	025313701.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	105802352A	B	025313701.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	105803833A	S	025310780.01	79011042	CC - LDN - Commodities	4,125,000.00
Commodities and other	105803844A	S	025310780.01	79011330	CC - LDN - Commodities	4,500,396.82
Commodities and other	108605376A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108625434A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108599181A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105804107A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108605619A	S	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108600630A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105804384A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108699024A	B	025226341.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	105804890A	B	025225525.01	79014081	CC - NYK - Commodities	21,001,890.00
Commodities and other	105806444A	S	025306606.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	105811841A	S	025312042.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	105807755A	S	025313016.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	108625451A	S	025930124.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105811757A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108644569A	B	025321548.01	79096725	CC - LDN - Commodities	1,692,421.70
Commodities and other	105813659A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	105813660A	S	025264888.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108724265A	S	025228073.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	105814768A	B	025231192.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	105815009A	S	025265802.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	105815011A	B	025265802.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	105816317A	S	025310780.01	79011330	CC - LDN - Commodities	4,500,396.82
Commodities and other	108699739A	S	025226275.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	105818329A	B	025230459.01	79014082	CC - NYK - Commodities	61,425,000.00
Commodities and other	105819421A	S	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105853784A	B	025225780.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	108699763A	B	025340647.01	79011042	CC - LDN - Commodities	879,375.00
Commodities and other	105856380A	S	025257536.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	105856754A	B	025226648.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	105857294A	S	025257536.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	108724271A	B	025257536.01	79011330	CC - LDN - Commodities	3,632,859.20
Commodities and other	105863223A	S	025264888.01	79016935	CC - LDN - Commodities	60,000,000.00
Commodities and other	105863311A	S	025938747.01	79016935	CC - LDN - Commodities	60,000,000.00
Commodities and other	105863653A	B	025264888.01	79016937	CC - LDN - Commodities	8,593,500.00
Commodities and other	105864005A	B	025938747.01	79016937	CC - LDN - Commodities	8,593,500.00
Commodities and other	105867142A	S	025321563.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	105867230A	S	025281171.01	79090023	CC - LDN - Commodities	550,542.45
Commodities and other	105867231A	S	025281171.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	105867232A	S	025281171.01	79090023	CC - LDN - Commodities	550,542.45
Commodities and other	108724297A	S	025234691.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	105872328A	S	025292913.01	79011330	CC - LDN - Commodities	10,898,577.60
Commodities and other	105873048A	B	025230459.01	79014082	CC - NYK - Commodities	51,975,000.00
Commodities and other	108724282A	S	025257536.01	79011330	CC - LDN - Commodities	10,142,052.06
Commodities and other	105878012A	S	025273533.01	79096130	CC - LDN - Commodities	2,763,850.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105873862A	S	025304460.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	105875479A	S	025321563.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	105909187A	S	025336967.01	79096107	CC - LDN - Commodities	4,445,392.32
Commodities and other	108724285A	S	025226648.01	79011202	CC - LDN - Commodities	3,066,808.38
Commodities and other	108724300A	S	025226648.01	79011202	CC - LDN - Commodities	2,961,552.01
Commodities and other	105880020A	B	025337247.01	79011227	CC - LDN - Commodities	2,527,646.67
Commodities and other	105880495A	B	025230459.01	79014079	CC - NYK - Commodities	40,410,000.00
Commodities and other	105882289A	B	025273533.01	79011042	CC - LDN - Commodities	5,252,000.00
Commodities and other	108624174A	S	025291527.01	79014081	CC - NYK - Commodities	4,364,080.00
Commodities and other	105907270A	S	025266537.01	79094008	CC - LDN - Commodities	1,628,074.90
Commodities and other	108626291A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108598859A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	105909178A	B	025233511.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	105912519A	S	025231192.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	105912520A	B	025231192.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	105913352A	S	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	105915245A	S	025291527.01	79014081	CC - NYK - Commodities	1,091,020.00
Commodities and other	108724289A	B	025310780.01	79016002	CC - LDN - Commodities	6,250,000.00
Commodities and other	105916904A	B	025930124.01	79016914	CC - LDN - Commodities	29,280,000.00
Commodities and other	105916929A	S	025311465.01	79016914	CC - LDN - Commodities	29,280,000.00
Commodities and other	108724315A	S	025310087.01	79011330	CC - LDN - Commodities	1,744,032.09
Commodities and other	108724292A	B	025310087.01	79011330	CC - LDN - Commodities	573,983.26
Commodities and other	105918651A	B	025227703.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	105920621A	B	025291527.01	79011330	CC - LDN - Commodities	7,066,611.00
Commodities and other	105919524A	S	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	105920521A	B	025291527.01	79011330	CC - LDN - Commodities	5,716,967.50
Commodities and other	108699366A	S	025273533.01	79011042	CC - LDN - Commodities	161,937.50
Commodities and other	105921352A	B	025348137.01	79011042	CC - LDN - Commodities	6,757,785.45
Commodities and other	105929654A	S	025939000.01	79011227	CC - LDN - Commodities	816,304.25
Commodities and other	105923382A	B	025291527.01	79011042	CC - LDN - Commodities	10,589,511.90
Commodities and other	105924464A	S	025237306.01	79090023	CC - LDN - Commodities	102,767.92
Commodities and other	105924465A	S	025237306.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	105924466A	S	025237306.01	79090023	CC - LDN - Commodities	88,086.79
Commodities and other	109758552A	S	025337247.01	79011227	CC - LDN - Commodities	1,243,104.92
Commodities and other	108724303A	S	025291527.01	79011330	CC - LDN - Commodities	6,174,324.90
Commodities and other	105924912A	B	025291527.01	79011330	CC - LDN - Commodities	8,003,754.50
Commodities and other	105927795A	S	025273533.01	79011042	CC - LDN - Commodities	2,562,500.00
Commodities and other	108699372A	S	025291527.01	79011042	CC - LDN - Commodities	11,552,194.80
Commodities and other	105928070A	B	025291527.01	79011042	CC - LDN - Commodities	15,402,926.40
Commodities and other	105929724A	S	025345315.01	79011042	CC - LDN - Commodities	31,737,000.00
Commodities and other	105929847A	B	025345315.01	79011042	CC - LDN - Commodities	36,300,000.00
Commodities and other	105930198A	B	025345315.01	79011042	CC - LDN - Commodities	20,900,826.00
Commodities and other	105930200A	S	025345315.01	79011042	CC - LDN - Commodities	22,132,800.00
Commodities and other	108724317A	S	025231192.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	108724312A	S	025231192.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	105932879A	S	025284944.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	108699776A	S	025226275.01	79011042	CC - LDN - Commodities	5,212,500.00
Commodities and other	105933826A	B	025228073.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	105934148A	S	025266339.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	105934201A	B	025266339.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	105936080A	S	025321563.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	105965140A	S	025266537.01	79094011	CC - LDN - Commodities	1,464,977.42
Commodities and other	105965125A	S	025266537.01	79094011	CC - LDN - Commodities	2,197,466.12
Commodities and other	105965117A	S	025266537.01	79094011	CC - LDN - Commodities	1,464,977.42

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108699200A	B	025292913.01	79011042	CC - LDN - Commodities	3,393,750.00
Commodities and other	105988197A	S	025305830.01	79011330	CC - LDN - Commodities	1,360,638.27
Commodities and other	105993891A	S	025295130.01	79011042	CC - LDN - Commodities	2,812,500.00
Commodities and other	105995513A	S	025295734.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	105995565A	B	025937012.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	105998066A	B	025290982.01	79010151	CC - NYK - Commodities	24,544,800.00
Commodities and other	106027067A	S	025297029.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106027074A	S	025297029.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106027128A	B	025297029.01	79092015	CC - LDN - Commodities	19,853,749.08
Commodities and other	106027134A	B	025297029.01	79092015	CC - LDN - Commodities	19,853,749.08
Commodities and other	106027763A	B	025231192.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	106028531A	B	025226341.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	106031414A	S	025248246.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	106031556A	S	025247867.01	79014081	CC - NYK - Commodities	4,457,271.00
Commodities and other	106033627A	B	025935651.01	79011042	CC - LDN - Commodities	7,500,000.00
Commodities and other	106033683A	S	025935651.01	79011042	CC - LDN - Commodities	7,632,000.00
Commodities and other	106034449A	S	025225780.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	106035005A	S	025803925.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106035022A	S	025803925.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106035300A	B	025228073.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	106035442A	S	025225780.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	108699751A	S	028210656.01	79096500	CC - LDN - Commodities	2,326.00
Commodities and other	106036618A	S	028210656.01	79988964	CC - NYK - Commodities	6,686,394.00
Commodities and other	106037964A	S	025935651.01	79011042	CC - LDN - Commodities	3,750,000.00
Commodities and other	106043595A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106043685A	B	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108698992A	B	025935651.01	79011042	CC - LDN - Commodities	625,000.00
Commodities and other	108698983A	S	025935651.01	79011042	CC - LDN - Commodities	636,000.00
Commodities and other	106055639A	S	025935842.01	79011227	CC - LDN - Commodities	389,807.75
Commodities and other	106051184A	S	025231192.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	106051417A	S	025231192.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	106052405A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106052470A	B	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106052986A	B	025935842.01	79011330	CC - LDN - Commodities	536,592.43
Commodities and other	106054127A	B	025234691.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	109733162A	B	025323262.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	106056197A	S	025234915.01	79011227	CC - LDN - Commodities	11,900,237.32
Commodities and other	108637236A	B	025234915.01	79011227	CC - LDN - Commodities	8,775,008.66
Commodities and other	106076935A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108624228A	B	025291527.01	79014081	CC - NYK - Commodities	207,000.00
Commodities and other	106077180A	B	025935909.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	106077181A	S	025935909.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	106078184A	B	025231192.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	106081768A	B	025231192.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	106081778A	S	025231192.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	106081809A	B	025225780.01	79011042	CC - LDN - Commodities	5,122,147.65
Commodities and other	108603048A	B	025266354.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108626297A	S	025266354.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	106092232A	B	025264888.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	106092266A	B	025264888.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	106092614A	B	025264888.01	79011042	CC - LDN - Commodities	25,610,738.26
Commodities and other	106092820A	S	025237306.01	79090023	CC - LDN - Commodities	154,151.89
Commodities and other	106092822A	S	025237306.01	79090023	CC - LDN - Commodities	132,130.19
Commodities and other	106092823A	S	025237306.01	79090023	CC - LDN - Commodities	132,130.19

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106092652A	S	025264888.01	79011042	CC - LDN - Commodities	25,610,738.26
Commodities and other	106092687A	B	025306606.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	106092797A	S	025297607.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	106092916A	S	025264888.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	106092977A	S	025264888.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	106095057A	S	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106095059A	B	025227703.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106096044A	S	025231192.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	106096046A	B	025231192.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	106098888A	S	025321563.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	106101782A	S	025935842.01	79011227	CC - LDN - Commodities	725,414.72
Commodities and other	106102302A	S	025225780.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	106104355A	S	025265802.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106104816A	S	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	108624189A	B	025291527.01	79014081	CC - NYK - Commodities	2,282,500.00
Commodities and other	106105795A	B	025231192.01	79016904	CC - LDN - Commodities	1,740,000.00
Commodities and other	106105810A	B	025231192.01	79016904	CC - LDN - Commodities	1,740,000.00
Commodities and other	108594690A	S	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	106106945A	B	025937012.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	108666246A	B	025320284.01	79014082	CC - NYK - Commodities	2,077,110.00
Commodities and other	106109470A	B	025320284.01	79014081	CC - NYK - Commodities	2,307,900.00
Commodities and other	106192078A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106192399A	B	025226341.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108603035A	S	025302217.01	79096130	CC - LDN - Commodities	165,500.00
Commodities and other	106195856A	S	025307976.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	106196886A	S	025248246.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	106196947A	B	025248246.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	108666233A	B	025225525.01	79014081	CC - NYK - Commodities	2,538,690.00
Commodities and other	106197924A	B	025225525.01	79014081	CC - NYK - Commodities	24,156,020.00
Commodities and other	106199368A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106199810A	S	025261199.01	79096130	CC - LDN - Commodities	2,151,500.00
Commodities and other	106200235A	S	025295676.01	79096721	CC - LDN - Commodities	19,244,172.31
Commodities and other	106200340A	S	025295676.01	79096721	CC - LDN - Commodities	19,244,172.31
Commodities and other	106200369A	S	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106201164A	S	025231192.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	106201205A	B	025231192.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	106207432A	S	025261199.01	79014080	CC - NYK - Commodities	3,662,710.00
Commodities and other	106207475A	S	025261199.01	79014080	CC - NYK - Commodities	4,519,940.00
Commodities and other	106207507A	S	025261199.01	79014080	CC - NYK - Commodities	4,675,800.00
Commodities and other	106207643A	S	025261199.01	79014080	CC - NYK - Commodities	5,065,450.00
Commodities and other	106207685A	S	025261199.01	79014080	CC - NYK - Commodities	4,286,150.00
Commodities and other	106207686A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106207687A	S	025261199.01	79014080	CC - NYK - Commodities	3,273,060.00
Commodities and other	106207703A	S	025261199.01	79014080	CC - NYK - Commodities	2,493,760.00
Commodities and other	106207717A	S	025261199.01	79014080	CC - NYK - Commodities	1,636,530.00
Commodities and other	106207753A	S	025261199.01	79014080	CC - NYK - Commodities	1,402,740.00
Commodities and other	106207786A	S	025261199.01	79014080	CC - NYK - Commodities	623,440.00
Commodities and other	106207821A	S	025261199.01	79014080	CC - NYK - Commodities	467,580.00
Commodities and other	106208188A	S	025261199.01	79014080	CC - NYK - Commodities	2,104,110.00
Commodities and other	106208499A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106211264A	S	025935909.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106211265A	B	025935909.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106213356A	B	025227703.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106213357A	S	025227703.01	79096130	CC - LDN - Commodities	5,055,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106213524A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106220222A	S	025247867.01	79011330	CC - LDN - Commodities	796,000.00
Commodities and other	106219459A	S	025247867.01	79011042	CC - LDN - Commodities	1,677,900.00
Commodities and other	106219451A	B	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	106219453A	S	025265778.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	106220397A	S	025247867.01	79011330	CC - LDN - Commodities	1,620,450.00
Commodities and other	106222421A	B	025248246.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	106223053A	B	025248246.01	79011202	CC - LDN - Commodities	13,900,000.00
Commodities and other	106223978A	B	025411992.01	79251006	CC - LDN - Commodities	55,149,303.00
Commodities and other	106224001A	S	025411992.01	79251006	CC - LDN - Commodities	93,753,815.10
Commodities and other	106226232A	S	025337247.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106226318A	S	025261199.01	79014081	CC - NYK - Commodities	57,979,920.00
Commodities and other	106255212A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106255250A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106258093A	B	025323262.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	106258095A	S	025337247.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106258313A	B	025225780.01	79016226	CC - LDN - Commodities	10,635,630.00
Commodities and other	106261169A	S	025265778.01	79096130	CC - LDN - Commodities	23,325,000.00
Commodities and other	106261170A	B	025265778.01	79096130	CC - LDN - Commodities	25,275,000.00
Commodities and other	106263956A	B	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	106263947A	B	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	106267049A	S	025935909.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106267050A	B	025935909.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106271878A	B	025264888.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	106271880A	S	025264888.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	108724340A	B	025340647.01	79011330	CC - LDN - Commodities	2,214,067.17
Commodities and other	108600786A	B	025265778.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	106273826A	S	025265778.01	79096130	CC - LDN - Commodities	6,206,250.00
Commodities and other	106274543A	S	025279993.01	79014082	CC - NYK - Commodities	3,968,000.00
Commodities and other	108600799A	B	025265778.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	106274540A	S	025265778.01	79096130	CC - LDN - Commodities	7,447,500.00
Commodities and other	108606301A	B	025266354.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106276582A	S	025266354.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106283282A	B	025935651.01	79096130	CC - LDN - Commodities	3,887,500.00
Commodities and other	106288539A	B	025345315.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	106289749A	S	025225525.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	106289990A	B	025345315.01	79011202	CC - LDN - Commodities	8,340,000.00
Commodities and other	106312010A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106314252A	S	025265802.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	106315589A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108606318A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106315648A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106318226A	S	025231192.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	106318229A	B	025231192.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	108699446A	B	025310780.01	79011042	CC - LDN - Commodities	1,875,000.00
Commodities and other	106330683A	S	025939000.01	79011227	CC - LDN - Commodities	1,224,456.37
Commodities and other	106325348A	S	025267550.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	106325350A	S	025267550.01	79093125	CC - LDN - Commodities	329,279.25
Commodities and other	106325351A	S	025267550.01	79093125	CC - LDN - Commodities	384,159.13
Commodities and other	106329195A	B	025230459.01	79014079	CC - NYK - Commodities	83,376,000.00
Commodities and other	106328907A	S	025267550.01	79099042	CC - LDN - Commodities	2,634,234.00
Commodities and other	106364494A	B	025228834.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	106365576A	B	025217464.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	106365608A	S	025217464.01	79092015	CC - LDN - Commodities	33,089,581.80

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106365250A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106365583A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106367566A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106367587A	B	025226341.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106370100A	S	025230855.01	79011202	CC - LDN - Commodities	7,886,078.68
Commodities and other	106370312A	S	025938747.01	79016914	CC - LDN - Commodities	23,649,456.00
Commodities and other	106370271A	S	025230855.01	79011202	CC - LDN - Commodities	7,615,419.46
Commodities and other	106370365A	S	025264888.01	79011042	CC - LDN - Commodities	15,000,000.00
Commodities and other	106370493A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106370614A	B	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106372343A	B	025228073.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	106378798A	B	025292913.01	79014079	CC - NYK - Commodities	2,250,000.00
Commodities and other	106378451A	B	025292913.01	79014079	CC - NYK - Commodities	2,250,000.00
Commodities and other	106379196A	S	025264888.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	106380635A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106380636A	S	025265778.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	106381050A	S	025264888.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	106411715A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106411762A	B	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106413764A	B	025297029.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	106413774A	S	025297029.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	106416333A	S	025311978.01	79016087	CC - LDN - Commodities	228,274.45
Commodities and other	106416360A	S	025311978.01	79016087	CC - LDN - Commodities	151,639.46
Commodities and other	106416388A	S	025311978.01	79016087	CC - LDN - Commodities	197,837.86
Commodities and other	106420770A	B	025328204.01	79092018	CC - LDN - Commodities	33,859,432.00
Commodities and other	106422969A	S	025311978.01	79016087	CC - LDN - Commodities	168,488.29
Commodities and other	106423039A	S	025311978.01	79016087	CC - LDN - Commodities	32,610.64
Commodities and other	108724372A	B	025267949.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	106423869A	B	025231192.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	106424552A	B	025234691.01	79011202	CC - LDN - Commodities	83,400,000.00
Commodities and other	108666237A	B	025292913.01	79014079	CC - NYK - Commodities	1,250,000.00
Commodities and other	106433224A	B	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	106441991A	B	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	106442045A	S	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108724357A	S	025234691.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	106444019A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106444020A	B	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106444823A	B	025231192.01	79011202	CC - LDN - Commodities	7,645,000.00
Commodities and other	106444894A	S	025231192.01	79011202	CC - LDN - Commodities	7,645,000.00
Commodities and other	106446800A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106447830A	S	025935651.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	106447832A	B	025935651.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	108698789A	B	025233511.01	79011042	CC - LDN - Commodities	4,268,456.38
Commodities and other	106448608A	B	025257536.01	79016904	CC - LDN - Commodities	1,740,000.00
Commodities and other	106471096A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106471112A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106473202A	S	025231192.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	106474859A	S	025233511.01	79011330	CC - LDN - Commodities	11,158,935.00
Commodities and other	106474865A	S	025227703.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	106474860A	B	025233511.01	79011330	CC - LDN - Commodities	11,158,935.00
Commodities and other	106474962A	B	025626706.01	79410536	CC - LDN - Commodities	8,762,309.64
Commodities and other	106475192A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106475467A	S	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106477058A	S	025938747.01	79016936	CC - LDN - Commodities	25,275,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106477269A	B	025937954.01	79014081	CC - NYK - Commodities	30,314,770.00
Commodities and other	106477380A	B	025283979.01	79095015	CC - LDN - Commodities	2,262,864.15
Commodities and other	106486104A	B	025228073.01	79011330	CC - LDN - Commodities	58,518,600.00
Commodities and other	106486763A	B	025266354.01	79014081	CC - NYK - Commodities	25,716,900.00
Commodities and other	106487394A	S	025320318.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	106495522A	B	025311028.01	79095015	CC - LDN - Commodities	2,315,269.53
Commodities and other	106496845A	B	025938747.01	79016937	CC - LDN - Commodities	7,077,000.00
Commodities and other	106498585A	B	025340647.01	79011455	CC - SI - Commodities	9,035,129.36
Commodities and other	106498170A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106500213A	B	025625039.01	79411007	CC - NYK - Commodities	6,175,000.00
Commodities and other	106499413A	S	025935651.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106499900A	S	025935651.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106500183A	B	025233511.01	79011330	CC - LDN - Commodities	31,245,018.00
Commodities and other	106500286A	S	025943176.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	106500296A	B	025943176.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	106500301A	B	025943176.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	106500314A	S	025943176.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	106502166A	S	025257536.01	79011330	CC - LDN - Commodities	3,405,805.50
Commodities and other	106502448A	S	025257536.01	79011330	CC - LDN - Commodities	7,492,772.10
Commodities and other	108724543A	B	025257536.01	79011330	CC - LDN - Commodities	7,492,772.10
Commodities and other	106502718A	S	025290982.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106504764A	S	025311978.01	79016087	CC - LDN - Commodities	1,016,583.58
Commodities and other	106504328A	S	025935651.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106505674A	B	025233511.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	106505682A	S	025233511.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	109733159A	B	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107477480A	B	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108827753A	B	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108827756A	B	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	106507552A	B	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107674347A	S	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107811664A	B	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	109127913A	B	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107559256A	B	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107858015A	B	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108174744A	B	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	109629150A	B	025215880.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107674190A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109067961A	B	025215880.01	79092035	CC - LDN - Commodities	2,205.97
Commodities and other	109067964A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106555995A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108001262A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107018160A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108317256A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108371532A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108371535A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108443272A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107064257A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106507780A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106507781A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106507782A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109127865A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108001265A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109350082A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108175621A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106963182A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107018163A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	108230327A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107018172A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	107018169A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109597433A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	109597442A	B	025215880.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	106533631A	S	025264888.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	106533632A	B	025264888.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	106533640A	S	025264888.01	79096130	CC - LDN - Commodities	8,688,750.00
Commodities and other	106533641A	B	025264888.01	79096130	CC - LDN - Commodities	8,688,750.00
Commodities and other	106533712A	B	025295411.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	106533709A	B	025295411.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	106535689A	S	025261199.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106533843A	B	025298811.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	106535820A	B	025937954.01	79014081	CC - NYK - Commodities	4,923,520.00
Commodities and other	106536613A	S	025261199.01	79014081	CC - NYK - Commodities	4,519,940.00
Commodities and other	106536635A	S	025261199.01	79014081	CC - NYK - Commodities	3,974,430.00
Commodities and other	106536658A	S	025261199.01	79014081	CC - NYK - Commodities	3,428,920.00
Commodities and other	106536692A	S	025261199.01	79014081	CC - NYK - Commodities	2,805,480.00
Commodities and other	106536698A	S	025261199.01	79014081	CC - NYK - Commodities	2,337,900.00
Commodities and other	106536900A	S	025261199.01	79014081	CC - NYK - Commodities	1,792,390.00
Commodities and other	106536940A	S	025261199.01	79014081	CC - NYK - Commodities	1,168,950.00
Commodities and other	106536954A	S	025261199.01	79014081	CC - NYK - Commodities	623,440.00
Commodities and other	106539043A	S	025298811.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106540593A	S	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106543460A	B	025273798.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	106543462A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106545412A	B	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106545965A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106547157A	B	025228834.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106547211A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106551326A	B	025345315.01	79011042	CC - LDN - Commodities	9,732,080.54
Commodities and other	106551462A	B	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106551463A	S	025298811.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106551544A	S	025280280.01	79011042	CC - LDN - Commodities	1,478,125.00
Commodities and other	108811948A	B	025280280.01	79011042	CC - LDN - Commodities	165,625.00
Commodities and other	106551619A	B	025280280.01	79011042	CC - LDN - Commodities	328,125.00
Commodities and other	106552833A	S	025228073.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	106552841A	B	025228073.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	106552868A	B	025226648.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	106553116A	S	025280280.01	79011330	CC - LDN - Commodities	1,562,129.46
Commodities and other	108758422A	B	025280280.01	79011330	CC - LDN - Commodities	222,512.63
Commodities and other	106553181A	B	025280280.01	79011330	CC - LDN - Commodities	124,879.54
Commodities and other	106553310A	B	025935909.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	106553342A	S	025935909.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	106553390A	S	025233511.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	106553386A	S	025266339.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106553395A	B	025233511.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	106581299A	B	025273798.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	106584841A	B	025273798.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	106586095A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106586096A	B	025226341.01	79096130	CC - LDN - Commodities	4,665,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106587364A	S	025314303.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	106587358A	S	025314303.01	79092015	CC - LDN - Commodities	41,361,977.25
Commodities and other	106587375A	B	025314303.01	79092015	CC - LDN - Commodities	23,714,200.29
Commodities and other	106587370A	B	025314303.01	79092015	CC - LDN - Commodities	23,714,200.29
Commodities and other	106587379A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106587377A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106587381A	B	025313701.01	79092015	CC - LDN - Commodities	15,993,297.87
Commodities and other	106587390A	B	025313701.01	79092015	CC - LDN - Commodities	15,993,297.87
Commodities and other	106588838A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	106589755A	S	025233511.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	106589768A	S	025265802.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	106589769A	B	025265802.01	79096130	CC - LDN - Commodities	9,330,000.00
Commodities and other	106598546A	S	025345315.01	79014081	CC - NYK - Commodities	18,463,200.00
Commodities and other	106599587A	B	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106600736A	B	025226341.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	106600744A	S	025226341.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	106601060A	B	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106602599A	B	025265695.01	79099891	CC - LDN - Commodities	10,000,000.00
Commodities and other	106624860A	B	025266339.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106624861A	S	025266339.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	106625062A	S	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106625064A	B	025935909.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	106629093A	S	025290982.01	79011524	CC - NYK - Commodities	323,671.16
Commodities and other	106631673A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106633479A	B	025226341.01	79011042	CC - LDN - Commodities	19,680,000.00
Commodities and other	106636544A	B	025307976.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	106636552A	B	025307976.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	106637480A	B	025240623.01	79099891	CC - LDN - Commodities	10,000,000.00
Commodities and other	106637467A	B	025240623.01	79099891	CC - LDN - Commodities	10,000,000.00
Commodities and other	106637461A	B	025307976.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	106639948A	S	025930132.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	106644612A	S	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106644613A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106647405A	S	025226648.01	79011330	CC - LDN - Commodities	22,705,370.00
Commodities and other	106647416A	B	025226648.01	79011330	CC - LDN - Commodities	22,705,370.00
Commodities and other	106649460A	B	025226341.01	79016002	CC - LDN - Commodities	6,402,684.56
Commodities and other	106680684A	S	025935651.01	79096130	CC - LDN - Commodities	5,831,250.00
Commodities and other	106680686A	B	025935651.01	79096130	CC - LDN - Commodities	5,831,250.00
Commodities and other	106684019A	B	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106684406A	B	025318403.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	106685669A	S	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	106687684A	B	025240623.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	106693268A	S	025311978.01	79016087	CC - LDN - Commodities	99,448.39
Commodities and other	106693874A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106695814A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106695944A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106700569A	B	025347725.01	79011042	CC - LDN - Commodities	2,624,000.00
Commodities and other	106701207A	S	025228073.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	106701271A	B	025228073.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	106701492A	B	025231192.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	106701550A	S	025231192.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	106702740A	S	025310087.01	79011330	CC - LDN - Commodities	2,720,612.03
Commodities and other	106704879A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106705568A	B	025227703.01	79096130	CC - LDN - Commodities	2,068,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106733737A	S	025231192.01	79011202	CC - LDN - Commodities	26,286,928.93
Commodities and other	106733765A	S	025625211.01	79410536	CC - LDN - Commodities	26,286,928.93
Commodities and other	106734131A	S	025297029.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106734161A	S	025297029.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106734307A	B	025232836.01	79011202	CC - LDN - Commodities	31,275,000.00
Commodities and other	106735498A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	106752355A	S	025320318.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	106739046A	B	025226648.01	79016002	CC - LDN - Commodities	9,716,250.00
Commodities and other	106754684A	S	025283979.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	106756060A	B	025226648.01	79016002	CC - LDN - Commodities	38,865,000.00
Commodities and other	106762161A	S	025627746.01	79410200	CC - LDN - Commodities	13,900,000.00
Commodities and other	106762772A	B	025226341.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	106762808A	S	025226341.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	106788811A	S	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106788860A	S	025311978.01	79011227	CC - LDN - Commodities	400,023.81
Commodities and other	106789291A	S	025625211.01	79410536	CC - LDN - Commodities	12,692,365.77
Commodities and other	106791517A	B	025340647.01	79011455	CC - SI - Commodities	9,035,129.36
Commodities and other	109746605A	S	025935859.01	79096725	CC - LDN - Commodities	491,217.59
Commodities and other	106794804A	S	025257536.01	79016923	CC - LDN - Commodities	4,965,000.00
Commodities and other	106798451A	S	025265802.01	79016936	CC - LDN - Commodities	49,650,000.00
Commodities and other	106798748A	B	025265802.01	79016937	CC - LDN - Commodities	21,846,000.00
Commodities and other	106801569A	S	025265802.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106804115A	B	025226341.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	106804998A	B	025226341.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	106805007A	S	025226341.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	106806267A	S	025231192.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	106806269A	B	025231192.01	79096130	CC - LDN - Commodities	3,498,750.00
Commodities and other	106806784A	B	025257536.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	106807627A	S	025943176.01	79011330	CC - LDN - Commodities	3,570,859.20
Commodities and other	106807996A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106808231A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106808252A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	106808333A	B	025216060.01	79092015	CC - LDN - Commodities	78,312,010.26
Commodities and other	108666285A	B	025320284.01	79014081	CC - NYK - Commodities	2,852,564.40
Commodities and other	106813875A	S	025933946.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	106812568A	B	025231192.01	79011202	CC - LDN - Commodities	26,286,928.93
Commodities and other	106812752A	B	025231192.01	79011202	CC - LDN - Commodities	25,384,731.54
Commodities and other	106815206A	S	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106836591A	S	025299447.01	79011042	CC - LDN - Commodities	2,625,000.00
Commodities and other	106861577A	B	025328741.01	79096107	CC - LDN - Commodities	1,184,895.17
Commodities and other	106842763A	B	025320284.01	79014081	CC - NYK - Commodities	1,130,871.00
Commodities and other	106842752A	B	025320284.01	79014081	CC - NYK - Commodities	2,100,189.00
Commodities and other	106843003A	B	025233511.01	79014079	CC - NYK - Commodities	38,965,000.00
Commodities and other	106843019A	B	025233511.01	79014079	CC - NYK - Commodities	4,675,800.00
Commodities and other	106852959A	B	025320284.01	79014081	CC - NYK - Commodities	3,100,279.00
Commodities and other	106849414A	B	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	106853273A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	106855388A	S	025231192.01	79011202	CC - LDN - Commodities	8,340,000.00
Commodities and other	106855467A	B	025231192.01	79011202	CC - LDN - Commodities	8,340,000.00
Commodities and other	108724605A	B	025310087.01	79016197	CC - LDN - Commodities	2,060,897.07
Commodities and other	108724576A	S	025310087.01	79016197	CC - LDN - Commodities	76,136.01
Commodities and other	106858863A	B	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	106858880A	S	025240623.01	79092015	CC - LDN - Commodities	94,856,801.16
Commodities and other	106859157A	B	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106859159A	S	025216060.01	79092015	CC - LDN - Commodities	94,856,801.16
Commodities and other	106886937A	B	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108624268A	S	025291527.01	79014081	CC - NYK - Commodities	4,452,800.00
Commodities and other	106890126A	B	025265802.01	79016953	CC - LDN - Commodities	8,010,000.00
Commodities and other	106890245A	S	025233511.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	106890261A	B	025233511.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	106891610A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	106892868A	S	025328204.01	79092018	CC - LDN - Commodities	16,929,716.00
Commodities and other	106892634A	S	025315243.01	79014081	CC - NYK - Commodities	15,785,000.00
Commodities and other	106892967A	B	025267949.01	79011042	CC - LDN - Commodities	30,000,000.00
Commodities and other	106893027A	S	025267949.01	79016002	CC - LDN - Commodities	4,170,000.00
Commodities and other	106893068A	S	025257536.01	79011330	CC - LDN - Commodities	10,217,416.50
Commodities and other	108599735A	B	025254947.01	79096130	CC - LDN - Commodities	165,500.00
Commodities and other	106894501A	S	025254947.01	79096130	CC - LDN - Commodities	496,500.00
Commodities and other	108724590A	B	025257536.01	79011330	CC - LDN - Commodities	7,492,772.10
Commodities and other	106894613A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106896667A	B	025227133.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	106896684A	S	025227133.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	106905643A	S	025934233.01	79011330	CC - LDN - Commodities	1,089,857.76
Commodities and other	106899018A	S	025292913.01	79011042	CC - LDN - Commodities	27,396,900.00
Commodities and other	106899772A	B	025231192.01	79011042	CC - LDN - Commodities	19,680,000.00
Commodities and other	106903651A	S	025257536.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	106908230A	B	025411992.01	79251006	CC - LDN - Commodities	16,544,790.90
Commodities and other	106908239A	B	025411992.01	79251006	CC - LDN - Commodities	16,544,790.90
Commodities and other	106908258A	S	025411992.01	79251006	CC - LDN - Commodities	75,003,052.08
Commodities and other	106915179A	S	025305830.01	79016002	CC - LDN - Commodities	1,875,000.00
Commodities and other	108724561A	S	025310087.01	79016197	CC - LDN - Commodities	3,326,261.54
Commodities and other	108724600A	B	025310087.01	79016197	CC - LDN - Commodities	1,351,449.26
Commodities and other	106916459A	S	025225780.01	79011505	CC - LDN - Commodities	389,550.00
Commodities and other	106922233A	S	025226341.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	109713233A	S	025226341.01	79011061	CC - NYK - Commodities	2,696,988.21
Commodities and other	106922235A	S	025226341.01	79011061	CC - NYK - Commodities	3,603,393.15
Commodities and other	106922245A	B	025226341.01	79011061	CC - NYK - Commodities	11,130,000.00
Commodities and other	106922247A	S	025226341.01	79011059	CC - NYK - Commodities	1,252,125.00
Commodities and other	109713604A	B	025226341.01	79010606	CC - NYK - Commodities	7,033,002.48
Commodities and other	109713610A	B	025226291.01	79010606	CC - NYK - Commodities	2,107,777.14
Commodities and other	106922260A	S	025226291.01	79014746	CC - NYK - Commodities	3,942,607.73
Commodities and other	109713822A	S	025226291.01	79010955	CC - NYK - Commodities	6,537,083.07
Commodities and other	106922265A	B	025338674.01	79014746	CC - NYK - Commodities	4,006,800.00
Commodities and other	106922275A	S	025338674.01	79011061	CC - NYK - Commodities	40,624,500.00
Commodities and other	109713294A	S	025338674.01	79010963	CC - NYK - Commodities	16,345,495.74
Commodities and other	106922278A	B	025338674.01	79010963	CC - NYK - Commodities	15,234,187.50
Commodities and other	106922279A	S	025338674.01	79011061	CC - NYK - Commodities	30,468,375.00
Commodities and other	106922282A	S	025338674.01	79011059	CC - NYK - Commodities	13,935,717.18
Commodities and other	106922295A	S	025338674.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	106922296A	B	025338674.01	79011061	CC - NYK - Commodities	6,379,226.28
Commodities and other	106922297A	S	025227299.01	79011061	CC - NYK - Commodities	17,903,384.10
Commodities and other	106922311A	S	025265802.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	106922312A	B	025265802.01	79010955	CC - NYK - Commodities	3,205,440.00
Commodities and other	106922313A	B	025265802.01	79011061	CC - NYK - Commodities	6,371,952.83
Commodities and other	106922317A	S	025227133.01	79014746	CC - NYK - Commodities	667,800.00
Commodities and other	106922330A	S	025227133.01	79014746	CC - NYK - Commodities	534,240.00
Commodities and other	106922335A	S	025336645.01	79011061	CC - NYK - Commodities	9,378,165.83
Commodities and other	106922339A	S	025336645.01	79011061	CC - NYK - Commodities	2,977,275.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106947782A	S	025336645.01	79011061	CC - NYK - Commodities	790,875.54
Commodities and other	106922353A	B	025336645.01	79011061	CC - NYK - Commodities	19,534,290.83
Commodities and other	106922356A	S	025336645.01	79011061	CC - NYK - Commodities	46,579,050.00
Commodities and other	106922358A	B	025336645.01	79011061	CC - NYK - Commodities	2,579,655.75
Commodities and other	106922362A	S	025336645.01	79011061	CC - NYK - Commodities	12,910,800.00
Commodities and other	106922369A	S	025336645.01	79011061	CC - NYK - Commodities	12,910,800.00
Commodities and other	106922373A	S	025336645.01	79011061	CC - NYK - Commodities	12,910,800.00
Commodities and other	106922377A	S	025336645.01	79011061	CC - NYK - Commodities	12,910,800.00
Commodities and other	106922380A	S	025336645.01	79011061	CC - NYK - Commodities	12,910,800.00
Commodities and other	106922391A	S	025336645.01	79011061	CC - NYK - Commodities	12,910,800.00
Commodities and other	106922392A	S	025336645.01	79011061	CC - NYK - Commodities	12,910,800.00
Commodities and other	106922403A	S	025336645.01	79011061	CC - NYK - Commodities	12,910,800.00
Commodities and other	106922404A	S	025336645.01	79011061	CC - NYK - Commodities	12,910,800.00
Commodities and other	106922406A	B	025284217.01	79010131	CC - NYK - Commodities	5,271,546.42
Commodities and other	106922411A	S	025284217.01	79011061	CC - NYK - Commodities	9,543,975.00
Commodities and other	106922412A	S	025284217.01	79011061	CC - NYK - Commodities	16,401,546.42
Commodities and other	109713284A	B	025231192.01	79010963	CC - NYK - Commodities	14,691,600.00
Commodities and other	106922417A	S	025231192.01	79010963	CC - NYK - Commodities	9,226,124.46
Commodities and other	106922418A	S	025231192.01	79011061	CC - NYK - Commodities	93,234,062.25
Commodities and other	109713173A	S	025231192.01	79011059	CC - NYK - Commodities	2,473,943.01
Commodities and other	106922420A	S	025231192.01	79011061	CC - NYK - Commodities	3,513,462.75
Commodities and other	109713590A	S	025231192.01	79010606	CC - NYK - Commodities	5,295,464.79
Commodities and other	106936251A	S	025226341.01	79016937	CC - LDN - Commodities	827,500.00
Commodities and other	106941453A	B	025347725.01	79011042	CC - LDN - Commodities	1,968,000.00
Commodities and other	106939623A	B	025226341.01	79096955	CC - LDN - Commodities	4,965,000.00
Commodities and other	106942066A	S	025343989.01	79096008	CC - LDN - Commodities	7,319,880.25
Commodities and other	106940076A	B	025233545.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	106941089A	S	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	106942674A	S	025311978.01	79016087	CC - LDN - Commodities	298,387.32
Commodities and other	108666227A	B	025320284.01	79014081	CC - NYK - Commodities	3,500,315.00
Commodities and other	106947799A	S	025226648.01	79011505	CC - LDN - Commodities	47,800,584.27
Commodities and other	106949844A	B	025226341.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	106949858A	S	025226341.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	106952244A	B	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	106953857A	S	025340100.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	106963533A	S	025328204.01	79092018	CC - LDN - Commodities	8,464,858.00
Commodities and other	108736489A	B	025240623.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108698944A	B	025265802.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	106960607A	B	025347725.01	79011042	CC - LDN - Commodities	1,968,000.00
Commodities and other	106963602A	B	025255449.01	79014079	CC - NYK - Commodities	8,250,000.00
Commodities and other	106964769A	B	025228073.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	106964784A	S	025228073.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	107000234A	B	025328758.01	79096107	CC - LDN - Commodities	1,777,342.75
Commodities and other	106993278A	S	025296450.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	106993384A	B	025296450.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	106998017A	S	025247867.01	79014081	CC - NYK - Commodities	1,318,015.00
Commodities and other	106998600A	S	025296450.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	106998613A	B	025296450.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	106999177A	S	025299447.01	79011042	CC - LDN - Commodities	6,000,000.00
Commodities and other	107000041A	B	025248246.01	79011505	CC - LDN - Commodities	92,316,000.00
Commodities and other	107010193A	S	025299447.01	79011316	CC - SI - Commodities	573,000.00
Commodities and other	108666230A	B	025320284.01	79014081	CC - NYK - Commodities	2,961,805.00
Commodities and other	107004562A	S	025935651.01	79016937	CC - LDN - Commodities	827,500.00
Commodities and other	107005690A	B	025943176.01	79096130	CC - LDN - Commodities	2,482,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107005826A	S	025943176.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	107008871A	S	025937012.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107009807A	S	025930124.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107009808A	B	025930124.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107012374A	S	025332578.01	79011330	CC - LDN - Commodities	1,703,198.96
Commodities and other	107010194A	S	025332578.01	79016002	CC - LDN - Commodities	1,536,576.00
Commodities and other	107016323A	S	025233511.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	107017139A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107017140A	B	025226341.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	107017927A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107017928A	B	025227703.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	107046196A	B	025217464.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107046194A	S	025217464.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107046229A	S	025233545.01	79011042	CC - LDN - Commodities	9,585,000.00
Commodities and other	108699786A	B	025347725.01	79011042	CC - LDN - Commodities	393,600.00
Commodities and other	107046322A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107046615A	B	025340647.01	79011330	CC - LDN - Commodities	48,765,500.00
Commodities and other	107048032A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107048074A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107048075A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107048076A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107048077A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107048078A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107048190A	S	025264888.01	79096130	CC - LDN - Commodities	6,206,250.00
Commodities and other	107048191A	B	025264888.01	79096130	CC - LDN - Commodities	6,206,250.00
Commodities and other	107048529A	S	025257536.01	79016002	CC - LDN - Commodities	17,253,000.00
Commodities and other	107048534A	S	025257536.01	79011330	CC - LDN - Commodities	19,450,510.80
Commodities and other	107054170A	B	025935909.01	79011330	CC - LDN - Commodities	13,623,222.00
Commodities and other	107054228A	B	025340647.01	79011330	CC - LDN - Commodities	22,317,870.00
Commodities and other	107054284A	B	025225780.01	79011042	CC - LDN - Commodities	38,865,000.00
Commodities and other	109757410A	S	025311978.01	79016087	CC - LDN - Commodities	128,268.50
Commodities and other	107055954A	S	025311978.01	79016087	CC - LDN - Commodities	596,774.65
Commodities and other	107057075A	B	025228073.01	79016002	CC - LDN - Commodities	38,718,618.00
Commodities and other	107057180A	S	025228073.01	79016002	CC - LDN - Commodities	39,405,000.00
Commodities and other	107057628A	B	025267949.01	79016002	CC - LDN - Commodities	19,680,000.00
Commodities and other	107057888A	B	025248246.01	79011505	CC - LDN - Commodities	46,158,000.00
Commodities and other	107058366A	S	025231192.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107058554A	S	025231192.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107058806A	B	025257536.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	107060194A	B	025273798.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107060307A	S	025231192.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107061466A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107061467A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107061842A	S	025226341.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107087983A	S	025340647.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	107087986A	B	025340647.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	107089667A	B	025225780.01	79016002	CC - LDN - Commodities	9,375,000.00
Commodities and other	107109823A	S	025299447.01	79011330	CC - LDN - Commodities	686,036.10
Commodities and other	107110006A	S	025299447.01	79011330	CC - LDN - Commodities	1,097,657.76
Commodities and other	107100956A	S	025935842.01	79011227	CC - LDN - Commodities	6,821,368.67
Commodities and other	107099202A	B	025935842.01	79011042	CC - LDN - Commodities	11,428,077.14
Commodities and other	107112941A	S	025216060.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	107110921A	S	025228032.01	79096130	CC - LDN - Commodities	777,500.00
Commodities and other	107112943A	S	025216060.01	79092015	CC - LDN - Commodities	16,544,790.90

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107112542A	S	025294620.01	79092015	CC - LDN - Commodities	15,441,804.84
Commodities and other	107112509A	S	025294620.01	79092015	CC - LDN - Commodities	15,441,804.84
Commodities and other	107112594A	B	025294620.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	107112571A	B	025294620.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	107116617A	S	025211020.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107116628A	S	025211020.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107116638A	B	025211020.01	79092015	CC - LDN - Commodities	39,156,005.13
Commodities and other	107116651A	B	025211020.01	79092015	CC - LDN - Commodities	39,156,005.13
Commodities and other	107146040A	B	025226341.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	107146619A	B	025626961.01	79410536	CC - LDN - Commodities	13,143,464.47
Commodities and other	107147417A	S	025935842.01	79016087	CC - LDN - Commodities	451,319.94
Commodities and other	107149232A	S	025227836.01	79014079	CC - NYK - Commodities	42,750,000.00
Commodities and other	107150416A	S	025257536.01	79011330	CC - LDN - Commodities	8,173,933.20
Commodities and other	107329220A	S	028210656.01	79902526	CC - LDN - Commodities	3,100.00
Commodities and other	107153663A	S	025321563.01	79016002	CC - LDN - Commodities	10,425,000.00
Commodities and other	107157909A	B	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	107158229A	S	025264888.01	79016923	CC - LDN - Commodities	4,965,000.00
Commodities and other	107162638A	S	025311978.01	79011227	CC - LDN - Commodities	994,624.41
Commodities and other	107162708A	S	025311978.01	79011227	CC - LDN - Commodities	391,327.64
Commodities and other	107165196A	S	025311978.01	79016087	CC - LDN - Commodities	309,395.00
Commodities and other	107169856A	S	025935842.01	79011227	CC - LDN - Commodities	455,174.74
Commodities and other	107166490A	B	025314303.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107169392A	S	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107169514A	B	025261199.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107169728A	B	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107169711A	B	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107169806A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107169790A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107173808A	B	025234691.01	79011223	CC - LDN - Commodities	10,635,630.00
Commodities and other	107198785A	B	025227133.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	107204989A	B	025211020.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107205017A	B	025211020.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107205028A	S	025211020.01	79092015	CC - LDN - Commodities	31,986,595.74
Commodities and other	107205036A	S	025211020.01	79092015	CC - LDN - Commodities	31,986,595.74
Commodities and other	107205047A	B	025314303.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107205058A	B	025314303.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107205060A	S	025314303.01	79092015	CC - LDN - Commodities	15,993,297.87
Commodities and other	107205078A	S	025314303.01	79092015	CC - LDN - Commodities	15,993,297.87
Commodities and other	107220079A	S	025257536.01	79011330	CC - LDN - Commodities	15,916,037.52
Commodities and other	107205429A	S	025284944.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	107222012A	S	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107222524A	B	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107222920A	B	025226648.01	79016002	CC - LDN - Commodities	39,360,000.00
Commodities and other	107222658A	S	025226341.01	79096134	CC - LDN - Commodities	4,965,000.00
Commodities and other	107222922A	B	025226648.01	79016002	CC - LDN - Commodities	39,360,000.00
Commodities and other	107233927A	B	025257536.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	107225119A	S	025264888.01	79096130	CC - LDN - Commodities	6,206,250.00
Commodities and other	107225120A	B	025264888.01	79096130	CC - LDN - Commodities	6,206,250.00
Commodities and other	107227641A	B	025230459.01	79014079	CC - NYK - Commodities	34,776,000.00
Commodities and other	107227307A	S	025935651.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	107227308A	S	025935651.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	107230439A	S	025318403.01	79096134	CC - LDN - Commodities	4,965,000.00
Commodities and other	107233011A	S	025226275.01	79011042	CC - LDN - Commodities	37,215,000.00
Commodities and other	107233010A	S	025228073.01	79011330	CC - LDN - Commodities	6,695,361.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107233095A	S	025313016.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	107235103A	S	025255449.01	79014080	CC - NYK - Commodities	27,000,000.00
Commodities and other	107235147A	S	025255449.01	79014080	CC - NYK - Commodities	25,500,000.00
Commodities and other	109779661A	S	025267550.01	79093125	CC - LDN - Commodities	6,036,786.25
Commodities and other	107263617A	S	025237306.01	79090015	CC - LDN - Commodities	110,700.23
Commodities and other	107263647A	S	025237306.01	79090026	CC - LDN - Commodities	63,194.68
Commodities and other	107263725A	S	025237306.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	107263733A	S	025237306.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	107265062A	S	025248246.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	107268565A	S	025341116.01	79096130	CC - LDN - Commodities	260,662.50
Commodities and other	107267402A	S	025626706.01	79410536	CC - LDN - Commodities	17,524,619.29
Commodities and other	107267422A	B	025626706.01	79410536	CC - LDN - Commodities	17,524,619.29
Commodities and other	107267495A	S	025227299.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	107268088A	S	025298811.01	79016901	CC - LDN - Commodities	4,965,000.00
Commodities and other	107268701A	B	025297607.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107268865A	B	025297607.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107268941A	S	025321563.01	79016002	CC - LDN - Commodities	10,425,000.00
Commodities and other	107269037A	B	025937012.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107268996A	S	025273798.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	107269033A	S	025273798.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	107269035A	S	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109757413A	S	025311978.01	79016087	CC - LDN - Commodities	64,134.25
Commodities and other	107280758A	S	025432147.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107271482A	S	025311978.01	79016087	CC - LDN - Commodities	198,924.88
Commodities and other	107271505A	S	025311978.01	79016087	CC - LDN - Commodities	33,697.66
Commodities and other	107271455A	S	025273798.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	107299755A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107280817A	S	025432147.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	107299776A	B	025313016.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107272510A	B	025265778.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	107276454A	S	025318403.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107276455A	B	025318403.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	107278523A	S	025219379.01	79092015	CC - LDN - Commodities	4,411,944.24
Commodities and other	107283941A	S	025271560.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	107283944A	B	025271560.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	107285549A	S	025273798.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	107286337A	S	025432147.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	107285865A	S	025273798.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	107325501A	S	025432147.01	79016937	CC - LDN - Commodities	827,500.00
Commodities and other	107288485A	B	025283961.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	107288596A	B	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	107289075A	B	025306606.01	79095015	CC - LDN - Commodities	779,792.00
Commodities and other	107289761A	B	025297607.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	108724619A	S	025257536.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108724635A	S	025257536.01	79011330	CC - LDN - Commodities	9,763,309.10
Commodities and other	107294252A	B	025345315.01	79011330	CC - LDN - Commodities	3,178,751.80
Commodities and other	107300864A	B	025413493.01	79251099	CC - LDN - Commodities	2,936,685.27
Commodities and other	107296526A	B	025226648.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	107297127A	S	025321563.01	79016002	CC - LDN - Commodities	10,425,000.00
Commodities and other	107296687A	B	025228073.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	107296863A	B	025345315.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108666315A	B	025320284.01	79014081	CC - NYK - Commodities	7,192,955.00
Commodities and other	108724638A	B	025310087.01	79011330	CC - LDN - Commodities	2,401,620.34
Commodities and other	107301614A	B	025345315.01	79011330	CC - LDN - Commodities	2,270,537.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107301679A	B	025233511.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	107325161A	B	025225780.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	107328967A	S	025254772.01	79014080	CC - NYK - Commodities	8,700,000.00
Commodities and other	107329111A	B	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107329542A	S	025311978.01	79011227	CC - LDN - Commodities	298,387.32
Commodities and other	107329555A	S	025311978.01	79011227	CC - LDN - Commodities	298,387.32
Commodities and other	107329709A	S	025248899.01	79014079	CC - NYK - Commodities	9,000,000.00
Commodities and other	107329799A	B	025228073.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	107329844A	S	025248899.01	79014079	CC - NYK - Commodities	12,000,000.00
Commodities and other	107330503A	S	025248899.01	79014079	CC - NYK - Commodities	12,750,000.00
Commodities and other	107331775A	S	025311978.01	79011227	CC - LDN - Commodities	994,483.94
Commodities and other	107331149A	S	025248899.01	79014079	CC - NYK - Commodities	9,000,000.00
Commodities and other	107358894A	B	025292913.01	79011330	CC - LDN - Commodities	454,107.40
Commodities and other	107340454A	B	025225780.01	79016002	CC - LDN - Commodities	3,180,000.00
Commodities and other	107342796A	B	025231192.01	79014036	CC - NYK - Commodities	10,712,577.60
Commodities and other	107344437A	S	025226341.01	79016937	CC - LDN - Commodities	827,500.00
Commodities and other	107345721A	S	025290982.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	107360592A	S	025310087.01	79011330	CC - LDN - Commodities	1,482,477.04
Commodities and other	107360604A	B	025310087.01	79011330	CC - LDN - Commodities	1,424,978.85
Commodities and other	107362991A	S	025247867.01	79011042	CC - LDN - Commodities	3,557,400.00
Commodities and other	107357607A	S	025247867.01	79011330	CC - LDN - Commodities	3,465,000.00
Commodities and other	107357617A	S	025247867.01	79011330	CC - LDN - Commodities	1,643,500.00
Commodities and other	107438702A	S	025296450.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	107795500A	B	025314303.01	79016408	CC - LDN - Commodities	3.00
Commodities and other	107443033A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107443413A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107443945A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107447575A	S	025311978.01	79011227	CC - LDN - Commodities	1,516,588.00
Commodities and other	107455839A	S	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107459518A	S	025234691.01	79011223	CC - LDN - Commodities	10,367,511.00
Commodities and other	107462962A	S	025271560.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	107462964A	B	025271560.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	107463463A	S	025271560.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	107463464A	B	025271560.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	107464617A	S	025257536.01	79016002	CC - LDN - Commodities	13,035,600.00
Commodities and other	107473885A	S	025211020.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	107473887A	S	025211020.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	107474576A	B	025231192.01	79011202	CC - LDN - Commodities	6,477,500.00
Commodities and other	109757404A	S	025311978.01	79011227	CC - LDN - Commodities	160,335.63
Commodities and other	107474577A	S	025311978.01	79011227	CC - LDN - Commodities	1,193,549.29
Commodities and other	107474580A	S	025311978.01	79011227	CC - LDN - Commodities	500,029.76
Commodities and other	107474608A	S	025311978.01	79011227	CC - LDN - Commodities	342,411.68
Commodities and other	107476233A	B	025233511.01	79011042	CC - LDN - Commodities	6,950,000.00
Commodities and other	107534036A	B	025226341.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	107535508A	B	025938747.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	107538850A	B	025291527.01	79014081	CC - NYK - Commodities	2,805,480.00
Commodities and other	107537842A	B	025257536.01	79011330	CC - LDN - Commodities	681,161.10
Commodities and other	107537894A	S	025257536.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	107539959A	B	025233511.01	79016002	CC - LDN - Commodities	20,850,000.00
Commodities and other	107544137A	S	025226341.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	107547738A	S	025226275.01	79016002	CC - LDN - Commodities	10,425,000.00
Commodities and other	107548015A	S	025271560.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	107548557A	B	025932229.01	79096107	CC - LDN - Commodities	1,481,797.44
Commodities and other	107548772A	S	025311978.01	79016087	CC - LDN - Commodities	128,454.18

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107548812A	S	025311978.01	79016087	CC - LDN - Commodities	207,184.15
Commodities and other	107549348A	B	025226341.01	79016002	CC - LDN - Commodities	10,425,000.00
Commodities and other	107552567A	S	025432147.01	79016937	CC - LDN - Commodities	413,750.00
Commodities and other	107551275A	S	025432147.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107551276A	B	025432147.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107551315A	S	025215880.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107551388A	B	025216987.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	107552051A	S	025318403.01	79016935	CC - LDN - Commodities	18,000,000.00
Commodities and other	107553043A	S	025311028.01	79095015	CC - LDN - Commodities	2,315,269.53
Commodities and other	108724654A	S	025273533.01	79011330	CC - LDN - Commodities	451,411.75
Commodities and other	107556823A	B	025264888.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	107557104A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107557229A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107557230A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107558684A	B	025313016.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107558696A	B	025313016.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107562103A	B	025320284.01	79014081	CC - NYK - Commodities	761,607.00
Commodities and other	107589701A	S	025626706.01	79410536	CC - LDN - Commodities	8,762,309.64
Commodities and other	107589720A	B	025626706.01	79410536	CC - LDN - Commodities	8,762,309.64
Commodities and other	107591866A	S	025248246.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	107591883A	B	025248246.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	108624254A	B	025291527.01	79014081	CC - NYK - Commodities	8,728,160.00
Commodities and other	107592289A	S	025283961.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107592585A	B	025227133.01	79011202	CC - LDN - Commodities	26,286,928.93
Commodities and other	107592866A	S	025231192.01	79011202	CC - LDN - Commodities	25,384,731.54
Commodities and other	107592905A	B	025231192.01	79011202	CC - LDN - Commodities	25,384,731.54
Commodities and other	107593630A	S	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108624275A	B	025291527.01	79014081	CC - NYK - Commodities	4,208,220.00
Commodities and other	107605662A	S	025933946.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	107605809A	S	025311978.01	79011227	CC - LDN - Commodities	165,747.32
Commodities and other	107605810A	S	025311978.01	79011227	CC - LDN - Commodities	85,636.12
Commodities and other	109757419A	S	025311978.01	79016087	CC - LDN - Commodities	96,201.38
Commodities and other	107606029A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	107615234A	B	025292913.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	107605560A	S	025283979.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107606206A	S	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107607088A	B	025231192.01	79011042	CC - LDN - Commodities	39,360,000.00
Commodities and other	107612059A	B	025345315.01	79011202	CC - LDN - Commodities	5,560,000.00
Commodities and other	107612894A	B	025231192.01	79011202	CC - LDN - Commodities	6,477,500.00
Commodities and other	109758517A	S	025311978.01	79016087	CC - LDN - Commodities	271,107.37
Commodities and other	107614137A	B	025231192.01	79011042	CC - LDN - Commodities	9,626,829.00
Commodities and other	107614203A	S	025233545.01	79011042	CC - LDN - Commodities	9,585,000.00
Commodities and other	107616235A	B	025310087.01	79011330	CC - LDN - Commodities	17,878,000.00
Commodities and other	107615895A	B	025233511.01	79011330	CC - LDN - Commodities	7,314,825.00
Commodities and other	107615907A	S	025233511.01	79011330	CC - LDN - Commodities	7,314,825.00
Commodities and other	107615926A	B	025305830.01	79011330	CC - LDN - Commodities	3,379,413.83
Commodities and other	107615950A	S	025261199.01	79014082	CC - NYK - Commodities	3,195,130.00
Commodities and other	107615966A	S	025261199.01	79014082	CC - NYK - Commodities	2,493,760.00
Commodities and other	107615979A	S	025261199.01	79014082	CC - NYK - Commodities	2,493,760.00
Commodities and other	107615984A	S	025261199.01	79014082	CC - NYK - Commodities	2,493,760.00
Commodities and other	107616043A	S	025314212.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	107616288A	B	025305830.01	79016002	CC - LDN - Commodities	8,820,000.00
Commodities and other	107649745A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107649767A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107653572A	S	025311978.01	79016087	CC - LDN - Commodities	149,172.59
Commodities and other	107652568A	B	025310087.01	79011330	CC - LDN - Commodities	17,745,000.00
Commodities and other	107652650A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107652651A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107652705A	S	025257536.01	79011330	CC - LDN - Commodities	2,043,483.30
Commodities and other	107652928A	S	025257536.01	79011330	CC - LDN - Commodities	7,038,664.70
Commodities and other	107653314A	S	025938762.01	79096130	CC - LDN - Commodities	2,151,086.25
Commodities and other	107653102A	B	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107653141A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107672343A	B	025432147.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107653142A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107653865A	B	025305830.01	79016002	CC - LDN - Commodities	11,758,125.00
Commodities and other	107654739A	B	025231192.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	107655159A	S	025943176.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	107655424A	B	025943176.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	107655426A	S	025943176.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	107655430A	B	025943176.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	107655482A	S	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107655483A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107656380A	S	025930124.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	107656382A	B	025930124.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	107657120A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107659066A	S	025283979.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107659236A	S	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107660525A	S	025943176.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	107660528A	B	025943176.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	107660612A	B	025240623.01	79092015	CC - LDN - Commodities	88,238,884.80
Commodities and other	107662047A	B	025314303.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	107663744A	S	025283961.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	107663912A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107663953A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107665042A	S	025284944.01	79016002	CC - LDN - Commodities	19,080,000.00
Commodities and other	107665362A	S	025231192.01	79016491	CC - LDN - Commodities	53,393,760.00
Commodities and other	107666188A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	107666189A	S	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107666558A	B	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107670608A	B	025292913.01	79011330	CC - LDN - Commodities	1,135,268.50
Commodities and other	107667993A	S	025248246.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	107668042A	B	025248246.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	107674094A	S	025310087.01	79016194	CC - LDN - Commodities	22,000,000.00
Commodities and other	107670526A	B	025296450.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	107673804A	S	025257536.01	79011330	CC - LDN - Commodities	7,958,018.76
Commodities and other	107672424A	S	025257536.01	79011042	CC - LDN - Commodities	9,750,000.00
Commodities and other	107673048A	B	025225780.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	107673184A	S	025938747.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	107673185A	B	025938747.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	107675091A	B	025231192.01	79011202	CC - LDN - Commodities	6,477,500.00
Commodities and other	107675393A	B	025281171.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	107675388A	S	025281171.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	107695074A	B	025935909.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	107695290A	B	025226341.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	107695601A	B	025318403.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107695602A	S	025318403.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107695792A	B	025225525.01	79014082	CC - NYK - Commodities	6,923,700.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107695798A	B	025225525.01	79014082	CC - NYK - Commodities	11,308,710.00
Commodities and other	107696849A	S	025231192.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	107696868A	S	025231192.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	107697783A	S	025312042.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107697823A	S	025933946.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	107698800A	B	025310087.01	79011330	CC - LDN - Commodities	9,180,852.20
Commodities and other	107698916A	B	025314303.01	79092015	CC - LDN - Commodities	56,803,782.09
Commodities and other	107698855A	S	025314303.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107698857A	S	025314303.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107698926A	B	025314303.01	79092015	CC - LDN - Commodities	56,803,782.09
Commodities and other	107702101A	S	025302217.01	79096130	CC - LDN - Commodities	2,879,700.00
Commodities and other	107703549A	S	025231192.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	107705957A	S	025281171.01	79093125	CC - LDN - Commodities	2,195,195.00
Commodities and other	107705467A	S	025291527.01	79014081	CC - NYK - Commodities	935,160.00
Commodities and other	107707872A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	107709795A	S	025292913.01	79011042	CC - LDN - Commodities	7,297,500.00
Commodities and other	107709845A	B	025228073.01	79011202	CC - LDN - Commodities	7,500,000.00
Commodities and other	107715028A	B	025311978.01	79016087	CC - LDN - Commodities	99,448.39
Commodities and other	107719449A	B	025231192.01	79011202	CC - LDN - Commodities	6,477,500.00
Commodities and other	107720834A	B	025340647.01	79011330	CC - LDN - Commodities	44,635,740.00
Commodities and other	107720984A	B	025232836.01	79011042	CC - LDN - Commodities	6,950,000.00
Commodities and other	108624286A	S	025291527.01	79014081	CC - NYK - Commodities	4,208,220.00
Commodities and other	107725838A	B	025627746.01	79410200	CC - LDN - Commodities	6,950,000.00
Commodities and other	107731065A	S	025217043.01	79090023	CC - LDN - Commodities	23,856,839.50
Commodities and other	107725762A	B	025233354.01	79016002	CC - LDN - Commodities	9,840,000.00
Commodities and other	107745059A	S	025933946.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107745086A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107746945A	S	025320318.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107746965A	S	025933946.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107750425A	B	025225525.01	79014081	CC - NYK - Commodities	11,308,710.00
Commodities and other	107749573A	B	025225525.01	79014081	CC - NYK - Commodities	6,923,700.00
Commodities and other	107751999A	S	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107750938A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107750968A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107750991A	S	025937012.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107751011A	S	025295734.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107751257A	S	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107751258A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107751625A	B	025314303.01	79092015	CC - LDN - Commodities	56,803,782.09
Commodities and other	107751632A	S	025314303.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107751637A	S	025314303.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107751630A	B	025314303.01	79092015	CC - LDN - Commodities	56,803,782.09
Commodities and other	107752394A	B	025311978.01	79011227	CC - LDN - Commodities	508,291.79
Commodities and other	107752572A	S	025933946.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107754203A	S	025306606.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	107757685A	S	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107757694A	S	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107757701A	S	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107757731A	S	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107757771A	S	025930132.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107757795A	S	025930132.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107757820A	S	025283961.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	107761627A	B	025227836.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	107762735A	B	025410465.01	79251006	CC - LDN - Commodities	28,677,637.56

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107762700A	S	025410465.01	79251006	CC - LDN - Commodities	27,574,651.50
Commodities and other	107762712A	S	025410465.01	79251006	CC - LDN - Commodities	27,574,651.50
Commodities and other	107762748A	B	025410465.01	79251006	CC - LDN - Commodities	28,677,637.56
Commodities and other	107762237A	B	025324856.01	79016914	CC - LDN - Commodities	9,281,850.06
Commodities and other	107762249A	B	025324856.01	79016914	CC - LDN - Commodities	10,276,334.00
Commodities and other	107763107A	B	025257536.01	79096134	CC - LDN - Commodities	4,965,000.00
Commodities and other	107763812A	S	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107763819A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107763954A	S	025938747.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	107763955A	B	025938747.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	107764496A	B	025320284.01	79014081	CC - NYK - Commodities	2,692,550.00
Commodities and other	107789115A	S	025320318.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107789135A	S	025933946.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107789164A	S	025930132.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107789173A	S	025295676.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107789182A	S	025304460.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107789184A	S	025320318.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107789256A	S	025320318.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107790015A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107790142A	S	025225525.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	107791056A	B	025273798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107791098A	B	025226341.01	79011042	CC - LDN - Commodities	6,560,000.00
Commodities and other	107792543A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107792544A	S	025271560.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107792619A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107793155A	S	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107793371A	B	025265778.01	79016923	CC - LDN - Commodities	4,965,000.00
Commodities and other	107793372A	B	025265778.01	79016087	CC - LDN - Commodities	4,965,000.00
Commodities and other	107793936A	B	025314303.01	79092015	CC - LDN - Commodities	56,803,782.09
Commodities and other	107793981A	S	025314303.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107794017A	S	025314303.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107793953A	B	025314303.01	79092015	CC - LDN - Commodities	56,803,782.09
Commodities and other	107794134A	S	025248246.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	107794204A	B	025248246.01	79011202	CC - LDN - Commodities	8,461,577.18
Commodities and other	107794582A	S	025264888.01	79011330	CC - LDN - Commodities	29,259,300.00
Commodities and other	107795038A	S	025226648.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	107795073A	S	025340647.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	107795701A	B	025230459.01	79014081	CC - NYK - Commodities	172,395,000.00
Commodities and other	107795872A	S	025226648.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	107795964A	B	025226648.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	107796002A	S	025233511.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	107796009A	B	025233511.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	107796160A	B	025273798.01	79016923	CC - LDN - Commodities	4,965,000.00
Commodities and other	107796161A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107796172A	B	025225525.01	79016087	CC - LDN - Commodities	4,965,000.00
Commodities and other	107796620A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107796957A	B	025410465.01	79251006	CC - LDN - Commodities	28,677,637.56
Commodities and other	107796914A	S	025410465.01	79251006	CC - LDN - Commodities	27,574,651.50
Commodities and other	107796938A	S	025410465.01	79251006	CC - LDN - Commodities	27,574,651.50
Commodities and other	107796965A	B	025410465.01	79251006	CC - LDN - Commodities	28,677,637.56
Commodities and other	107797072A	B	025324864.01	79016914	CC - LDN - Commodities	3,093,950.02
Commodities and other	107797105A	B	025324864.01	79016914	CC - LDN - Commodities	3,425,444.67
Commodities and other	107797844A	S	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	107799296A	S	025257536.01	79011042	CC - LDN - Commodities	9,562,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107859421A	B	025313701.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107859955A	B	025313701.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	107800620A	S	025930132.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	107802793A	S	025257536.01	79011330	CC - LDN - Commodities	2,043,483.30
Commodities and other	107804323A	B	025314303.01	79016408	CC - LDN - Commodities	300.00
Commodities and other	107804965A	B	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107805002A	B	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107805042A	S	025216060.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	107805902A	S	025216060.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	107806808A	S	025291303.01	79014081	CC - NYK - Commodities	18,469,410.00
Commodities and other	107809006A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107809058A	S	025933946.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107811277A	B	025935842.01	79016198	CC - LDN - Commodities	351,875.55
Commodities and other	107810631A	S	025935842.01	79011227	CC - LDN - Commodities	266,142.52
Commodities and other	107810580A	S	025937954.01	79016087	CC - LDN - Commodities	7,823,231.46
Commodities and other	107811937A	S	025233545.01	79011042	CC - LDN - Commodities	9,375,000.00
Commodities and other	107812122A	B	025261199.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	107811920A	B	025432147.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	107812254A	S	025291527.01	79014081	CC - NYK - Commodities	2,805,480.00
Commodities and other	107831781A	S	025933946.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107831805A	S	025933946.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107831839A	S	025933946.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107836351A	S	025231192.01	79011202	CC - LDN - Commodities	26,286,928.93
Commodities and other	107836431A	S	025231192.01	79011202	CC - LDN - Commodities	25,384,731.54
Commodities and other	107836729A	S	025216060.01	79092015	CC - LDN - Commodities	30,883,609.68
Commodities and other	107836769A	S	025216060.01	79092015	CC - LDN - Commodities	30,883,609.68
Commodities and other	107836830A	S	025295676.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	107839098A	B	025324856.01	79016914	CC - LDN - Commodities	4,640,925.03
Commodities and other	107837071A	B	025626961.01	79410536	CC - LDN - Commodities	8,762,309.64
Commodities and other	107839072A	B	025324856.01	79016914	CC - LDN - Commodities	5,138,167.00
Commodities and other	107837500A	B	025296450.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	107837522A	S	025296450.01	79011202	CC - LDN - Commodities	8,762,309.64
Commodities and other	107838061A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107838063A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107838818A	S	025321563.01	79016002	CC - LDN - Commodities	10,425,000.00
Commodities and other	107839192A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107839193A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107839316A	S	025264888.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	107839317A	B	025264888.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	107839328A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107839329A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107839434A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107858423A	B	025432147.01	79096130	CC - LDN - Commodities	10,757,500.00
Commodities and other	107858427A	S	025432147.01	79096130	CC - LDN - Commodities	10,757,500.00
Commodities and other	107841407A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107841408A	B	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107842530A	B	025297029.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	107843529A	S	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107843530A	B	025935651.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107843987A	B	025318403.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108724712A	S	025305830.01	79016002	CC - LDN - Commodities	3,593,750.00
Commodities and other	107846687A	B	025311978.01	79016087	CC - LDN - Commodities	100,553.38
Commodities and other	107848853A	B	025231192.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	107849222A	S	025226341.01	79096130	CC - LDN - Commodities	1,263,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107849545A	S	025930124.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107851216A	S	025268913.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	107851217A	B	025268913.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	107852633A	B	025935909.01	79016002	CC - LDN - Commodities	14,629,650.00
Commodities and other	107853033A	B	025935909.01	79011330	CC - LDN - Commodities	14,629,650.00
Commodities and other	107853119A	S	025935909.01	79011330	CC - LDN - Commodities	14,629,650.00
Commodities and other	107853562A	S	025216060.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	107853628A	S	025216060.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	107854267A	S	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107854268A	B	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107854854A	B	025226648.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	107854961A	B	025228073.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	107854981A	S	025930124.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	107856469A	B	025228073.01	79016002	CC - LDN - Commodities	6,950,000.00
Commodities and other	107856599A	B	025216813.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	107856821A	S	025284944.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	107857270A	S	025231192.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107857271A	B	025231192.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107857707A	S	025231192.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107857764A	B	025231192.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107857964A	S	025935651.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	107858049A	B	025935651.01	79096130	CC - LDN - Commodities	3,498,750.00
Commodities and other	107858840A	B	025257536.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	107880368A	B	025943176.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	107881145A	B	025318403.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107881344A	S	025318403.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107881345A	B	025318403.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107881413A	S	025318403.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107881414A	B	025318403.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107882272A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107882308A	S	025257536.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107882402A	B	025295676.01	79096721	CC - LDN - Commodities	19,244,172.31
Commodities and other	107882559A	S	025295676.01	79096721	CC - LDN - Commodities	38,488,344.63
Commodities and other	107882493A	S	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107882495A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107890438A	B	025230459.01	79014081	CC - NYK - Commodities	30,276,000.00
Commodities and other	107889268A	S	025935909.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	107889286A	B	025935909.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	107889538A	S	025257536.01	79011330	CC - LDN - Commodities	2,043,483.30
Commodities and other	107889612A	B	025935909.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	107890318A	B	025283961.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107890337A	S	025930132.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107890713A	S	025937012.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	107891200A	S	025808833.01	79092004	CC - LDN - Commodities	5,000,000.00
Commodities and other	107893279A	S	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107893281A	B	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107893282A	S	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107893283A	B	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107894227A	S	025230459.01	79014079	CC - NYK - Commodities	6,581,250.00
Commodities and other	107896831A	B	025230137.01	79016002	CC - LDN - Commodities	12,408,000.00
Commodities and other	107908971A	S	025328204.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	107909003A	B	025328204.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	107908969A	B	025328204.01	79092018	CC - LDN - Commodities	22,059,721.20
Commodities and other	107900449A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107901623A	B	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107904655A	S	025311978.01	79016087	CC - LDN - Commodities	99,448.39
Commodities and other	107906282A	B	025258708.01	79011202	CC - LDN - Commodities	3,384,630.87
Commodities and other	107906208A	S	025231192.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	107906392A	B	025231192.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	107906889A	S	025291303.01	79014081	CC - NYK - Commodities	9,234,705.00
Commodities and other	107907026A	B	025266354.01	79016002	CC - LDN - Commodities	3,750,000.00
Commodities and other	107908421A	S	025295734.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	107907788A	B	025231192.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107907789A	S	025231192.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107907824A	B	025324864.01	79016914	CC - LDN - Commodities	6,187,900.04
Commodities and other	107907868A	B	025324864.01	79016914	CC - LDN - Commodities	6,850,889.33
Commodities and other	107908166A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107908169A	S	025257536.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	107909801A	B	025626490.01	79410536	CC - LDN - Commodities	4,230,788.59
Commodities and other	107910770A	B	025210865.01	79092015	CC - LDN - Commodities	79,966,489.35
Commodities and other	107910754A	B	025210865.01	79092015	CC - LDN - Commodities	79,966,489.35
Commodities and other	107910788A	S	025210865.01	79092015	CC - LDN - Commodities	43,567,949.37
Commodities and other	107910772A	S	025210865.01	79092015	CC - LDN - Commodities	43,567,949.37
Commodities and other	107910824A	S	025210915.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	107910826A	S	025210915.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	107910851A	B	025210915.01	79092015	CC - LDN - Commodities	30,332,116.65
Commodities and other	107910866A	B	025210915.01	79092015	CC - LDN - Commodities	30,332,116.65
Commodities and other	107914084A	S	025291303.01	79014081	CC - NYK - Commodities	27,704,115.00
Commodities and other	107914103A	S	025291303.01	79014081	CC - NYK - Commodities	73,877,640.00
Commodities and other	107938735A	S	025281171.01	79090015	CC - LDN - Commodities	369,000.78
Commodities and other	107939345A	S	025248246.01	79011202	CC - LDN - Commodities	25,384,731.54
Commodities and other	107940270A	B	025231192.01	79096130	CC - LDN - Commodities	8,275,000.00
Commodities and other	107940272A	S	025231192.01	79096130	CC - LDN - Commodities	8,275,000.00
Commodities and other	107941430A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	107941681A	B	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107942147A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107943460A	S	025938762.01	79096130	CC - LDN - Commodities	1,986,000.00
Commodities and other	107943096A	B	025226648.01	79016002	CC - LDN - Commodities	9,840,000.00
Commodities and other	109746610A	S	025935859.01	79096725	CC - LDN - Commodities	786,787.28
Commodities and other	107944118A	B	025432147.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107944119A	S	025432147.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107944996A	S	025292913.01	79016002	CC - LDN - Commodities	486,500.00
Commodities and other	107948586A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107948789A	S	025291527.01	79014081	CC - NYK - Commodities	2,805,480.00
Commodities and other	107949887A	B	025216813.01	79099885	CC - LDN - Commodities	2,009,969.02
Commodities and other	107950820A	B	025292913.01	79016002	CC - LDN - Commodities	656,000.00
Commodities and other	107953355A	S	025321563.01	79016002	CC - LDN - Commodities	10,425,000.00
Commodities and other	107951641A	S	025311978.01	79016087	CC - LDN - Commodities	99,448.39
Commodities and other	107954286A	S	025311978.01	79011227	CC - LDN - Commodities	198,924.88
Commodities and other	107960229A	S	025303850.01	79011227	CC - LDN - Commodities	1,599,302.59
Commodities and other	108624426A	S	025345000.01	79014082	CC - NYK - Commodities	322,710.00
Commodities and other	107957200A	B	025227836.01	79014079	CC - NYK - Commodities	28,800,000.00
Commodities and other	107957191A	S	025298811.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107957917A	S	025321563.01	79016002	CC - LDN - Commodities	12,510,000.00
Commodities and other	107958419A	S	025938747.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	107958443A	B	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107997471A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	107997472A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107997474A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	107997475A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	107997477A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	107997479A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	107997483A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	107997484A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	107997485A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	107997486A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	107997489A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	107997490A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	107980894A	B	025228032.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107980951A	S	025228032.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107981289A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107982530A	S	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107982531A	B	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107982532A	S	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107982533A	B	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107982535A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107982536A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107984692A	S	025328204.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	107994761A	B	025328204.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	107994897A	B	025328204.01	79092018	CC - LDN - Commodities	22,059,721.20
Commodities and other	107984349A	B	025808833.01	79092004	CC - LDN - Commodities	3,500,000.00
Commodities and other	107983452A	B	025226648.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	107984275A	S	025345000.01	79016002	CC - LDN - Commodities	4,285,050.00
Commodities and other	107984137A	S	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107984138A	B	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107984147A	S	025345000.01	79014081	CC - NYK - Commodities	2,632,742.00
Commodities and other	107985054A	S	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107985055A	B	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107985144A	S	025248246.01	79016002	CC - LDN - Commodities	3,475,000.00
Commodities and other	107985148A	B	025248246.01	79016002	CC - LDN - Commodities	3,475,000.00
Commodities and other	107986802A	B	025627746.01	79410253	CC - LDN - Commodities	7,966,764.04
Commodities and other	107986910A	S	025225780.01	79011223	CC - LDN - Commodities	3,983,382.02
Commodities and other	107987063A	S	025937954.01	79011042	CC - LDN - Commodities	800,625.00
Commodities and other	107987088A	S	025937954.01	79011330	CC - LDN - Commodities	992,224.67
Commodities and other	107987559A	B	025264888.01	79096134	CC - LDN - Commodities	4,965,000.00
Commodities and other	107987649A	B	025935651.01	79096134	CC - LDN - Commodities	4,965,000.00
Commodities and other	107988177A	B	025295676.01	79096721	CC - LDN - Commodities	38,488,344.63
Commodities and other	107988263A	B	025344946.01	79096721	CC - LDN - Commodities	38,488,344.63
Commodities and other	107988370A	S	025344946.01	79096721	CC - LDN - Commodities	57,732,516.94
Commodities and other	107988501A	S	025295676.01	79096721	CC - LDN - Commodities	57,732,516.94
Commodities and other	107990117A	S	025938747.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	107990118A	B	025938747.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	107990144A	S	025264888.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	107990145A	B	025264888.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	107991333A	B	025290982.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	107991334A	S	025290982.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	107993810A	S	025935842.01	79011227	CC - LDN - Commodities	499,724.34
Commodities and other	107992553A	S	025265802.01	79016936	CC - LDN - Commodities	49,650,000.00
Commodities and other	107992521A	B	025264888.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	107992523A	S	025264888.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	107992525A	B	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	107992526A	S	025290982.01	79096130	CC - LDN - Commodities	413,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107992715A	S	025227703.01	79016936	CC - LDN - Commodities	49,650,000.00
Commodities and other	107992757A	B	025295957.01	79016937	CC - LDN - Commodities	9,930,000.00
Commodities and other	107992776A	B	025227703.01	79016937	CC - LDN - Commodities	9,930,000.00
Commodities and other	107994999A	S	025281171.01	79093125	CC - LDN - Commodities	1,097,597.50
Commodities and other	107995421A	S	025265802.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	107998863A	S	025345315.01	79011042	CC - LDN - Commodities	76,320,000.00
Commodities and other	107997606A	S	025345315.01	79016002	CC - LDN - Commodities	102,442,953.02
Commodities and other	107997793A	B	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107997852A	B	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	107998209A	B	025225780.01	79011042	CC - LDN - Commodities	9,540,000.00
Commodities and other	107999182A	B	025234691.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	107999890A	S	025281171.01	79093125	CC - LDN - Commodities	1,097,597.50
Commodities and other	108000278A	B	025228073.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	108001553A	B	025281171.01	79090023	CC - LDN - Commodities	2,936,226.40
Commodities and other	108000735A	B	025234691.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108000741A	B	025264888.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108001084A	S	025257536.01	79011330	CC - LDN - Commodities	9,725,255.40
Commodities and other	108001287A	S	025943176.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108001288A	B	025943176.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	108001549A	B	025231192.01	79011042	CC - LDN - Commodities	23,205,000.00
Commodities and other	108001645A	B	025930124.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	108001648A	S	025930124.01	79096130	CC - LDN - Commodities	3,498,750.00
Commodities and other	108002748A	B	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108002751A	S	025271560.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108003219A	S	025432147.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108003273A	B	025432147.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108005591A	B	025290982.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108005592A	S	025290982.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108005971A	B	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108006115A	S	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108007784A	S	025345315.01	79016002	CC - LDN - Commodities	25,610,738.26
Commodities and other	108039879A	S	025228073.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108052882A	S	025217225.01	79099889	CC - LDN - Commodities	8,789,864.50
Commodities and other	108040108A	B	025230459.01	79014081	CC - NYK - Commodities	64,350,000.00
Commodities and other	108040001A	B	025228073.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108040497A	S	025432147.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108040516A	S	025228073.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108040519A	B	025228073.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108040534A	B	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108040611A	B	025233511.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108040606A	B	025432147.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108040615A	S	025233511.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108057007A	S	025217225.01	79099889	CC - LDN - Commodities	5,859,909.66
Commodities and other	108041667A	B	025938747.01	79096130	CC - LDN - Commodities	1,263,750.00
Commodities and other	108042688A	B	025938747.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108624447A	B	025291527.01	79014081	CC - NYK - Commodities	1,948,250.00
Commodities and other	108046869A	B	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108046870A	S	025265778.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108047538A	B	025930124.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108047821A	S	025231192.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	108048094A	B	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108048095A	S	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108050301A	S	025311978.01	79011227	CC - LDN - Commodities	303,317.60
Commodities and other	108051366A	S	025283961.01	79095015	CC - LDN - Commodities	1,169,688.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108051420A	S	025803925.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108051431A	S	025803925.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108052719A	S	025280280.01	79011330	CC - LDN - Commodities	1,355,510.59
Commodities and other	108062310A	S	025280280.01	79016002	CC - LDN - Commodities	1,103,750.00
Commodities and other	108052345A	B	025935651.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108052347A	S	025935651.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	108052412A	S	025935651.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108052422A	B	025935651.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	108056995A	B	025935909.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	108057054A	S	025257536.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108057055A	B	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108055252A	S	025283961.01	79095015	CC - LDN - Commodities	1,169,688.00
Commodities and other	108055296A	S	025266339.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108116078A	B	023819048.01	79096502	CC - LDN - Commodities	3,076,452.57
Commodities and other	108116086A	B	023823065.01	79096502	CC - LDN - Commodities	3,076,452.57
Commodities and other	108058272A	S	025210915.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	108058274A	B	025210915.01	79092019	CC - LDN - Commodities	33,859,432.00
Commodities and other	108061243A	S	025305830.01	79016002	CC - LDN - Commodities	5,062,500.00
Commodities and other	108063757A	S	025305830.01	79014679	CC - NYK - Commodities	2,286,787.00
Commodities and other	108060619A	B	025231192.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	108060621A	S	025231192.01	79096130	CC - LDN - Commodities	10,110,000.00
Commodities and other	108060781A	B	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108063368A	B	025216060.01	79092020	CC - LDN - Commodities	73,248,870.80
Commodities and other	108085547A	B	025264888.01	79016002	CC - LDN - Commodities	12,805,369.13
Commodities and other	108085635A	S	025264888.01	79016002	CC - LDN - Commodities	25,610,738.26
Commodities and other	108085679A	B	025264888.01	79016002	CC - LDN - Commodities	12,805,369.13
Commodities and other	108086102A	B	025432147.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108115205A	S	025318403.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108115241A	B	025318403.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108086385A	B	025943176.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108086954A	B	025226648.01	79016002	CC - LDN - Commodities	27,552,000.00
Commodities and other	108087153A	B	025939034.01	79092015	CC - LDN - Commodities	1,031,468.89
Commodities and other	108087148A	B	025938747.01	79096130	CC - LDN - Commodities	4,137,500.00
Commodities and other	108087528A	S	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108087529A	B	025264888.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108087790A	B	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108088735A	B	025310780.01	79016002	CC - LDN - Commodities	3,806,250.00
Commodities and other	108091886A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108091888A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108091890A	S	025271560.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108091891A	B	025271560.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108091892A	S	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108091893A	B	025216813.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108092018A	B	025930124.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108092019A	S	025930124.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108092464A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108092488A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108093289A	B	025808833.01	79092004	CC - LDN - Commodities	1,750,000.00
Commodities and other	108095645A	B	025328758.01	79096967	CC - LDN - Commodities	7,573,800.88
Commodities and other	108095841A	B	025328741.01	79096967	CC - LDN - Commodities	5,049,200.58
Commodities and other	108093406A	B	025228073.01	79011330	CC - LDN - Commodities	29,259,300.00
Commodities and other	108102660A	B	025225780.01	79016002	CC - LDN - Commodities	20,850,000.00
Commodities and other	108106544A	S	025935842.01	79011227	CC - LDN - Commodities	9,095,140.04
Commodities and other	108100434A	S	025933946.01	79096967	CC - LDN - Commodities	2,531,536.01

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108102673A	S	025225780.01	79016002	CC - LDN - Commodities	20,850,000.00
Commodities and other	108106450A	B	025307976.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108110522A	B	025292913.01	79014079	CC - NYK - Commodities	3,117,200.00
Commodities and other	108111867A	S	025311978.01	79016087	CC - LDN - Commodities	127,072.95
Commodities and other	108111940A	S	025311978.01	79016087	CC - LDN - Commodities	81,492.43
Commodities and other	108112046A	B	025313016.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	108112026A	B	025313016.01	79092015	CC - LDN - Commodities	11,029,860.60
Commodities and other	108112372A	S	025257536.01	79016002	CC - LDN - Commodities	8,434,800.00
Commodities and other	109757426A	S	025311978.01	79016087	CC - LDN - Commodities	240,503.44
Commodities and other	108112578A	B	025228073.01	79011330	CC - LDN - Commodities	14,629,650.00
Commodities and other	108112596A	B	025808833.01	79092004	CC - LDN - Commodities	1,750,000.00
Commodities and other	109757446A	S	025311978.01	79016087	CC - LDN - Commodities	53,264.04
Commodities and other	108115138A	B	025930124.01	79096130	CC - LDN - Commodities	2,332,500.00
Commodities and other	108115139A	S	025930124.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	108116695A	S	025267642.01	79092004	CC - LDN - Commodities	10,049,845.08
Commodities and other	108116923A	S	025225780.01	79016002	CC - LDN - Commodities	3,280,000.00
Commodities and other	108143905A	S	025298811.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108143906A	B	025298811.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108146462A	S	025312042.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108146525A	B	025225780.01	79016002	CC - LDN - Commodities	9,540,000.00
Commodities and other	108147692A	B	025283961.01	79096967	CC - LDN - Commodities	1,505,050.17
Commodities and other	108147698A	B	025283961.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	108149471A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108149326A	S	025265778.01	79016937	CC - LDN - Commodities	14,895,000.00
Commodities and other	108149327A	B	025265778.01	79016937	CC - LDN - Commodities	14,895,000.00
Commodities and other	108149785A	B	025328758.01	79096967	CC - LDN - Commodities	5,680,350.66
Commodities and other	108150033A	B	025328741.01	79096967	CC - LDN - Commodities	3,786,900.44
Commodities and other	108153478A	S	025304460.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108153490A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108155583A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108164178A	B	025291527.01	79014081	CC - NYK - Commodities	6,857,840.00
Commodities and other	108164530A	S	025265778.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108164531A	B	025265778.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108166242A	B	025291527.01	79014081	CC - NYK - Commodities	3,428,920.00
Commodities and other	108164690A	B	025257536.01	79016901	CC - LDN - Commodities	4,965,000.00
Commodities and other	108165146A	B	025282963.01	79011330	CC - LDN - Commodities	2,438,275.00
Commodities and other	108200882A	S	025312042.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	108200897A	B	025295676.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	108172346A	B	025231192.01	79016002	CC - LDN - Commodities	9,375,000.00
Commodities and other	108173738A	B	025264888.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108173741A	S	025264888.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108174238A	S	025347725.01	79016002	CC - LDN - Commodities	4,500,000.00
Commodities and other	108207813A	B	025298811.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108211029A	S	025247867.01	79014081	CC - NYK - Commodities	4,831,632.00
Commodities and other	108209282A	B	025627746.01	79410522	CC - LDN - Commodities	41,700,000.00
Commodities and other	108209490A	B	025266354.01	79014081	CC - NYK - Commodities	46,758,000.00
Commodities and other	108209508A	S	025266354.01	79014081	CC - NYK - Commodities	46,758,000.00
Commodities and other	108210041A	S	025225780.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	108209636A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108209653A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108210046A	B	025231192.01	79011042	CC - LDN - Commodities	20,850,000.00
Commodities and other	108210049A	S	025231192.01	79011042	CC - LDN - Commodities	20,850,000.00
Commodities and other	108210478A	S	025310780.01	79016002	CC - LDN - Commodities	2,531,250.00
Commodities and other	108210473A	S	025310780.01	79016002	CC - LDN - Commodities	656,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108210736A	B	025930082.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	108211732A	B	025240623.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108211900A	B	025228073.01	79011330	CC - LDN - Commodities	4,217,550.24
Commodities and other	108215192A	S	025291303.01	79014081	CC - NYK - Commodities	18,469,410.00
Commodities and other	108215405A	S	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108215802A	B	025309923.01	79096967	CC - LDN - Commodities	12,657,680.03
Commodities and other	108216348A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108216409A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108624429A	S	025291527.01	79014081	CC - NYK - Commodities	1,948,250.00
Commodities and other	108217395A	B	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108218860A	S	025340100.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108221890A	B	025292913.01	79014679	CC - NYK - Commodities	862,804.06
Commodities and other	108221903A	B	025292913.01	79014679	CC - NYK - Commodities	1,725,608.12
Commodities and other	108221260A	S	025321563.01	79016002	CC - LDN - Commodities	10,425,000.00
Commodities and other	108224989A	B	025227836.01	79014079	CC - NYK - Commodities	29,250,000.00
Commodities and other	108226035A	S	025281171.01	79093082	CC - LDN - Commodities	5,058,249.00
Commodities and other	108226092A	S	025935909.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108227941A	S	025233511.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	108230700A	S	025227703.01	79096130	CC - LDN - Commodities	2,527,500.00
Commodities and other	108252082A	S	025292913.01	79016002	CC - LDN - Commodities	4,170,000.00
Commodities and other	108254770A	S	025311978.01	79016087	CC - LDN - Commodities	33,697.66
Commodities and other	108254366A	S	025226275.01	79016002	CC - LDN - Commodities	12,805,369.13
Commodities and other	108257476A	B	025943176.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108257912A	S	025248899.01	79016002	CC - LDN - Commodities	12,835,570.47
Commodities and other	108258858A	B	025265802.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108260071A	S	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108261768A	B	025248899.01	79016002	CC - LDN - Commodities	18,001,620.00
Commodities and other	108261866A	S	025248899.01	79016002	CC - LDN - Commodities	19,631,250.00
Commodities and other	108268411A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108268893A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108299315A	B	025292913.01	79014079	CC - NYK - Commodities	3,896,500.00
Commodities and other	108295809A	B	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108296317A	S	025935909.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108296337A	B	025935909.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108297458A	B	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108298908A	S	025937954.01	79011330	CC - LDN - Commodities	992,224.67
Commodities and other	108298831A	B	025943176.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108308246A	S	025937954.01	79016002	CC - LDN - Commodities	800,625.00
Commodities and other	108299378A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108299379A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108302101A	B	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108300456A	S	025281171.01	79093272	CC - LDN - Commodities	1,205,848.80
Commodities and other	108302630A	S	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108303011A	B	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	108302960A	B	025211020.01	79092019	CC - LDN - Commodities	8,464,858.00
Commodities and other	108305440A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108305706A	S	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109758580A	S	025343831.01	79016087	CC - LDN - Commodities	2,486,209.84
Commodities and other	108306752A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108307187A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	108307188A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	108307189A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	108307190A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	108307191A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108345383A	S	025251117.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	108307515A	S	025248899.01	79014079	CC - NYK - Commodities	13,000,000.00
Commodities and other	108309467A	S	025264110.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	108309481A	B	025264110.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	108309861A	B	025298811.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108309863A	S	025432147.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108310441A	S	025311978.01	79016087	CC - LDN - Commodities	447,517.77
Commodities and other	108311615A	S	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108312175A	B	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108312177A	S	025226341.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108312916A	S	025281171.01	79093272	CC - LDN - Commodities	1,205,848.80
Commodities and other	108312943A	S	025311978.01	79011227	CC - LDN - Commodities	2,527,646.67
Commodities and other	108724701A	S	025288408.01	79016002	CC - LDN - Commodities	9,380,625.00
Commodities and other	108724715A	S	025288408.01	79011330	CC - LDN - Commodities	1,646,029.28
Commodities and other	108316038A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108316040A	S	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108317208A	S	025291527.01	79014081	CC - NYK - Commodities	2,104,110.00
Commodities and other	108316433A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108317641A	B	025226341.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108317642A	S	025226341.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108341164A	S	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108341992A	S	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108344639A	B	025432147.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108344640A	S	025432147.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108344925A	B	025216060.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108362522A	S	025305830.01	79011330	CC - LDN - Commodities	1,463,543.68
Commodities and other	108345767A	S	025298811.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108346050A	B	025303850.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108347315A	S	025211020.01	79092004	CC - LDN - Commodities	2,009,969.02
Commodities and other	108347338A	S	025211020.01	79092004	CC - LDN - Commodities	2,009,969.02
Commodities and other	108349348A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108349350A	S	025264888.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108349413A	B	025313701.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108353544A	S	025930132.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108350466A	B	025312042.01	79095015	CC - LDN - Commodities	2,314,221.42
Commodities and other	108352116A	S	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108352671A	S	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108352672A	B	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108353496A	S	025226341.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	108356037A	B	025311978.01	79016923	CC - LDN - Commodities	203,316.72
Commodities and other	108362428A	S	025237306.01	79090023	CC - LDN - Commodities	198,195.28
Commodities and other	108355204A	S	025247867.01	79014081	CC - NYK - Commodities	7,894,950.00
Commodities and other	108355313A	B	025311978.01	79016087	CC - LDN - Commodities	406,633.43
Commodities and other	108362430A	S	025237306.01	79090023	CC - LDN - Commodities	425,752.83
Commodities and other	108364389A	S	025937954.01	79011330	CC - LDN - Commodities	992,224.67
Commodities and other	108358585A	B	025290982.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108358588A	S	025290982.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108363219A	B	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108361733A	B	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108361735A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108364119A	S	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108364164A	B	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108364552A	S	025312521.01	79016087	CC - LDN - Commodities	10,110,586.68
Commodities and other	108365768A	S	025311978.01	79016087	CC - LDN - Commodities	67,395.32

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108368275A	S	025257536.01	79011330	CC - LDN - Commodities	11,891,292.40
Commodities and other	108368274A	B	025269952.01	79011223	CC - LDN - Commodities	10,367,511.00
Commodities and other	108420581A	S	025254772.01	79014079	CC - NYK - Commodities	4,930,000.00
Commodities and other	108422957A	S	025237306.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	108423009A	S	025237306.01	79090026	CC - LDN - Commodities	63,194.68
Commodities and other	108422959A	S	025237306.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	108437500A	S	025311978.01	79016087	CC - LDN - Commodities	67,395.32
Commodities and other	108437511A	S	025311978.01	79016087	CC - LDN - Commodities	65,221.27
Commodities and other	108424582A	S	025247867.01	79014081	CC - NYK - Commodities	2,620,464.00
Commodities and other	108434226A	S	025935842.01	79011227	CC - LDN - Commodities	1,838,659.00
Commodities and other	108429702A	B	025943176.01	79096130	CC - LDN - Commodities	4,137,500.00
Commodities and other	108429803A	S	025264888.01	79096130	CC - LDN - Commodities	3,887,500.00
Commodities and other	108432483A	S	025290982.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108432484A	B	025290982.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108438911A	B	025311978.01	79016087	CC - LDN - Commodities	1,263,823.33
Commodities and other	108439453A	S	025264888.01	79096130	CC - LDN - Commodities	1,943,750.00
Commodities and other	108440138A	B	025938747.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108440140A	S	025938747.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108441549A	S	025264888.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	108441705A	B	025264888.01	79096130	CC - LDN - Commodities	20,220,000.00
Commodities and other	108475674A	B	025231192.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108479839A	S	025291303.01	79014081	CC - NYK - Commodities	18,469,410.00
Commodities and other	108477098A	S	025228834.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108477787A	S	025344946.01	79096721	CC - LDN - Commodities	95,957,242.77
Commodities and other	108478451A	B	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108478549A	B	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108481558A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108481560A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108481563A	S	025803925.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108481630A	S	025803925.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108482103A	S	025803925.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108482124A	S	025803925.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108482126A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108482209A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108482750A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108482830A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108483049A	S	025291527.01	79014081	CC - NYK - Commodities	779,300.00
Commodities and other	108483047A	S	025264888.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108483048A	B	025264888.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108498896A	S	025282963.01	79011330	CC - LDN - Commodities	975,310.00
Commodities and other	108484244A	S	025312521.01	79011227	CC - LDN - Commodities	20,165,924.25
Commodities and other	108485258A	B	025261199.01	79014081	CC - NYK - Commodities	23,379,000.00
Commodities and other	108488834A	S	025937954.01	79016002	CC - LDN - Commodities	800,625.00
Commodities and other	108487553A	S	025254772.01	79014081	CC - NYK - Commodities	5,000,000.00
Commodities and other	108488055A	S	025254772.01	79014081	CC - NYK - Commodities	5,000,000.00
Commodities and other	108489093A	S	025291303.01	79014081	CC - NYK - Commodities	18,118,725.00
Commodities and other	108490642A	B	025311978.01	79016087	CC - LDN - Commodities	198,896.79
Commodities and other	108501621A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108505413A	S	025305830.01	79016002	CC - LDN - Commodities	1,062,500.00
Commodities and other	108507775A	B	025627746.01	79411016	CC - NYK - Commodities	27,150,000.00
Commodities and other	108509413A	S	025432147.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108509493A	B	025432147.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108546960A	S	025344946.01	79096721	CC - LDN - Commodities	95,957,242.77
Commodities and other	108551606A	S	025311978.01	79016087	CC - LDN - Commodities	67,395.32

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108554284A	S	025311978.01	79016087	CC - LDN - Commodities	148,378.40
Commodities and other	108556522A	S	025311978.01	79016087	CC - LDN - Commodities	39,392.61
Commodities and other	108551839A	B	025228834.01	79016936	CC - LDN - Commodities	25,275,000.00
Commodities and other	108554439A	S	025227703.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108554581A	S	025227703.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108554968A	B	025943176.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	108558580A	S	025937954.01	79016002	CC - LDN - Commodities	800,625.00
Commodities and other	108564250A	S	025937954.01	79011330	CC - LDN - Commodities	992,224.67
Commodities and other	108560396A	B	025244070.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	108559713A	B	025935909.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	108563532A	S	025254772.01	79014080	CC - NYK - Commodities	4,950,000.00
Commodities and other	108564058A	B	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108564059A	S	025273798.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108567056A	S	025227703.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108575693A	B	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108581812A	B	025313701.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108581819A	S	025313701.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108584127A	B	025230459.01	79014079	CC - NYK - Commodities	26,060,000.00
Commodities and other	108648803A	B	025217464.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108648753A	B	025217464.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108649044A	S	025217464.01	79092015	CC - LDN - Commodities	9,375,381.51
Commodities and other	108649013A	S	025217464.01	79092015	CC - LDN - Commodities	9,375,381.51
Commodities and other	108684573A	S	025938747.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108684576A	B	025938747.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108685263A	S	025933466.01	79099912	CC - LDN - Commodities	45,814,695.55
Commodities and other	108685031A	B	025264888.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108685095A	S	025265778.01	79096130	CC - LDN - Commodities	1,943,750.00
Commodities and other	108685097A	B	025265778.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	108685704A	S	025321563.01	79016002	CC - LDN - Commodities	10,425,000.00
Commodities and other	108694802A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108688031A	S	025264888.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	108688668A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108688669A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108689618A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108689619A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108689995A	S	025226648.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108690095A	B	025226648.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	108692052A	B	025310780.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	108692555A	B	025216060.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	108692559A	B	025216060.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	108692561A	S	025216060.01	79092015	CC - LDN - Commodities	34,192,567.86
Commodities and other	108692568A	S	025216060.01	79092015	CC - LDN - Commodities	34,192,567.86
Commodities and other	108694948A	S	025261199.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	108699813A	S	025231192.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	108700767A	S	025264888.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108700769A	B	025264888.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108701704A	S	025264888.01	79096194	CC - LDN - Commodities	12,902,400.00
Commodities and other	108701913A	B	025264888.01	79096194	CC - LDN - Commodities	12,902,400.00
Commodities and other	108702260A	S	025231788.01	79016002	CC - LDN - Commodities	3,283,750.00
Commodities and other	108702224A	S	025231192.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	108706877A	S	025233545.01	79011202	CC - LDN - Commodities	27,800,000.00
Commodities and other	108706925A	B	025233545.01	79011202	CC - LDN - Commodities	27,800,000.00
Commodities and other	108708224A	S	025257536.01	79011330	CC - LDN - Commodities	2,724,644.40
Commodities and other	108709479A	B	025228073.01	79011042	CC - LDN - Commodities	3,475,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108712452A	B	025347725.01	79016002	CC - LDN - Commodities	1,968,000.00
Commodities and other	108709993A	S	025311978.01	79011227	CC - LDN - Commodities	1,193,549.29
Commodities and other	108710017A	S	025311978.01	79011227	CC - LDN - Commodities	1,187,027.16
Commodities and other	108710937A	S	025278011.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	108711786A	B	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108713098A	S	025932005.01	79096189	CC - LDN - Commodities	1,703,933.27
Commodities and other	108744466A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108744467A	S	025265778.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108744842A	S	025626706.01	79410536	CC - LDN - Commodities	4,230,788.59
Commodities and other	108744859A	B	025626706.01	79410536	CC - LDN - Commodities	4,230,788.59
Commodities and other	108744980A	B	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108756707A	S	025626961.01	79410536	CC - LDN - Commodities	16,923,154.36
Commodities and other	108746080A	B	025943176.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108756714A	B	025626961.01	79410536	CC - LDN - Commodities	16,923,154.36
Commodities and other	108746229A	B	025943176.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108746295A	B	025943176.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108747609A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108747616A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108747624A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108747637A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108747743A	B	025328758.01	79096967	CC - LDN - Commodities	3,786,900.44
Commodities and other	108747792A	B	025328741.01	79096967	CC - LDN - Commodities	2,524,600.29
Commodities and other	108747654A	S	025938747.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	108747655A	B	025938747.01	79096130	CC - LDN - Commodities	13,995,000.00
Commodities and other	108747656A	B	025938747.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	108747657A	S	025938747.01	79096130	CC - LDN - Commodities	13,995,000.00
Commodities and other	108747888A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108747889A	S	025265778.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108748051A	S	025938747.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108748052A	B	025938747.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108749048A	S	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108749265A	B	025341116.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108749696A	S	025290545.01	79096194	CC - LDN - Commodities	11,468,800.00
Commodities and other	108750536A	B	025311887.01	79091946	CC - LDN - Commodities	4,963,437.27
Commodities and other	108750538A	B	025311887.01	79091946	CC - LDN - Commodities	4,411,944.24
Commodities and other	108750539A	B	025311887.01	79091946	CC - LDN - Commodities	4,963,437.27
Commodities and other	108750540A	B	025311887.01	79091946	CC - LDN - Commodities	4,963,437.27
Commodities and other	108750541A	B	025311887.01	79091946	CC - LDN - Commodities	4,963,437.27
Commodities and other	108750542A	B	025311887.01	79091946	CC - LDN - Commodities	4,963,437.27
Commodities and other	108750543A	B	025311887.01	79091946	CC - LDN - Commodities	5,514,930.30
Commodities and other	108750544A	B	025311887.01	79091946	CC - LDN - Commodities	4,963,437.27
Commodities and other	108750545A	B	025311887.01	79091946	CC - LDN - Commodities	4,963,437.27
Commodities and other	108750546A	B	025311887.01	79091946	CC - LDN - Commodities	4,963,437.27
Commodities and other	108750547A	B	025311887.01	79091946	CC - LDN - Commodities	6,066,423.33
Commodities and other	108750548A	B	025311887.01	79091946	CC - LDN - Commodities	5,735,527.51
Commodities and other	108750549A	B	025311887.01	79091946	CC - LDN - Commodities	4,963,437.27
Commodities and other	108750550A	B	025311887.01	79091946	CC - LDN - Commodities	4,963,437.27
Commodities and other	108750552A	B	025311887.01	79091946	CC - LDN - Commodities	5,514,930.30
Commodities and other	108750553A	B	025311887.01	79091946	CC - LDN - Commodities	5,735,527.51
Commodities and other	108750554A	B	025311887.01	79091946	CC - LDN - Commodities	4,963,437.27
Commodities and other	108750555A	B	025311887.01	79091946	CC - LDN - Commodities	5,514,930.30
Commodities and other	108749741A	B	025290545.01	79096194	CC - LDN - Commodities	11,468,800.00
Commodities and other	108751221A	S	025311978.01	79016087	CC - LDN - Commodities	100,005.95
Commodities and other	108751564A	S	025231192.01	79016002	CC - LDN - Commodities	4,609,932.89

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108752131A	B	025291527.01	79014081	CC - NYK - Commodities	2,727,550.00
Commodities and other	108752115A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108752931A	B	025240623.01	79092015	CC - LDN - Commodities	165,447,909.00
Commodities and other	108752966A	B	025216060.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108753002A	B	025211020.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108753572A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108754121A	B	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108754135A	S	025216060.01	79091946	CC - LDN - Commodities	55,149,303.00
Commodities and other	108754482A	S	025231192.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	108754513A	B	025231192.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	108754746A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108755229A	S	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108755231A	B	025938747.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108755228A	B	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108755230A	S	025938747.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108755481A	B	025227703.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108755482A	S	025227703.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108755652A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108756364A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108756365A	S	025226341.01	79096130	CC - LDN - Commodities	388,750.00
Commodities and other	108757886A	S	025231192.01	79011202	CC - LDN - Commodities	6,474,195.00
Commodities and other	108758902A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108759331A	B	025228073.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	108760960A	S	025226648.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	108761040A	B	025226648.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	108761572A	S	025257536.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	108763758A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108763808A	S	025295734.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108763976A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108766198A	B	025210915.01	79091946	CC - LDN - Commodities	27,574,651.50
Commodities and other	108766200A	B	025210915.01	79091946	CC - LDN - Commodities	27,574,651.50
Commodities and other	108766277A	S	025210915.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108766227A	S	025210915.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108765639A	S	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108765640A	B	025938747.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108765894A	B	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108765898A	S	025938747.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	108766589A	S	025235912.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	108766590A	B	025235912.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	108766591A	S	025235912.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	108766592A	B	025235912.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	108766842A	S	025235912.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	108766843A	B	025235912.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	108766880A	S	025235912.01	79011505	CC - LDN - Commodities	862,575.00
Commodities and other	108766882A	B	025235912.01	79011505	CC - LDN - Commodities	862,575.00
Commodities and other	108767248A	S	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108767249A	B	025938747.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108767250A	B	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108767251A	S	025938747.01	79096130	CC - LDN - Commodities	4,665,000.00
Commodities and other	108767278A	B	025313016.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	108767295A	S	025313016.01	79092001	CC - LDN - Commodities	55,149,303.00
Commodities and other	108767369A	S	025943176.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108767370A	S	025943176.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108767371A	S	025943176.01	79096130	CC - LDN - Commodities	9,930,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108799373A	B	025328758.01	79096967	CC - LDN - Commodities	3,786,900.44
Commodities and other	108799398A	B	025328741.01	79096967	CC - LDN - Commodities	2,524,600.29
Commodities and other	108804223A	S	025299686.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108804227A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108804237A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108804269A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	108803791A	B	025943176.01	79096130	CC - LDN - Commodities	4,137,500.00
Commodities and other	108803792A	S	025265778.01	79096130	CC - LDN - Commodities	4,137,500.00
Commodities and other	108803929A	S	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108804159A	B	025303850.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108804820A	S	025311028.01	79016503	CC - LDN - Commodities	8,575,989.61
Commodities and other	108805575A	S	025233511.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	108805590A	B	025233511.01	79011330	CC - LDN - Commodities	6,811,611.00
Commodities and other	108805764A	S	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108806020A	B	025303850.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108807333A	B	025211020.01	79092015	CC - LDN - Commodities	126,843,396.90
Commodities and other	108807245A	S	025234691.01	79011330	CC - LDN - Commodities	15,622,509.00
Commodities and other	108807224A	S	025226341.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108807279A	S	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108807282A	S	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108807295A	B	025211020.01	79092015	CC - LDN - Commodities	126,843,396.90
Commodities and other	108807276A	B	025234691.01	79011330	CC - LDN - Commodities	15,622,509.00
Commodities and other	108807345A	B	025303850.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108807397A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108816509A	B	025432147.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108817479A	B	025307976.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108817425A	B	025307976.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108820346A	S	025938747.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	108820547A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108820919A	B	025216987.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108822145A	S	025933946.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108822158A	B	025295734.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	108822557A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108822543A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108824735A	S	025306606.01	79096005	CC - LDN - Commodities	4,590,710.97
Commodities and other	108824805A	S	025283979.01	79096005	CC - LDN - Commodities	4,590,710.97
Commodities and other	108827760A	S	025934233.01	79011330	CC - LDN - Commodities	918,050.00
Commodities and other	108826341A	S	025935842.01	79011227	CC - LDN - Commodities	1,359,544.25
Commodities and other	108826112A	B	025215880.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	108826146A	B	025283961.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	108826209A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108826216A	S	025216060.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	108828119A	S	025216060.01	79092015	CC - LDN - Commodities	140,000,000.00
Commodities and other	108828121A	B	025216060.01	79092015	CC - LDN - Commodities	180,000,000.00
Commodities and other	108828291A	B	025314303.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108828269A	B	025314303.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	108844273A	B	025297029.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	108853025A	B	025292913.01	79016002	CC - LDN - Commodities	1,640,000.00
Commodities and other	108852515A	B	025292913.01	79016002	CC - LDN - Commodities	1,115,200.00
Commodities and other	108853006A	S	025231192.01	79016936	CC - LDN - Commodities	49,650,000.00
Commodities and other	108852905A	B	025231192.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108852931A	B	025231192.01	79016937	CC - LDN - Commodities	7,944,000.00
Commodities and other	108853125A	B	025226960.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108853923A	S	025626706.01	79410536	CC - LDN - Commodities	26,286,928.93

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108853935A	B	025626706.01	79410536	CC - LDN - Commodities	26,286,928.93
Commodities and other	108854234A	S	025626706.01	79410536	CC - LDN - Commodities	26,286,928.93
Commodities and other	108854248A	B	025626706.01	79410536	CC - LDN - Commodities	26,286,928.93
Commodities and other	108854268A	B	025345315.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	109757437A	S	025311978.01	79016087	CC - LDN - Commodities	224,469.88
Commodities and other	108857612A	S	025311978.01	79016087	CC - LDN - Commodities	505,529.33
Commodities and other	108855168A	B	025234691.01	79096194	CC - LDN - Commodities	14,336,000.00
Commodities and other	108855031A	B	025283979.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	108855287A	S	025234691.01	79096194	CC - LDN - Commodities	17,203,200.00
Commodities and other	108855332A	S	025234691.01	79096194	CC - LDN - Commodities	14,336,000.00
Commodities and other	108855335A	B	025234691.01	79096194	CC - LDN - Commodities	17,203,200.00
Commodities and other	108856933A	B	025340647.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108857298A	B	025233891.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	108858364A	B	025930082.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	108858388A	B	025313701.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108858653A	B	025230459.01	79014079	CC - NYK - Commodities	33,021,000.00
Commodities and other	108858687A	S	025257536.01	79014079	CC - NYK - Commodities	10,010,520.00
Commodities and other	108859003A	B	025292913.01	79011223	CC - LDN - Commodities	622,050.66
Commodities and other	108862752A	B	025930082.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	108863435A	B	025216060.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	108865068A	S	025231192.01	79011223	CC - LDN - Commodities	6,465,375.00
Commodities and other	108868055A	S	025231192.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	108869249A	B	025626490.01	79410536	CC - LDN - Commodities	4,230,788.59
Commodities and other	108870051A	B	025626490.01	79410536	CC - LDN - Commodities	4,230,788.59
Commodities and other	108872432A	B	025232836.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	108873554A	B	025283961.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	108874332A	B	025226341.01	79011202	CC - LDN - Commodities	6,255,000.00
Commodities and other	108886061A	S	025341116.01	79096743	CC - LDN - Commodities	372,375.00
Commodities and other	108879512A	B	025226341.01	79016002	CC - LDN - Commodities	9,840,000.00
Commodities and other	108879570A	S	025226341.01	79016002	CC - LDN - Commodities	9,840,000.00
Commodities and other	108884700A	S	025345000.01	79011330	CC - LDN - Commodities	828,490.00
Commodities and other	108881667A	S	025233511.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108881681A	B	025233511.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	108885245A	S	025345000.01	79011330	CC - LDN - Commodities	1,207,500.00
Commodities and other	108921525A	S	025935909.01	79011202	CC - LDN - Commodities	6,346,182.89
Commodities and other	108921616A	S	025296450.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	108922632A	S	025231192.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	108923457A	S	025297607.01	79096721	CC - LDN - Commodities	38,382,897.11
Commodities and other	108924595A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108924596A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108924597A	B	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108924936A	S	025311978.01	79016087	CC - LDN - Commodities	301,660.13
Commodities and other	108924872A	B	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108925170A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108926501A	B	025625211.01	79410536	CC - LDN - Commodities	4,381,154.82
Commodities and other	108928669A	S	025215880.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	108928691A	S	025215880.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	108929117A	B	025808833.01	79099885	CC - LDN - Commodities	16,000,000.00
Commodities and other	108929119A	S	025808833.01	79099885	CC - LDN - Commodities	16,000,000.00
Commodities and other	108930608A	S	025292913.01	79016002	CC - LDN - Commodities	5,212,500.00
Commodities and other	108935059A	B	025292913.01	79016002	CC - LDN - Commodities	656,000.00
Commodities and other	108935080A	B	025292913.01	79016002	CC - LDN - Commodities	656,000.00
Commodities and other	108936821A	S	025311978.01	79016087	CC - LDN - Commodities	198,896.79
Commodities and other	108937097A	B	025264888.01	79016002	CC - LDN - Commodities	19,080,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108937222A	S	025264888.01	79016002	CC - LDN - Commodities	19,080,000.00
Commodities and other	108943324A	S	025232836.01	79011042	CC - LDN - Commodities	15,744,000.00
Commodities and other	108943445A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108975762A	S	025312521.01	79016087	CC - LDN - Commodities	4,972,419.68
Commodities and other	108976188A	S	025340647.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	108976169A	B	025432147.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108976287A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108978002A	S	025312521.01	79016087	CC - LDN - Commodities	4,972,419.68
Commodities and other	108979022A	B	025233511.01	79016864	CC - SI - Commodities	7,529,274.47
Commodities and other	108992123A	B	025432147.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108992161A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108994068A	B	025935651.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108994069A	S	025935651.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	109010892A	B	025627746.01	79410522	CC - LDN - Commodities	105,837,563.45
Commodities and other	108995174A	S	025254772.01	79014081	CC - NYK - Commodities	5,000,000.00
Commodities and other	108995927A	B	025303850.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108997297A	B	025432147.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	108998405A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108998451A	S	025310780.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108999273A	S	025226648.01	79016002	CC - LDN - Commodities	12,805,369.13
Commodities and other	108999251A	B	025432147.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109000258A	S	025226275.01	79011003	CC - NYK - Commodities	12,948,390.00
Commodities and other	109002470A	B	025337247.01	79096130	CC - LDN - Commodities	5,055,000.00
Commodities and other	109002679A	B	025292913.01	79016002	CC - LDN - Commodities	1,049,600.00
Commodities and other	109004066A	S	025226648.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	109004238A	S	025337247.01	79011227	CC - LDN - Commodities	1,256,917.20
Commodities and other	109004236A	S	025231192.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	109005464A	B	025320524.01	79011061	CC - NYK - Commodities	22,260,000.00
Commodities and other	109005487A	S	025320524.01	79011061	CC - NYK - Commodities	22,260,000.00
Commodities and other	109006029A	B	025226341.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	109006100A	S	025226648.01	79011042	CC - LDN - Commodities	12,805,369.13
Commodities and other	109008202A	B	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109008203A	S	025266339.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109008321A	S	025234691.01	79011042	CC - LDN - Commodities	10,425,000.00
Commodities and other	109009078A	S	025231192.01	79011202	CC - LDN - Commodities	13,143,464.47
Commodities and other	109009126A	S	025231192.01	79011202	CC - LDN - Commodities	12,692,365.77
Commodities and other	109009678A	B	025228073.01	79011505	CC - LDN - Commodities	35,068,500.00
Commodities and other	109010593A	S	025943176.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	109010644A	B	025303850.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109010648A	B	025943176.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	109010649A	S	025943176.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	109010650A	B	025943176.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	109010740A	S	025943176.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	109010741A	B	025943176.01	79096130	CC - LDN - Commodities	14,895,000.00
Commodities and other	109013166A	B	025320532.01	79011061	CC - NYK - Commodities	5,565,000.00
Commodities and other	109011990A	S	025935909.01	79011202	CC - LDN - Commodities	6,346,182.89
Commodities and other	109013033A	S	025320532.01	79011061	CC - NYK - Commodities	5,565,000.00
Commodities and other	109013276A	B	025216987.01	79092004	CC - LDN - Commodities	3,014,953.52
Commodities and other	109042350A	S	025226648.01	79016002	CC - LDN - Commodities	19,080,000.00
Commodities and other	109042590A	S	025306606.01	79096005	CC - LDN - Commodities	2,531,536.01
Commodities and other	109042609A	S	025306606.01	79096005	CC - LDN - Commodities	2,531,536.01
Commodities and other	109043441A	S	025295734.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109043937A	B	025328758.01	79096967	CC - LDN - Commodities	3,786,900.44
Commodities and other	109043315A	S	025283979.01	79096005	CC - LDN - Commodities	4,590,710.97

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109044079A	B	025328741.01	79096967	CC - LDN - Commodities	2,524,600.29
Commodities and other	109043341A	S	025283979.01	79096005	CC - LDN - Commodities	4,590,710.97
Commodities and other	109043874A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109045330A	B	025227299.01	79016002	CC - LDN - Commodities	12,805,369.13
Commodities and other	109046985A	S	025937012.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109046274A	S	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	109046276A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	109049615A	B	025345315.01	79011202	CC - LDN - Commodities	8,268,000.00
Commodities and other	109054842A	S	025292913.01	79016002	CC - LDN - Commodities	8,694,450.00
Commodities and other	109067069A	S	025328626.01	79011330	CC - LDN - Commodities	1,462,965.00
Commodities and other	109067001A	S	025280280.01	79011330	CC - LDN - Commodities	1,429,530.10
Commodities and other	109063951A	S	025280280.01	79016002	CC - LDN - Commodities	1,141,250.00
Commodities and other	109065484A	S	025295734.01	79096005	CC - LDN - Commodities	2,531,536.01
Commodities and other	109065961A	S	025226648.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	109066421A	S	025234691.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	109068509A	B	025298811.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109273807A	B	025433764.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	109069116A	S	025930124.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109069165A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109070114A	S	025291303.01	79014081	CC - NYK - Commodities	16,365,300.00
Commodities and other	109072061A	S	025226648.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	109102657A	B	025257536.01	79096130	CC - LDN - Commodities	29,790,000.00
Commodities and other	109102658A	S	025257536.01	79096130	CC - LDN - Commodities	29,790,000.00
Commodities and other	109103557A	S	025254772.01	79014080	CC - NYK - Commodities	9,500,000.00
Commodities and other	109105653A	S	025226648.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	109106410A	S	025257536.01	79011330	CC - LDN - Commodities	19,172,646.36
Commodities and other	109106383A	S	025248246.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	109106393A	B	025226341.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	109106517A	B	025345315.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	109106520A	S	025226648.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	109107686A	S	025935669.01	79096721	CC - LDN - Commodities	1,539,533.79
Commodities and other	109109465A	B	025292913.01	79014080	CC - NYK - Commodities	3,896,500.00
Commodities and other	109107998A	B	025283979.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	109108015A	B	025210865.01	79099885	CC - LDN - Commodities	7,324,887.08
Commodities and other	109108030A	B	025210865.01	79099885	CC - LDN - Commodities	7,324,887.08
Commodities and other	109108192A	S	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	109108209A	B	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	109114652A	S	025237306.01	79090023	CC - LDN - Commodities	161,492.45
Commodities and other	109114654A	S	025237306.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	109114657A	S	025237306.01	79090023	CC - LDN - Commodities	198,195.28
Commodities and other	109114659A	S	025237306.01	79090023	CC - LDN - Commodities	73,405.66
Commodities and other	109114660A	S	025237306.01	79090023	CC - LDN - Commodities	110,108.49
Commodities and other	109166637A	S	025237306.01	79090023	CC - LDN - Commodities	95,427.36
Commodities and other	109110376A	S	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	109110371A	S	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	109111202A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109116540A	B	025328758.01	79096967	CC - LDN - Commodities	3,786,900.44
Commodities and other	109116515A	B	025328741.01	79096967	CC - LDN - Commodities	2,524,600.29
Commodities and other	109112613A	S	025933946.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109114027A	S	025930132.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	109113990A	B	025283961.01	79096967	CC - LDN - Commodities	12,657,680.03
Commodities and other	109115755A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109115767A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109117988A	S	025281171.01	79099889	CC - LDN - Commodities	282,601.64

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109115793A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109117425A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109117452A	B	025283961.01	79096967	CC - LDN - Commodities	7,594,608.02
Commodities and other	109117481A	S	025295676.01	79096967	CC - LDN - Commodities	2,524,600.29
Commodities and other	109117497A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109117532A	S	025295932.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109117537A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109117568A	B	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109117598A	B	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109118530A	B	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	109119165A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109119197A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109122647A	B	025937012.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	109126002A	S	025432147.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109122153A	B	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109122775A	B	025295676.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109122845A	B	025312042.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109124173A	S	025227703.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	109124691A	B	025345315.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	109124971A	S	025340647.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	109125537A	S	025227703.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	109169961A	S	025337247.01	79011227	CC - LDN - Commodities	15,165,880.02
Commodities and other	109126352A	S	025328204.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	109126354A	B	025328204.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	109126664A	B	025328758.01	79096967	CC - LDN - Commodities	2,272,140.26
Commodities and other	109126693A	B	025328741.01	79096967	CC - LDN - Commodities	1,514,760.18
Commodities and other	109126718A	B	025935909.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	109126708A	S	025328758.01	79096967	CC - LDN - Commodities	2,297,108.84
Commodities and other	109126727A	S	025935909.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	109126761A	S	025328741.01	79096967	CC - LDN - Commodities	1,531,405.89
Commodities and other	109128551A	B	025935909.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	109128569A	S	025935909.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	109128902A	B	025257536.01	79011330	CC - LDN - Commodities	10,444,470.20
Commodities and other	109148352A	S	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	109148363A	B	025313016.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	109148683A	B	025281171.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	109153241A	S	025303850.01	79011227	CC - LDN - Commodities	1,599,302.59
Commodities and other	109150965A	B	025283961.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109150984A	B	025283961.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109150643A	B	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109151056A	B	025328758.01	79096967	CC - LDN - Commodities	3,408,210.39
Commodities and other	109151077A	B	025328741.01	79096967	CC - LDN - Commodities	2,272,140.26
Commodities and other	109151081A	S	025328758.01	79096967	CC - LDN - Commodities	1,531,405.89
Commodities and other	109151092A	S	025328741.01	79096967	CC - LDN - Commodities	1,020,937.26
Commodities and other	109151253A	B	025295676.01	79096967	CC - LDN - Commodities	5,063,072.01
Commodities and other	109151111A	B	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109151228A	S	025216060.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	109151232A	B	025216060.01	79092015	CC - LDN - Commodities	39,707,498.16
Commodities and other	109151894A	S	025264888.01	79016936	CC - LDN - Commodities	99,300,000.00
Commodities and other	109151865A	S	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109151866A	B	025935909.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	109151944A	B	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109151945A	S	025935909.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	109152212A	B	025264888.01	79016937	CC - LDN - Commodities	19,860,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109273583A	S	025433764.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	109273585A	B	025433764.01	79092015	CC - LDN - Commodities	126,843,396.90
Commodities and other	109152891A	S	025937012.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109152908A	S	025930132.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	109152972A	S	025344946.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	109152978A	S	025344946.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109152984A	S	025930132.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109154273A	B	025325119.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	109153309A	S	025937012.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109153704A	S	025937012.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	109153710A	B	025344946.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	109153752A	S	025937012.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	109155036A	S	025937012.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109155048A	B	025344946.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109155383A	S	025934233.01	79011330	CC - LDN - Commodities	948,150.00
Commodities and other	109156880A	B	025318403.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109156881A	S	025318403.01	79096130	CC - LDN - Commodities	1,166,250.00
Commodities and other	109159518A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109159520A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109159544A	S	025338765.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	109159546A	S	025338765.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	109159547A	S	025338765.01	79011505	CC - LDN - Commodities	431,287.50
Commodities and other	109159900A	B	025318403.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109160067A	B	025231192.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109171540A	S	025254772.01	79014079	CC - NYK - Commodities	4,750,000.00
Commodities and other	109169912A	S	025292913.01	79016002	CC - LDN - Commodities	2,780,000.00
Commodities and other	109169928A	S	025292913.01	79016002	CC - LDN - Commodities	3,475,000.00
Commodities and other	109171601A	S	025337247.01	79011227	CC - LDN - Commodities	5,055,293.34
Commodities and other	109174615A	S	025248246.01	79011202	CC - LDN - Commodities	6,950,000.00
Commodities and other	109175402A	S	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	109175373A	S	025211020.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	109175405A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	109175425A	S	025313701.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	109175485A	B	025265802.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	109177277A	S	025226960.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	109210387A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109212814A	S	025337247.01	79011227	CC - LDN - Commodities	5,055,293.34
Commodities and other	109217770A	S	025328204.01	79092018	CC - LDN - Commodities	16,929,716.00
Commodities and other	109217747A	B	025328204.01	79092019	CC - LDN - Commodities	16,929,716.00
Commodities and other	109226991A	S	025311887.01	79090023	CC - LDN - Commodities	1,101,084.90
Commodities and other	109229792A	B	025283961.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	109229818A	B	025283961.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	109234368A	S	025257536.01	79011330	CC - LDN - Commodities	12,503,899.80
Commodities and other	109234485A	B	025228073.01	79011330	CC - LDN - Commodities	11,158,935.00
Commodities and other	109236052A	S	025257536.01	79016002	CC - LDN - Commodities	11,118,600.00
Commodities and other	109236408A	B	025231192.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	109239271A	S	025257536.01	79016904	CC - LDN - Commodities	8,700,000.00
Commodities and other	109239284A	B	025257536.01	79016904	CC - LDN - Commodities	10,200,000.00
Commodities and other	109267612A	B	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109272306A	B	025295676.01	79096721	CC - LDN - Commodities	28,787,172.83
Commodities and other	109272430A	S	025295676.01	79096721	CC - LDN - Commodities	57,574,345.66
Commodities and other	109283815A	S	025266537.01	79094008	CC - LDN - Commodities	281,395.66
Commodities and other	109285088A	S	025266537.01	79094008	CC - LDN - Commodities	100,498.45
Commodities and other	109283814A	S	025266537.01	79094008	CC - LDN - Commodities	80,398.76

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109276550A	B	025943176.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	109277146A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109277322A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109281007A	B	025943176.01	79096130	CC - LDN - Commodities	8,688,750.00
Commodities and other	109282200A	S	025226341.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109282259A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109282975A	S	025257536.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109283386A	S	025254772.01	79014079	CC - NYK - Commodities	4,750,000.00
Commodities and other	109283167A	B	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109283260A	B	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109284539A	B	025310780.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109288555A	B	025264888.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109288910A	B	025228834.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109289296A	S	025303850.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	109289297A	B	025303850.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	109294346A	B	025271560.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109291036A	S	025227299.01	79011202	CC - LDN - Commodities	26,286,928.93
Commodities and other	109301770A	B	025281171.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	109301776A	B	025281171.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	109301777A	B	025281171.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	109292919A	B	025233891.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	109293833A	B	025265802.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	109293900A	B	025264888.01	79016937	CC - LDN - Commodities	4,965,000.00
Commodities and other	109294664A	B	025225525.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109295740A	B	025306606.01	79095015	CC - LDN - Commodities	3,282,672.77
Commodities and other	109296888A	S	025295676.01	79096967	CC - LDN - Commodities	2,524,600.29
Commodities and other	109296915A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109297226A	B	025328758.01	79096967	CC - LDN - Commodities	7,573,800.88
Commodities and other	109296842A	B	025226648.01	79016002	CC - LDN - Commodities	12,805,369.13
Commodities and other	109297249A	B	025328741.01	79096967	CC - LDN - Commodities	5,049,200.58
Commodities and other	109296919A	S	025311028.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109297899A	B	025340647.01	79011202	CC - LDN - Commodities	3,475,000.00
Commodities and other	109298350A	S	025312042.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109300930A	S	025344946.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109300966A	B	025295734.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109300427A	B	025283961.01	79095015	CC - LDN - Commodities	1,144,533.42
Commodities and other	109300988A	S	025295734.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109300999A	S	025295734.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109301045A	S	025295734.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109301049A	B	025344946.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109301055A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109301067A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109301085A	S	025295676.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109329500A	B	025228834.01	79016936	CC - LDN - Commodities	6,206,250.00
Commodities and other	109331541A	B	025933946.01	79096967	CC - LDN - Commodities	4,466,600.52
Commodities and other	109331464A	S	025257536.01	79011042	CC - LDN - Commodities	13,000,000.00
Commodities and other	109331409A	B	025228032.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109332281A	S	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	109333686A	B	025930132.01	79096967	CC - LDN - Commodities	2,495,701.48
Commodities and other	109333706A	S	025937012.01	79096967	CC - LDN - Commodities	2,495,701.48
Commodities and other	109332588A	B	025228032.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109334817A	S	025281171.01	79090023	CC - LDN - Commodities	2,569,198.10
Commodities and other	109334129A	B	025341116.01	79096130	CC - LDN - Commodities	1,067,475.00
Commodities and other	109333741A	S	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109333742A	B	025938747.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109334819A	B	025281171.01	79090023	CC - LDN - Commodities	2,569,198.10
Commodities and other	109336115A	B	025312661.01	79092004	CC - LDN - Commodities	4,019,938.03
Commodities and other	109339122A	S	025943176.01	79096130	CC - LDN - Commodities	4,137,500.00
Commodities and other	109339181A	B	025943176.01	79096130	CC - LDN - Commodities	4,137,500.00
Commodities and other	109342830A	S	025310087.01	79016002	CC - LDN - Commodities	11,745,300.00
Commodities and other	109342619A	B	025310087.01	79016002	CC - LDN - Commodities	12,433,800.00
Commodities and other	109345388A	S	025231192.01	79096194	CC - LDN - Commodities	4,748,155.36
Commodities and other	109345422A	B	025231192.01	79096194	CC - LDN - Commodities	4,748,155.36
Commodities and other	109348191A	S	025211764.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	109348193A	S	025211764.01	79092015	CC - LDN - Commodities	27,574,651.50
Commodities and other	109348203A	B	025211764.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	109348776A	S	025280801.01	79096107	CC - LDN - Commodities	4,445,392.32
Commodities and other	109351848A	S	025283961.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109349627A	S	025337247.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109350246A	S	025231192.01	79016111	CC - LDN - Commodities	1,049,880.43
Commodities and other	109350312A	B	025231192.01	79016111	CC - LDN - Commodities	1,590,030.00
Commodities and other	109351183A	S	025943176.01	79096130	CC - LDN - Commodities	12,412,500.00
Commodities and other	109351184A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109384658A	B	025298811.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109386621A	S	025264888.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109386623A	S	025938747.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109388868A	S	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	109388858A	B	025216060.01	79092015	CC - LDN - Commodities	55,149,303.00
Commodities and other	109393161A	S	025930132.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109393212A	S	025283961.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109395167A	S	025303850.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109396194A	B	025299447.01	79011330	CC - LDN - Commodities	4,116,216.60
Commodities and other	109400220A	S	025338765.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	109400236A	S	025338765.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	109400243A	S	025338765.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	109400276A	S	025338765.01	79011505	CC - LDN - Commodities	431,287.50
Commodities and other	109402628A	S	025320318.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109406960A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109407008A	B	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109415638A	S	025251802.01	79011330	CC - LDN - Commodities	748,500.00
Commodities and other	109408176A	S	025337247.01	79011227	CC - LDN - Commodities	10,110,586.68
Commodities and other	109409673A	B	025345315.01	79011223	CC - LDN - Commodities	10,635,630.00
Commodities and other	109409682A	S	025345315.01	79011223	CC - LDN - Commodities	10,635,630.00
Commodities and other	109410419A	S	025311978.01	79016087	CC - LDN - Commodities	298,387.32
Commodities and other	109412442A	B	025230459.01	79014079	CC - NYK - Commodities	54,810,000.00
Commodities and other	109412762A	S	025226275.01	79011003	CC - NYK - Commodities	12,948,390.00
Commodities and other	109415353A	S	025227703.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109455442A	B	025328741.01	79096725	CC - LDN - Commodities	1,941,113.09
Commodities and other	109450280A	S	025228073.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	109455423A	B	025328758.01	79096725	CC - LDN - Commodities	2,911,669.63
Commodities and other	109452044A	B	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	109453217A	S	025930132.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	109453288A	S	025295932.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109453306A	S	025930132.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109454473A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109454688A	S	025226648.01	79011202	CC - LDN - Commodities	6,477,500.00
Commodities and other	109456076A	S	025937954.01	79014081	CC - NYK - Commodities	15,386,000.00
Commodities and other	109456258A	B	025226341.01	79096130	CC - LDN - Commodities	2,482,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109456369A	S	025226341.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	109456935A	S	025231192.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109471889A	S	025332578.01	79096130	CC - LDN - Commodities	1,011,122.25
Commodities and other	109458979A	S	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109459165A	S	025943176.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	109459434A	S	025345315.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	109459419A	S	025432147.01	79096130	CC - LDN - Commodities	2,482,500.00
Commodities and other	109463858A	S	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109465208A	S	025228032.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109469560A	B	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109469562A	S	025935909.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109470636A	S	025943176.01	79096130	CC - LDN - Commodities	7,447,500.00
Commodities and other	109473360A	S	025226648.01	79011202	CC - LDN - Commodities	10,425,000.00
Commodities and other	109476468A	S	025937954.01	79016087	CC - LDN - Commodities	11,247,580.84
Commodities and other	109476999A	B	025233545.01	79016002	CC - LDN - Commodities	3,280,000.00
Commodities and other	109498945A	B	025313016.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	109499860A	B	025295932.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	109501312A	B	025930132.01	79096967	CC - LDN - Commodities	623,925.37
Commodities and other	109501496A	S	025320318.01	79096967	CC - LDN - Commodities	623,925.37
Commodities and other	109501620A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109501621A	S	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109501624A	B	025228032.01	79016937	CC - LDN - Commodities	1,241,250.00
Commodities and other	109501733A	S	025299686.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109502430A	S	025338765.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	109502431A	S	025338765.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	109502446A	S	025338765.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	109547177A	S	025328758.01	79096008	CC - LDN - Commodities	979,583.55
Commodities and other	109547191A	S	025328741.01	79096008	CC - LDN - Commodities	653,055.70
Commodities and other	109547195A	B	025328741.01	79096008	CC - LDN - Commodities	660,617.72
Commodities and other	109547182A	B	025328758.01	79096008	CC - LDN - Commodities	990,926.58
Commodities and other	109504492A	S	025257536.01	79016002	CC - LDN - Commodities	10,735,200.00
Commodities and other	109620040A	B	025414616.01	79252127	CC - LDN - Commodities	6,321,893.38
Commodities and other	109505368A	B	025304460.01	79095015	CC - LDN - Commodities	2,289,066.84
Commodities and other	109506179A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109508246A	S	025943176.01	79096130	CC - LDN - Commodities	1,241,250.00
Commodities and other	109509973A	S	025311978.01	79016087	CC - LDN - Commodities	342,544.47
Commodities and other	109512801A	S	025226275.01	79016002	CC - LDN - Commodities	10,425,000.00
Commodities and other	109514941A	S	025304460.01	79096967	CC - LDN - Commodities	1,262,300.15
Commodities and other	109515348A	B	025337247.01	79011227	CC - LDN - Commodities	10,110,586.68
Commodities and other	109516149A	S	025943176.01	79096130	CC - LDN - Commodities	3,723,750.00
Commodities and other	109516193A	B	025304460.01	79095015	CC - LDN - Commodities	2,262,864.15
Commodities and other	109517963A	S	025237306.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	109517961A	S	025237306.01	79090015	CC - LDN - Commodities	110,700.23
Commodities and other	109518050A	B	025228073.01	79016002	CC - LDN - Commodities	9,840,000.00
Commodities and other	109520017A	B	025273798.01	79096194	CC - LDN - Commodities	12,185,600.00
Commodities and other	109520032A	S	025273798.01	79096194	CC - LDN - Commodities	12,185,600.00
Commodities and other	109520909A	B	025230459.01	79014079	CC - NYK - Commodities	43,200,000.00
Commodities and other	109542943A	B	025226341.01	79011202	CC - LDN - Commodities	26,286,928.93
Commodities and other	109542973A	B	025226341.01	79011202	CC - LDN - Commodities	25,384,731.54
Commodities and other	109544070A	S	025328758.01	79096008	CC - LDN - Commodities	1,469,375.33
Commodities and other	109544133A	S	025328741.01	79096008	CC - LDN - Commodities	979,583.55
Commodities and other	109544171A	B	025328741.01	79096008	CC - LDN - Commodities	990,926.58
Commodities and other	109544098A	B	025328758.01	79096008	CC - LDN - Commodities	1,486,389.86
Commodities and other	109544548A	B	025304460.01	79095015	CC - LDN - Commodities	4,590,710.97

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109548940A	S	025283979.01	79096967	CC - LDN - Commodities	1,871,776.11
Commodities and other	109547938A	S	025257536.01	79011330	CC - LDN - Commodities	2,043,483.30
Commodities and other	109547950A	S	025226648.01	79016002	CC - LDN - Commodities	22,896,000.00
Commodities and other	109548251A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	109548334A	B	025306606.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	109548416A	B	025248899.01	79011330	CC - LDN - Commodities	914,714.80
Commodities and other	109548457A	B	025248899.01	79011330	CC - LDN - Commodities	5,030,931.40
Commodities and other	109548839A	B	025328741.01	79096725	CC - LDN - Commodities	1,941,113.09
Commodities and other	109548816A	B	025328758.01	79096725	CC - LDN - Commodities	2,911,669.63
Commodities and other	109548641A	S	025292913.01	79014079	CC - NYK - Commodities	2,500,000.00
Commodities and other	109553998A	B	025304460.01	79095015	CC - LDN - Commodities	2,262,864.15
Commodities and other	109558237A	S	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	109582074A	B	025626060.01	79410536	CC - LDN - Commodities	4,381,154.82
Commodities and other	109583843A	B	025323262.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	109583845A	B	025323262.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	109583926A	B	025257536.01	79011042	CC - LDN - Commodities	3,475,000.00
Commodities and other	109585206A	S	025320524.01	79014080	CC - NYK - Commodities	35,712,000.00
Commodities and other	109585204A	B	025320524.01	79014080	CC - NYK - Commodities	35,712,000.00
Commodities and other	109585200A	B	025311028.01	79095015	CC - LDN - Commodities	2,315,269.53
Commodities and other	109585717A	B	025304460.01	79095015	CC - LDN - Commodities	1,641,336.39
Commodities and other	109586668A	S	025257536.01	79016002	CC - LDN - Commodities	8,818,200.00
Commodities and other	109589177A	S	025320532.01	79014080	CC - NYK - Commodities	11,904,000.00
Commodities and other	109589144A	B	025320532.01	79014080	CC - NYK - Commodities	11,904,000.00
Commodities and other	109596349A	S	025237306.01	79090023	CC - LDN - Commodities	234,898.11
Commodities and other	109596350A	S	025237306.01	79090023	CC - LDN - Commodities	198,195.28
Commodities and other	109596351A	S	025237306.01	79090023	CC - LDN - Commodities	205,535.85
Commodities and other	109596274A	B	025257536.01	79016002	CC - LDN - Commodities	26,250,000.00
Commodities and other	109597900A	B	025630427.01	79411016	CC - NYK - Commodities	2,307,900.00
Commodities and other	109598693A	B	025630427.01	79411016	CC - NYK - Commodities	2,307,900.00
Commodities and other	109598779A	B	025630427.01	79411016	CC - NYK - Commodities	2,307,900.00
Commodities and other	109599544A	B	025250762.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	109599551A	B	025250762.01	79093125	CC - LDN - Commodities	1.00
Commodities and other	109617303A	B	025347725.01	79016002	CC - LDN - Commodities	3,214,400.00
Commodities and other	109619914A	B	025627746.01	79411015	CC - NYK - Commodities	11,904,000.00
Commodities and other	109620222A	B	025627746.01	79411015	CC - NYK - Commodities	11,904,000.00
Commodities and other	109625620A	B	025347725.01	79016002	CC - LDN - Commodities	656,750.00
Commodities and other	109623821A	B	025257981.01	79016218	CC - LDN - Commodities	389,550.00
Commodities and other	109625369A	S	025338765.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	109625370A	S	025338765.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	109625549A	S	025338765.01	79011505	CC - LDN - Commodities	1,293,862.50
Commodities and other	109663608A	S	025299447.01	79011003	CC - NYK - Commodities	15,000,000.00
Commodities and other	109663634A	B	025261199.01	79014081	CC - NYK - Commodities	11,689,500.00
Commodities and other	109680234A	B	025808833.01	79092004	CC - LDN - Commodities	3,500,000.00
Commodities and other	109677050A	B	025264888.01	79016002	CC - LDN - Commodities	10,244,295.30
Commodities and other	109677068A	S	025264888.01	79016002	CC - LDN - Commodities	10,244,295.30
Commodities and other	109690876A	S	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	109684891A	B	025240623.01	79092019	CC - LDN - Commodities	33,859,432.00
Commodities and other	109686884A	B	025344946.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109686209A	B	025337247.01	79011227	CC - LDN - Commodities	10,110,586.68
Commodities and other	109687442A	B	025933946.01	79096967	CC - LDN - Commodities	1,276,749.55
Commodities and other	109688014A	S	025225780.01	79016087	CC - LDN - Commodities	389,550.00
Commodities and other	109688030A	S	025225780.01	79016087	CC - LDN - Commodities	389,550.00
Commodities and other	109711611A	B	025295676.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	109712553A	S	025283961.01	79095015	CC - LDN - Commodities	4,590,710.97

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109715882A	S	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	109713871A	S	025211020.01	79092004	CC - LDN - Commodities	4,019,938.03
Commodities and other	109713890A	S	025211020.01	79092004	CC - LDN - Commodities	4,019,938.03
Commodities and other	109715929A	S	025937012.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	109715968A	B	025930132.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	109717343A	S	025311978.01	79016087	CC - LDN - Commodities	68,508.89
Commodities and other	109717994A	S	025937012.01	79096967	CC - LDN - Commodities	2,531,536.01
Commodities and other	109721706A	S	025311028.01	79095015	CC - LDN - Commodities	4,590,710.97
Commodities and other	109722723A	B	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	109724737A	S	025311978.01	79016087	CC - LDN - Commodities	68,508.89
Commodities and other	109726700A	S	025320318.01	79096967	CC - LDN - Commodities	97,100.01
Commodities and other	109726708A	B	025320318.01	79096967	CC - LDN - Commodities	430,014.34
Commodities and other	109728563A	S	025320318.01	79096967	CC - LDN - Commodities	291,300.03
Commodities and other	109728590A	B	025295676.01	79096967	CC - LDN - Commodities	291,300.03
Commodities and other	109728640A	B	025320318.01	79096967	CC - LDN - Commodities	1,290,043.01
Commodities and other	109728673A	S	025295676.01	79096967	CC - LDN - Commodities	1,290,043.01
Commodities and other	109758708A	S	025933946.01	79096967	CC - LDN - Commodities	1,247,850.74
Commodities and other	109759602A	B	025211020.01	79092015	CC - LDN - Commodities	82,723,954.50
Commodities and other	109762114A	B	025292913.01	79011330	CC - LDN - Commodities	908,214.80
Commodities and other	109763646A	B	025225780.01	79016002	CC - LDN - Commodities	9,840,000.00
Commodities and other	109763703A	B	025225780.01	79016002	CC - LDN - Commodities	9,840,000.00
Commodities and other	109763955A	S	025226648.01	79011202	CC - LDN - Commodities	20,850,000.00
Commodities and other	109767624A	B	025808833.01	79092004	CC - LDN - Commodities	3,500,000.00
Commodities and other	64677665A	B	025289505.01	79092001	CC - LDN - Commodities	14,148,449.57
Commodities and other	91242200A	B	025219379.01	79092001	CC - LDN - Commodities	14,148,449.57
Commodities and other	66090792A	B	025313016.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	66090784A	B	025313016.01	79092015	CC - LDN - Commodities	33,089,581.80
Commodities and other	66421202A	S	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	66421207A	B	025211020.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	64702187A	S	025216987.01	79092001	CC - LDN - Commodities	33,089,581.80
Commodities and other	66436216A	S	025211137.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	66436220A	B	025211137.01	79092015	CC - LDN - Commodities	110,298,606.00
Commodities and other	109127916A	B	025210915.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	109127922A	B	025211020.01	79092017	CC - LDN - Commodities	1,102.99
Commodities and other	108625279A	B	025230855.01	79014006	CC - NYK - Commodities	2,976,000.00
Commodities and other	108606607A	S	025281338.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	106130562A	B	025279993.01	79014008	CC - NYK - Commodities	233,240,000.00
Commodities and other	108606665A	S	025281338.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	107382141A	B	025279993.01	79014027	CC - NYK - Commodities	327,856,000.00
Commodities and other	108606621A	B	025279993.01	79014027	CC - NYK - Commodities	217,750,000.00
Commodities and other	108609764A	S	025279993.01	79016840	CC - SI - Commodities	868,795.20
Commodities and other	108607135A	S	025281338.01	79014006	CC - NYK - Commodities	1,948,250.00
Commodities and other	74671558A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108610109A	B	025279993.01	79016840	CC - SI - Commodities	2,792,556.00
Commodities and other	108625256A	B	025279993.01	79014005	CC - NYK - Commodities	175,000,000.00
Commodities and other	106134129A	B	025279993.01	79016840	CC - SI - Commodities	1,861,704.00
Commodities and other	108625288A	B	025274853.01	79014007	CC - NYK - Commodities	28,569,600.00
Commodities and other	108610261A	S	025279993.01	79016840	CC - SI - Commodities	4,200,768.00
Commodities and other	108625291A	S	025281338.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	76220851A	S	025308479.01	79014702	CC - NYK - Commodities	4,555,826.09
Commodities and other	108961006A	S	025308479.01	79014702	CC - NYK - Commodities	2,416,747.18
Commodities and other	108961010A	S	025308479.01	79014702	CC - NYK - Commodities	2,347,826.09
Commodities and other	108608083A	S	025281338.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	78011917A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78088024A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088026A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088030A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088031A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088032A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088034A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088039A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088040A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088041A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088043A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088044A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088046A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088048A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088052A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088054A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088056A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088058A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088060A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088061A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088069A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088070A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088072A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088073A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088075A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088079A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088082A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088083A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088085A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088087A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	78088089A	S	025293515.01	79004821	CC - LDN - Commodities	98,848.75
Commodities and other	108960993A	S	025308479.01	79014702	CC - NYK - Commodities	3,967,793.88
Commodities and other	78709133A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	79003329A	S	025279993.01	79014007	CC - NYK - Commodities	4,285,440.00
Commodities and other	79004620A	B	025279993.01	79014007	CC - NYK - Commodities	4,285,440.00
Commodities and other	108625249A	B	025279993.01	79014007	CC - NYK - Commodities	317,440.00
Commodities and other	79003310A	S	025279993.01	79014007	CC - NYK - Commodities	3,809,280.00
Commodities and other	79043752A	S	025281338.01	79014034	CC - NYK - Commodities	5,844,750.00
Commodities and other	79615574A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108609861A	S	025265836.01	79014007	CC - NYK - Commodities	904,704.00
Commodities and other	79626848A	S	025279993.01	79014007	CC - NYK - Commodities	15,872,000.00
Commodities and other	108610233A	S	025626045.01	79411108	CC - NYK - Commodities	15,586,000.00
Commodities and other	108610245A	S	025281338.01	79014034	CC - NYK - Commodities	1,948,250.00
Commodities and other	108625282A	B	025274853.01	79014007	CC - NYK - Commodities	277,760.00
Commodities and other	108625285A	B	025274853.01	79014007	CC - NYK - Commodities	2,642,688.00
Commodities and other	109760099A	B	025219726.01	79093104	CC - LDN - Commodities	2,195.20
Commodities and other	80398455A	S	025279993.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	108625295A	B	025274853.01	79014008	CC - NYK - Commodities	2,380,800.00
Commodities and other	80659398A	S	025279993.01	79014008	CC - NYK - Commodities	4,761,600.00
Commodities and other	80659396A	S	025279993.01	79014008	CC - NYK - Commodities	7,142,400.00
Commodities and other	80735991A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80735993A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80735994A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80735995A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80735996A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	80735997A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80735998A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80735999A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736000A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736001A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736002A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736003A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736004A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736005A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736007A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736011A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736013A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736014A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736016A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736018A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736020A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736022A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736023A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736024A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736025A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736026A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736027A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736028A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736029A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736030A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736031A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736032A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736033A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736034A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736035A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736036A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736037A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736038A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736039A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736040A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736041A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736042A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736043A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736044A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736045A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736046A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736047A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736048A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736049A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736050A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736051A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736052A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736053A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	80736054A	S	025301300.01	79004821	CC - LDN - Commodities	43,932.78
Commodities and other	108610305A	S	025279993.01	79014008	CC - NYK - Commodities	149,250,000.00
Commodities and other	108625910A	S	025274853.01	79014007	CC - NYK - Commodities	21,633,536.00
Commodities and other	80761015A	S	025274853.01	79014007	CC - NYK - Commodities	56,544,000.00
Commodities and other	109644694A	S	025274853.01	79016840	CC - SI - Commodities	379,571.17
Commodities and other	81155607A	B	025279993.01	79014007	CC - NYK - Commodities	1,904,640.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	81282365A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	81429260A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108607719A	S	025279787.01	79011453	CC - SI - Commodities	2,146,210.56
Commodities and other	108610542A	S	025279993.01	79016840	CC - SI - Commodities	5,728,320.00
Commodities and other	108610969A	S	025279993.01	79014008	CC - NYK - Commodities	1,309,440.00
Commodities and other	108610990A	S	025281338.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108625932A	S	025626045.01	79411108	CC - NYK - Commodities	779,300.00
Commodities and other	82933731A	S	025626045.01	79411108	CC - NYK - Commodities	2,337,900.00
Commodities and other	108625974A	S	025626045.01	79411108	CC - NYK - Commodities	779,300.00
Commodities and other	82975345A	S	025626045.01	79411108	CC - NYK - Commodities	2,337,900.00
Commodities and other	83082739A	S	025301177.01	79011316	CC - SI - Commodities	976,500.00
Commodities and other	83202194A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108625901A	S	025274853.01	79014008	CC - NYK - Commodities	7,142,400.00
Commodities and other	83257512A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108634139A	S	025626045.01	79411108	CC - NYK - Commodities	1,558,600.00
Commodities and other	83361877A	S	025626045.01	79411108	CC - NYK - Commodities	4,675,800.00
Commodities and other	83388717A	S	025281338.01	79014008	CC - NYK - Commodities	11,689,500.00
Commodities and other	108611178A	S	025281338.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108625918A	S	025281338.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	83446894A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108611184A	S	025281338.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	109770647A	B	025215856.01	79092019	CC - LDN - Commodities	16.93
Commodities and other	109770492A	B	025215856.01	79092019	CC - LDN - Commodities	16.93
Commodities and other	108611526A	S	025626045.01	79411002	CC - NYK - Commodities	6,234,400.00
Commodities and other	84173468A	S	025626045.01	79411002	CC - NYK - Commodities	18,703,200.00
Commodities and other	108611554A	S	025626045.01	79411108	CC - NYK - Commodities	6,234,400.00
Commodities and other	84184998A	S	025626045.01	79411108	CC - NYK - Commodities	18,703,200.00
Commodities and other	108625953A	S	025626045.01	79411108	CC - NYK - Commodities	4,675,800.00
Commodities and other	84188616A	S	025626045.01	79411108	CC - NYK - Commodities	14,027,400.00
Commodities and other	84193976A	S	025626045.01	79411108	CC - NYK - Commodities	28,054,800.00
Commodities and other	84272065A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	84720432A	B	025410341.01	79251017	CC - LDN - Commodities	3,294,958.32
Commodities and other	84720441A	B	025410341.01	79251017	CC - LDN - Commodities	3,294,958.32
Commodities and other	108625997A	S	025626045.01	79411108	CC - NYK - Commodities	3,117,200.00
Commodities and other	84639901A	S	025626045.01	79411108	CC - NYK - Commodities	7,013,700.00
Commodities and other	85524661A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524662A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524663A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524664A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524665A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524666A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524667A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524668A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524669A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524670A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524671A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524673A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524674A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524676A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524677A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524678A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524679A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524680A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524681A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	85524682A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85524683A	S	025293515.01	79093014	CC - LDN - Commodities	220,251.40
Commodities and other	85961350A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	85974705A	S	025293515.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	85974707A	S	025293515.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	85974708A	S	025293515.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	85974709A	S	025293515.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	85974715A	S	025293515.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	85974717A	S	025293515.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	86021989A	S	025293515.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	86021991A	S	025293515.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	86021992A	S	025293515.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	86021993A	S	025293515.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	86021995A	S	025293515.01	79090015	CC - LDN - Commodities	73,800.16
Commodities and other	86018402A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018404A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018406A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018407A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018408A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018409A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018410A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018411A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018412A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018413A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018414A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018415A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018417A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018418A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018419A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018420A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018421A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018422A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018423A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018424A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018425A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018426A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018427A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018428A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018430A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86018431A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	86103266A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	86183604A	S	025293515.01	79093017	CC - LDN - Commodities	258,322.51
Commodities and other	86183605A	S	025293515.01	79093017	CC - LDN - Commodities	147,612.86
Commodities and other	86183606A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	86183607A	S	025293515.01	79093017	CC - LDN - Commodities	258,322.51
Commodities and other	86183609A	S	025293515.01	79093017	CC - LDN - Commodities	147,612.86
Commodities and other	86183612A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	86183614A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	86183615A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	86183616A	S	025293515.01	79093017	CC - LDN - Commodities	147,612.86
Commodities and other	86183617A	S	025293515.01	79093017	CC - LDN - Commodities	258,322.51
Commodities and other	86183618A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	86183619A	S	025293515.01	79093017	CC - LDN - Commodities	258,322.51
Commodities and other	86183620A	S	025293515.01	79093017	CC - LDN - Commodities	147,612.86

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86183621A	S	025293515.01	79093017	CC - LDN - Commodities	147,612.86
Commodities and other	86183622A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	86183623A	S	025293515.01	79093017	CC - LDN - Commodities	258,322.51
Commodities and other	86222131A	S	025293515.01	79093017	CC - LDN - Commodities	258,322.51
Commodities and other	86222132A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	86222133A	S	025293515.01	79093017	CC - LDN - Commodities	147,612.86
Commodities and other	86222134A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	86194152A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194153A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194155A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194158A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194168A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194175A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194177A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194178A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194179A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194180A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194181A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194182A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194184A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194187A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194189A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194192A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194194A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194195A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86194196A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86221963A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86221964A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86221965A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86221966A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	86223873A	S	025293515.01	79093014	CC - LDN - Commodities	293,668.53
Commodities and other	108635698A	B	025258708.01	79014045	CC - NYK - Commodities	1,190,400.00
Commodities and other	86276956A	B	025258708.01	79014045	CC - NYK - Commodities	15,237,120.00
Commodities and other	86276957A	B	025258708.01	79014045	CC - NYK - Commodities	27,617,280.00
Commodities and other	86276966A	B	025258708.01	79014045	CC - NYK - Commodities	28,569,600.00
Commodities and other	86276969A	B	025258708.01	79014045	CC - NYK - Commodities	19,998,720.00
Commodities and other	86313912A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	86331660A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331662A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331664A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331665A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331666A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331667A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331669A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331670A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331672A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331673A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331674A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331675A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331676A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331677A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331680A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331681A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331682A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86331683A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331684A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331685A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331687A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331688A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331689A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331690A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331691A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331692A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331694A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331695A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331696A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	86331697A	S	025293515.01	79004821	CC - LDN - Commodities	10,983.19
Commodities and other	108612506A	S	025629692.01	79411002	CC - NYK - Commodities	389,650.00
Commodities and other	86531989A	S	025629692.01	79411002	CC - NYK - Commodities	1,168,950.00
Commodities and other	86842952A	S	025629692.01	79411002	CC - NYK - Commodities	584,475.00
Commodities and other	87054339A	B	025293515.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	87054341A	B	025293515.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	87054343A	B	025293515.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	87054344A	B	025293515.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	87054345A	B	025293515.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	87054346A	B	025293515.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	87054348A	B	025293515.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	87054349A	B	025293515.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	87054350A	B	025293515.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	87054351A	B	025293515.01	79093014	CC - LDN - Commodities	36,708.57
Commodities and other	87167826A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	87168710A	S	025629692.01	79411002	CC - NYK - Commodities	584,475.00
Commodities and other	108613255A	S	025281338.01	79014045	CC - NYK - Commodities	1,948,250.00
Commodities and other	87471502A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	87783863A	S	025629692.01	79411002	CC - NYK - Commodities	584,475.00
Commodities and other	109705656A	S	025274853.01	79016083	CC - LDN - Commodities	1,179,414.92
Commodities and other	87959782A	S	025629692.01	79411002	CC - NYK - Commodities	584,475.00
Commodities and other	88090095A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108613221A	B	025274853.01	79014045	CC - NYK - Commodities	2,618,880.00
Commodities and other	108613619A	S	025281338.01	79014045	CC - NYK - Commodities	1,948,250.00
Commodities and other	88195567A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	88570496A	B	025274853.01	79014045	CC - NYK - Commodities	1,904,640.00
Commodities and other	88851386A	B	025331109.01	79016848	CC - SI - Commodities	7,102,646.51
Commodities and other	88851459A	B	025331109.01	79016848	CC - SI - Commodities	3,489,840.63
Commodities and other	88851988A	B	025331109.01	79016848	CC - SI - Commodities	4,624,046.74
Commodities and other	89020132A	S	025629692.01	79411002	CC - NYK - Commodities	584,475.00
Commodities and other	108614021A	S	025629692.01	79411108	CC - NYK - Commodities	194,825.00
Commodities and other	108626023A	S	025626045.01	79411002	CC - NYK - Commodities	1,558,600.00
Commodities and other	89057299A	S	025626045.01	79411002	CC - NYK - Commodities	4,675,800.00
Commodities and other	89057313A	S	025626045.01	79411002	CC - NYK - Commodities	1,168,950.00
Commodities and other	108626047A	S	025279993.01	79014045	CC - NYK - Commodities	853,120.00
Commodities and other	108664583A	S	025306572.01	79011316	CC - SI - Commodities	5,859,000.00
Commodities and other	89612339A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	89613948A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	108614751A	S	025281338.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	89680477A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	89692650A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	89695889A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89715947A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	108625961A	B	025274853.01	79014045	CC - NYK - Commodities	7,142,400.00
Commodities and other	108614739A	S	025626045.01	79411108	CC - NYK - Commodities	1,558,600.00
Commodities and other	89932483A	S	025626045.01	79411108	CC - NYK - Commodities	2,337,900.00
Commodities and other	89932491A	S	025626045.01	79411108	CC - NYK - Commodities	2,337,900.00
Commodities and other	89932508A	S	025626045.01	79411108	CC - NYK - Commodities	2,337,900.00
Commodities and other	89967663A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108604469A	B	025274853.01	79011507	CC - NYK - Commodities	412,672.00
Commodities and other	90168982A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108610622A	B	025274853.01	79016848	CC - SI - Commodities	27,814,176.00
Commodities and other	108616004A	B	025279993.01	79014026	CC - NYK - Commodities	147,000,000.00
Commodities and other	108625984A	S	025279993.01	79014045	CC - NYK - Commodities	666,624.00
Commodities and other	90370166A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370167A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370168A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370169A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370170A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370172A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370173A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370174A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370176A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370177A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370178A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370181A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370182A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370183A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370185A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370186A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90370187A	S	025293515.01	79093017	CC - LDN - Commodities	110,709.65
Commodities and other	90466567A	B	025279993.01	79014045	CC - NYK - Commodities	4,761,600.00
Commodities and other	108615994A	S	025626045.01	79411002	CC - NYK - Commodities	1,246,880.00
Commodities and other	108616049A	S	025626045.01	79411108	CC - NYK - Commodities	1,246,880.00
Commodities and other	90711342A	B	025274853.01	79014045	CC - NYK - Commodities	29,998,080.00
Commodities and other	90711366A	B	025274853.01	79014045	CC - NYK - Commodities	55,948,800.00
Commodities and other	108664699A	B	025279993.01	79016848	CC - SI - Commodities	3,509,100.00
Commodities and other	108616009A	S	025626045.01	79411108	CC - NYK - Commodities	1,246,880.00
Commodities and other	108616018A	B	025279993.01	79014045	CC - NYK - Commodities	6,031,360.00
Commodities and other	90853296A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	90853305A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108684616A	B	025280439.01	79099045	CC - LDN - Commodities	2,195.20
Commodities and other	108664896A	S	025626045.01	79410505	CC - SI - Commodities	17,460,000.00
Commodities and other	108610817A	B	025279993.01	79016840	CC - SI - Commodities	3,659,760.00
Commodities and other	91567603A	B	025274853.01	79014045	CC - NYK - Commodities	4,761,600.00
Commodities and other	108610928A	B	025279993.01	79016848	CC - SI - Commodities	1,750,320.00
Commodities and other	109779153A	S	025271446.01	79093266	CC - LDN - Commodities	9,542,735.80
Commodities and other	92060568A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	92067346A	S	025230855.01	79014045	CC - NYK - Commodities	4,475,904.00
Commodities and other	92415328A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	92830706A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830707A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830708A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830709A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830710A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830711A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	92830712A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830713A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830714A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830715A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830716A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830717A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830718A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830719A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830721A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830722A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830723A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830724A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830725A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830726A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830727A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830728A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830729A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830730A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830731A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	92830732A	S	025293515.01	79093014	CC - LDN - Commodities	110,125.70
Commodities and other	108611028A	S	025325028.01	79016831	CC - SI - Commodities	71,604.00
Commodities and other	108610827A	S	025325028.01	79016848	CC - SI - Commodities	326,196.00
Commodities and other	108610845A	S	025325028.01	79016833	CC - SI - Commodities	124,113.60
Commodities and other	108611043A	S	025325028.01	79016861	CC - SI - Commodities	604,656.00
Commodities and other	108610858A	S	025325028.01	79011435	CC - SI - Commodities	270,504.00
Commodities and other	108611214A	S	025325028.01	79016861	CC - SI - Commodities	143,208.00
Commodities and other	108611222A	S	025325028.01	79011435	CC - SI - Commodities	795,600.00
Commodities and other	108611244A	S	025325028.01	79016840	CC - SI - Commodities	198,900.00
Commodities and other	108611271A	S	025325028.01	79016840	CC - SI - Commodities	96,267.60
Commodities and other	108611239A	S	025325028.01	79016861	CC - SI - Commodities	254,534.40
Commodities and other	108611266A	S	025325028.01	79016861	CC - SI - Commodities	166,547.20
Commodities and other	108611300A	S	025325028.01	79016833	CC - SI - Commodities	122,522.40
Commodities and other	108611336A	B	025279993.01	79016861	CC - SI - Commodities	1,829,880.00
Commodities and other	93026109A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026110A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026111A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026112A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026113A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026114A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026115A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026116A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026117A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026118A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026119A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026120A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026121A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026122A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026123A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026124A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026125A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026126A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	93026127A	S	025293515.01	79093017	CC - LDN - Commodities	73,806.43
Commodities and other	108611403A	S	025279993.01	79016861	CC - SI - Commodities	1,392,300.00
Commodities and other	108626098A	S	025626045.01	79411002	CC - NYK - Commodities	2,337,900.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	93086656A	S	025626045.01	79411002	CC - NYK - Commodities	7,013,700.00
Commodities and other	93417918A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417919A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417920A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417921A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417922A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417923A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417924A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417926A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417927A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417928A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417929A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417930A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417931A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417932A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417933A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417934A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417935A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417936A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417938A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417939A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93417940A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93495575A	S	025293515.01	79093014	CC - LDN - Commodities	58,733.71
Commodities and other	93486754A	S	025626045.01	79411108	CC - NYK - Commodities	28,054,800.00
Commodities and other	93609196A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609198A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609199A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609200A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609201A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609202A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609203A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609205A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609207A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609208A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609209A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609210A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609211A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609213A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609214A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609216A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609218A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609220A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609221A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609222A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609223A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609225A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609227A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609228A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609231A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609233A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609234A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609235A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609236A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609239A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	93609241A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609242A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609244A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609245A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93609246A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	93680082A	S	025293515.01	79093014	CC - LDN - Commodities	146,834.26
Commodities and other	108684623A	B	025280439.01	79099044	CC - LDN - Commodities	2,195.20
Commodities and other	93700678A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700680A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700682A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700683A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700685A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700686A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700688A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700690A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700691A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700692A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700693A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700694A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700697A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700698A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700700A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700702A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700703A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700705A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700707A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700708A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700709A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700712A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700713A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700715A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700717A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93700718A	S	025293515.01	79093014	CC - LDN - Commodities	73,417.13
Commodities and other	93753716A	B	025281338.01	79014008	CC - NYK - Commodities	6,720,000.00
Commodities and other	93806481A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	93923091A	S	025629692.01	79411108	CC - NYK - Commodities	1,753,425.00
Commodities and other	94027910A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	94288624A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108607831A	B	025274853.01	79011435	CC - SI - Commodities	9,260,784.00
Commodities and other	108607712A	B	025284217.01	79016861	CC - SI - Commodities	15,712,000.00
Commodities and other	108624448A	B	025284217.01	79014045	CC - NYK - Commodities	116,895,000.00
Commodities and other	94665800A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	108650845A	S	025340035.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	108619364A	B	025281338.01	79014006	CC - NYK - Commodities	1,745,000.00
Commodities and other	108624444A	B	025274853.01	79014014	CC - NYK - Commodities	7,618,560.00
Commodities and other	109644496A	S	025279993.01	79016834	CC - SI - Commodities	7,907.73
Commodities and other	95470039A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	108650884A	S	025274853.01	79016861	CC - SI - Commodities	2,682,512.00
Commodities and other	95489844A	S	025340035.01	79011330	CC - LDN - Commodities	484,155.00
Commodities and other	95587557A	S	025340035.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	95687078A	B	025230855.01	79016861	CC - SI - Commodities	427,017.57
Commodities and other	108624462A	B	025274853.01	79014014	CC - NYK - Commodities	1,904,640.00
Commodities and other	95649304A	S	025340035.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	109644505A	S	025274853.01	79016848	CC - SI - Commodities	234,859.66

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	95889958A	B	025281338.01	79014006	CC - NYK - Commodities	4,905,000.00
Commodities and other	109644521A	S	025279993.01	79016865	CC - SI - Commodities	15,815.47
Commodities and other	95953222A	S	025340035.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	96000144A	S	025340035.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	96045026A	B	025281338.01	79014032	CC - NYK - Commodities	4,860,000.00
Commodities and other	96104085A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	96162014A	S	025340035.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	96693015A	S	025271354.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	106177899A	S	025340035.01	79016861	CC - SI - Commodities	842,184.00
Commodities and other	108620498A	B	025284217.01	79014008	CC - NYK - Commodities	31,172,000.00
Commodities and other	108608351A	B	025230855.01	79016834	CC - SI - Commodities	509,184.00
Commodities and other	108608363A	S	025230855.01	79016834	CC - SI - Commodities	5,593,863.60
Commodities and other	108608124A	S	025230855.01	79016831	CC - SI - Commodities	186,011.28
Commodities and other	108608145A	B	025230855.01	79016831	CC - SI - Commodities	381,888.00
Commodities and other	108608170A	B	025230855.01	79016831	CC - SI - Commodities	1,701,199.66
Commodities and other	108608245A	B	025230855.01	79016831	CC - SI - Commodities	310,284.00
Commodities and other	108608299A	B	025230855.01	79016831	CC - SI - Commodities	620,568.00
Commodities and other	108608157A	B	025230855.01	79016831	CC - SI - Commodities	413,712.00
Commodities and other	108608181A	B	025230855.01	79016831	CC - SI - Commodities	517,140.00
Commodities and other	108608204A	B	025230855.01	79016831	CC - SI - Commodities	1,034,280.00
Commodities and other	108608344A	B	025230855.01	79016834	CC - SI - Commodities	20,876,544.00
Commodities and other	108608464A	B	025230855.01	79016834	CC - SI - Commodities	3,023,280.00
Commodities and other	108624531A	B	025230855.01	79014009	CC - NYK - Commodities	194,400,000.00
Commodities and other	108624465A	B	025230855.01	79014027	CC - NYK - Commodities	31,031,000.00
Commodities and other	108624514A	B	025230855.01	79014026	CC - NYK - Commodities	838,860,000.00
Commodities and other	106134816A	S	025230855.01	79011451	CC - SI - Commodities	2,386,800.00
Commodities and other	108608369A	S	025230855.01	79011451	CC - SI - Commodities	6,110,208.00
Commodities and other	108651854A	S	025625385.01	79412044	CC - SI - Commodities	294,264.15
Commodities and other	109636980A	S	025332685.01	79016892	CC - SI - Commodities	170,509.91
Commodities and other	98486548A	S	025340035.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	107380936A	S	025264193.01	79016865	CC - SI - Commodities	7,478,640.00
Commodities and other	99416242A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	99416243A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	99416244A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	99416245A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	99416246A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	99416247A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	99416248A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	99416249A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	99416250A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	99416251A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	99416252A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	99416253A	S	025271446.01	79093014	CC - LDN - Commodities	1,468,342.64
Commodities and other	108652266A	S	025274853.01	79016861	CC - SI - Commodities	3,789,828.00
Commodities and other	109644528A	S	025274853.01	79016861	CC - SI - Commodities	1,304,775.91
Commodities and other	99856840A	B	025281338.01	79014045	CC - NYK - Commodities	3,750,000.00
Commodities and other	100048141A	B	025279993.01	79016861	CC - SI - Commodities	2,864,160.00
Commodities and other	109644583A	S	025264193.01	79016861	CC - SI - Commodities	66,424.96
Commodities and other	108652483A	S	025274853.01	79016861	CC - SI - Commodities	38,990.00
Commodities and other	100613109A	S	025274853.01	79016861	CC - SI - Commodities	38,990.00
Commodities and other	100613120A	S	025274853.01	79016861	CC - SI - Commodities	38,990.00
Commodities and other	100613131A	S	025274853.01	79016861	CC - SI - Commodities	233,940.00
Commodities and other	100613168A	S	025274853.01	79016861	CC - SI - Commodities	116,970.00
Commodities and other	108608522A	S	025264193.01	79016865	CC - SI - Commodities	1,970,542.08

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108608828A	S	025274853.01	79016865	CC - SI - Commodities	1,538,849.52
Commodities and other	100769024A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	100901352A	S	025279993.01	79016850	CC - SI - Commodities	740,000.00
Commodities and other	100901356A	S	025279993.01	79016850	CC - SI - Commodities	740,000.00
Commodities and other	100946420A	S	025274853.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	108624522A	B	025281338.01	79014045	CC - NYK - Commodities	1,375,000.00
Commodities and other	100991264A	S	025274853.01	79014045	CC - NYK - Commodities	8,570,880.00
Commodities and other	108652613A	S	025281338.01	79011320	CC - SI - Commodities	2,182,500.00
Commodities and other	101583277A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	101795174A	B	025281338.01	79014045	CC - NYK - Commodities	4,125,000.00
Commodities and other	102358405A	B	025284985.01	79016850	CC - SI - Commodities	8,140,000.00
Commodities and other	102584998A	S	025258708.01	79016861	CC - SI - Commodities	26,095,518.18
Commodities and other	102582474A	B	025258708.01	79016861	CC - SI - Commodities	25,733,400.00
Commodities and other	108624743A	S	025627852.01	79411007	CC - NYK - Commodities	5,500,000.00
Commodities and other	108624694A	B	025258708.01	79014045	CC - NYK - Commodities	897,600.00
Commodities and other	108624762A	B	025230889.01	79014045	CC - NYK - Commodities	3,336,000.00
Commodities and other	103412240A	S	025281338.01	79014045	CC - NYK - Commodities	5,844,750.00
Commodities and other	103409999A	S	025271354.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	108653465A	S	025279993.01	79011410	CC - SI - Commodities	4,365,000.00
Commodities and other	103412075A	S	025271354.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	108653430A	S	025274853.01	79016861	CC - SI - Commodities	3,041,220.00
Commodities and other	103489655A	S	025271354.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	103489692A	S	025271354.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	109644596A	S	025305202.01	79016865	CC - SI - Commodities	11,861.60
Commodities and other	109644559A	S	025274853.01	79016865	CC - SI - Commodities	434,925.30
Commodities and other	103576033A	S	025628181.01	79410501	CC - SI - Commodities	732,375.00
Commodities and other	103576006A	S	025628181.01	79410501	CC - SI - Commodities	732,375.00
Commodities and other	103612763A	S	025271354.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	103651284A	S	025274853.01	79016865	CC - SI - Commodities	155,960.00
Commodities and other	103833123A	S	025305202.01	79016865	CC - SI - Commodities	35,584.80
Commodities and other	108623672A	B	025230889.01	79014079	CC - NYK - Commodities	4,000,000.00
Commodities and other	104003260A	B	025279993.01	79016865	CC - SI - Commodities	7,637,760.00
Commodities and other	108623847A	B	025230889.01	79014080	CC - NYK - Commodities	4,010,000.00
Commodities and other	108625178A	S	025627852.01	79411007	CC - NYK - Commodities	7,150,000.00
Commodities and other	108655288A	S	025281338.01	79011320	CC - SI - Commodities	2,182,500.00
Commodities and other	104761863A	S	025626169.01	79412018	CC - SI - Commodities	22,200,000.00
Commodities and other	108656204A	S	025628181.01	79410501	CC - SI - Commodities	2,929,500.00
Commodities and other	108609085A	S	025265836.01	79016865	CC - SI - Commodities	79,560.00
Commodities and other	105070097A	S	025281338.01	79014081	CC - NYK - Commodities	5,844,750.00
Commodities and other	108609118A	S	025265836.01	79016865	CC - SI - Commodities	119,340.00
Commodities and other	108656227A	S	025281338.01	79011320	CC - SI - Commodities	2,182,500.00
Commodities and other	108656202A	S	025625385.01	79412044	CC - SI - Commodities	235,411.32
Commodities and other	105256025A	S	025265836.01	79014082	CC - NYK - Commodities	952,320.00
Commodities and other	108723956A	S	025628181.01	79410401	CC - LDN - Commodities	2,904,930.00
Commodities and other	108656278A	S	025281338.01	79011320	CC - SI - Commodities	2,182,500.00
Commodities and other	105455796A	S	025802208.01	79096130	CC - LDN - Commodities	421,250.00
Commodities and other	105529808A	B	025301300.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	105529809A	B	025301300.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	105529813A	B	025301300.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108656850A	S	025265836.01	79016861	CC - SI - Commodities	3,431,120.00
Commodities and other	108656899A	S	025281338.01	79011320	CC - SI - Commodities	2,182,500.00
Commodities and other	108609235A	B	025279993.01	79016865	CC - SI - Commodities	2,267,460.00
Commodities and other	105648722A	S	025274853.01	79016865	CC - SI - Commodities	38,990.00
Commodities and other	105648685A	S	025274853.01	79016861	CC - SI - Commodities	38,990.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105648287A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648288A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648289A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648290A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648291A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648292A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648293A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648294A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648295A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648297A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648298A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648299A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648300A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648301A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648302A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648304A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648305A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648306A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648308A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648309A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648310A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648312A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648313A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648314A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648315A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648316A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648317A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648318A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648319A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648320A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648321A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648322A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648323A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648324A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648325A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648326A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648327A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648328A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648329A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648330A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648331A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648332A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648333A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648334A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648335A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648336A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648337A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648338A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648339A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648340A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648341A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648342A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648343A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648344A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105648345A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648346A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648347A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648348A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648349A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648350A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648351A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648352A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648353A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648354A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648355A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105648356A	B	025301300.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	105750002A	S	025281338.01	79014081	CC - NYK - Commodities	5,844,750.00
Commodities and other	108657871A	S	025274853.01	79016865	CC - SI - Commodities	3,516,898.00
Commodities and other	105909242A	S	025272220.01	79016865	CC - SI - Commodities	7,907,732.78
Commodities and other	109644574A	S	025274853.01	79016865	CC - SI - Commodities	450,740.77
Commodities and other	105957748A	S	025332685.01	79016892	CC - SI - Commodities	1,688,860.02
Commodities and other	105957774A	B	025332685.01	79016892	CC - SI - Commodities	1,688,860.02
Commodities and other	105958989A	S	025325028.01	79016865	CC - SI - Commodities	114,566.40
Commodities and other	106014052A	S	025271354.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	106080949A	S	025279993.01	79011316	CC - SI - Commodities	11,718,000.00
Commodities and other	106313273A	B	025264193.01	79016865	CC - SI - Commodities	11,053,032.12
Commodities and other	106313282A	S	025264193.01	79016865	CC - SI - Commodities	5,651,942.40
Commodities and other	106313323A	S	025264193.01	79016865	CC - SI - Commodities	4,901,293.80
Commodities and other	106313330A	S	025264193.01	79016865	CC - SI - Commodities	499,795.92
Commodities and other	106353127A	B	025332685.01	79016892	CC - SI - Commodities	1,688,860.02
Commodities and other	106354556A	B	025332685.01	79016892	CC - SI - Commodities	1,125,906.68
Commodities and other	106416538A	S	025279993.01	79011316	CC - SI - Commodities	11,718,000.00
Commodities and other	106537796A	S	025301300.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	106537797A	S	025301300.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	106537798A	S	025301300.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	106629238A	S	025340035.01	79016850	CC - SI - Commodities	11,025,000.00
Commodities and other	106629262A	B	025340035.01	79016850	CC - SI - Commodities	11,073,750.00
Commodities and other	106678399A	B	025265836.01	79014082	CC - NYK - Commodities	476,160.00
Commodities and other	106722568A	S	025274853.01	79016865	CC - SI - Commodities	38,990.00
Commodities and other	106684474A	S	025274853.01	79016865	CC - SI - Commodities	155,960.00
Commodities and other	106722578A	S	025274853.01	79016865	CC - SI - Commodities	77,980.00
Commodities and other	106778458A	B	025340035.01	79016850	CC - SI - Commodities	15,503,250.00
Commodities and other	106778577A	S	025340035.01	79016850	CC - SI - Commodities	15,435,000.00
Commodities and other	106928181A	B	025230889.01	79014081	CC - NYK - Commodities	46,158,000.00
Commodities and other	106943500A	S	025802208.01	79096130	CC - LDN - Commodities	1,685,000.00
Commodities and other	106946946A	S	025804907.01	79016850	CC - SI - Commodities	11,700,000.00
Commodities and other	106946975A	B	025804907.01	79016850	CC - SI - Commodities	11,100,000.00
Commodities and other	106997758A	B	025625633.01	79410505	CC - SI - Commodities	1,559,550.00
Commodities and other	107125991A	S	025281338.01	79014081	CC - NYK - Commodities	5,844,750.00
Commodities and other	107268104A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268105A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268106A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268107A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268108A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268109A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268110A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268111A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268112A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107268113A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268114A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268116A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268117A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268118A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268119A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268120A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268122A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268123A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268124A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268125A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268126A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107268127A	B	025301300.01	79093125	CC - LDN - Commodities	54,879.88
Commodities and other	107494577A	S	025274853.01	79014081	CC - NYK - Commodities	5,844,750.00
Commodities and other	107578054A	S	025281338.01	79011320	CC - SI - Commodities	6,547,500.00
Commodities and other	107747392A	B	025230889.01	79014081	CC - NYK - Commodities	46,158,000.00
Commodities and other	107740508A	B	025332685.01	79016892	CC - SI - Commodities	2,814,766.70
Commodities and other	108664187A	B	025279993.01	79011410	CC - SI - Commodities	17,460,000.00
Commodities and other	107929402A	S	025265836.01	79014082	CC - NYK - Commodities	793,600.00
Commodities and other	107972731A	S	025281338.01	79014081	CC - NYK - Commodities	5,844,750.00
Commodities and other	108089777A	S	025279993.01	79011410	CC - SI - Commodities	11,718,000.00
Commodities and other	108087545A	S	025274853.01	79016865	CC - SI - Commodities	116,970.00
Commodities and other	108201259A	S	025264193.01	79016865	CC - SI - Commodities	7,907.73
Commodities and other	108333541A	S	025281338.01	79011320	CC - SI - Commodities	6,547,500.00
Commodities and other	108347320A	S	025279993.01	79011316	CC - SI - Commodities	5,859,000.00
Commodities and other	108468164A	B	025274853.01	79016865	CC - SI - Commodities	1,909,440.00
Commodities and other	108483276A	S	025281338.01	79014081	CC - NYK - Commodities	5,844,750.00
Commodities and other	108685400A	S	025283763.01	79090023	CC - LDN - Commodities	1,000.00
Commodities and other	108685401A	B	025283763.01	79090023	CC - LDN - Commodities	1,000.00
Commodities and other	108796729A	B	025274853.01	79016865	CC - SI - Commodities	4,057,560.00
Commodities and other	108858467A	S	025279761.01	79011061	CC - NYK - Commodities	3,617,250.00
Commodities and other	108858518A	S	025279761.01	79011061	CC - NYK - Commodities	3,617,250.00
Commodities and other	108858613A	S	025279761.01	79011061	CC - NYK - Commodities	3,617,250.00
Commodities and other	108858535A	S	025279761.01	79011061	CC - NYK - Commodities	3,617,250.00
Commodities and other	108858556A	B	025279761.01	79011061	CC - NYK - Commodities	3,617,250.00
Commodities and other	108858583A	B	025279761.01	79011061	CC - NYK - Commodities	3,617,250.00
Commodities and other	108970875A	S	025264193.01	79016865	CC - SI - Commodities	15,815.47
Commodities and other	109085685A	S	025340035.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	109082177A	S	025281338.01	79014079	CC - NYK - Commodities	5,844,750.00
Commodities and other	109086070A	S	025271354.01	79011316	CC - SI - Commodities	4,882,500.00
Commodities and other	109097242A	S	025264193.01	79016865	CC - SI - Commodities	15,815.47
Commodities and other	109138022A	S	025340035.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	109191742A	S	025306572.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	109191694A	S	025306572.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	109191651A	S	025306572.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	109192276A	S	025306572.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	109191585A	S	025306572.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	109191598A	S	025306572.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	109191460A	S	025271354.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	109191487A	S	025271354.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	109191497A	S	025271354.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	109260589A	B	025284985.01	79016850	CC - SI - Commodities	3,700,000.00
Commodities and other	109260610A	S	025284985.01	79016850	CC - SI - Commodities	3,700,000.00
Commodities and other	109328712A	S	025625633.01	79410505	CC - SI - Commodities	7,798,000.00

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109328723A	B	025625633.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	109442443A	S	025274853.01	79014082	CC - NYK - Commodities	4,761,600.00
Commodities and other	109450544A	B	025284985.01	79016850	CC - SI - Commodities	2,220,000.00
Commodities and other	109450562A	S	025284985.01	79016850	CC - SI - Commodities	2,220,000.00
Commodities and other	109490318A	S	025265836.01	79014082	CC - NYK - Commodities	1,587,200.00
Commodities and other	109542197A	S	025283284.01	79016892	CC - SI - Commodities	936,451.23
Commodities and other	109545990A	B	025274853.01	79014082	CC - NYK - Commodities	2,380,800.00
Commodities and other	109544136A	S	025340035.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	109546891A	S	025340035.01	79011316	CC - SI - Commodities	1,464,750.00
Commodities and other	109641193A	B	025625633.01	79410517	CC - SI - Commodities	3,555,720.00
Commodities and other	109673108A	B	025279993.01	79016840	CC - SI - Commodities	5,728,320.00
Commodities and other	108607468A	S	025628041.01	79410501	CC - SI - Commodities	147,525.00
Commodities and other	93616979A	S	025630526.01	79412044	CC - SI - Commodities	2,042,560.00
Commodities and other	108650949A	S	025232836.01	79011316	CC - SI - Commodities	2,278,750.00
Commodities and other	108650969A	B	025225780.01	79011320	CC - SI - Commodities	2,107,500.00
Commodities and other	108607507A	S	025627985.01	79410501	CC - SI - Commodities	1,622,775.00
Commodities and other	108650988A	B	025226648.01	79011316	CC - SI - Commodities	1,475,250.00
Commodities and other	108607408A	B	025318403.01	79011316	CC - SI - Commodities	4,917,500.00
Commodities and other	108607428A	S	025628041.01	79410501	CC - SI - Commodities	120,478.75
Commodities and other	108650430A	S	025233511.01	79011316	CC - SI - Commodities	2,278,750.00
Commodities and other	108607442A	S	025227133.01	79011410	CC - SI - Commodities	2,458,750.00
Commodities and other	93982179A	B	025227133.01	79011410	CC - SI - Commodities	14,752,500.00
Commodities and other	108607455A	S	025231192.01	79011410	CC - SI - Commodities	2,458,750.00
Commodities and other	93985459A	B	025231192.01	79011410	CC - SI - Commodities	14,752,500.00
Commodities and other	108603872A	B	025267949.01	79016940	CC - NYK - Commodities	1,875,000.00
Commodities and other	108603902A	S	025267949.01	79016940	CC - NYK - Commodities	1,111,040.00
Commodities and other	108650453A	S	025410408.01	79250013	CC - SI - Commodities	341,775.00
Commodities and other	94274757A	B	025228073.01	79016940	CC - NYK - Commodities	36,000,000.00
Commodities and other	94274878A	B	025228073.01	79016940	CC - NYK - Commodities	9,047,040.00
Commodities and other	94347473A	B	025318403.01	79016940	CC - NYK - Commodities	18,000,000.00
Commodities and other	94347472A	B	025318403.01	79016940	CC - NYK - Commodities	4,523,520.00
Commodities and other	94275022A	B	025265802.01	79016940	CC - NYK - Commodities	18,000,000.00
Commodities and other	94275049A	B	025265802.01	79016940	CC - NYK - Commodities	4,523,520.00
Commodities and other	108650472A	B	025233511.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	108650511A	S	025226648.01	79011316	CC - SI - Commodities	2,278,750.00
Commodities and other	94493391A	B	025226648.01	79011316	CC - SI - Commodities	6,836,250.00
Commodities and other	108650499A	B	025227133.01	79011316	CC - SI - Commodities	2,278,750.00
Commodities and other	108650544A	B	025226341.01	79011320	CC - SI - Commodities	2,182,500.00
Commodities and other	108650573A	B	025226341.01	79011320	CC - SI - Commodities	2,107,500.00
Commodities and other	108651157A	S	025626706.01	79410505	CC - SI - Commodities	3,928,000.00
Commodities and other	108607927A	S	025226341.01	79011320	CC - SI - Commodities	1,598,750.00
Commodities and other	108607950A	S	025226341.01	79011320	CC - SI - Commodities	2,145,973.15
Commodities and other	108651171A	B	025233511.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	108650858A	S	025626706.01	79412044	CC - SI - Commodities	3,928,000.00
Commodities and other	95082159A	B	025225780.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	95083174A	B	025225780.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	108607763A	S	025231192.01	79011320	CC - SI - Commodities	4,291,946.31
Commodities and other	95086312A	B	025231192.01	79011320	CC - SI - Commodities	12,875,838.93
Commodities and other	108607777A	B	025267949.01	79011410	CC - SI - Commodities	4,291,946.31
Commodities and other	108651184A	S	025318403.01	79011316	CC - SI - Commodities	1,229,375.00
Commodities and other	108650863A	S	025625211.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	108650875A	S	025625211.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	108607796A	S	025234691.01	79011320	CC - SI - Commodities	2,145,973.15
Commodities and other	95188744A	S	025225780.01	79016861	CC - SI - Commodities	11,784,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108608017A	S	025227299.01	79011320	CC - SI - Commodities	858,389.26
Commodities and other	108607969A	S	025267949.01	79011320	CC - SI - Commodities	1,287,583.89
Commodities and other	108651129A	B	025318403.01	79011410	CC - SI - Commodities	1,746,000.00
Commodities and other	108651139A	S	025318403.01	79011410	CC - SI - Commodities	977,760.00
Commodities and other	108651156A	S	025226648.01	79011320	CC - SI - Commodities	1,964,000.00
Commodities and other	95416440A	B	025625344.01	79410501	CC - SI - Commodities	7,376,250.00
Commodities and other	108651197A	B	025227133.01	79016850	CC - SI - Commodities	716,500.00
Commodities and other	108605463A	B	025628256.01	79411115	CC - NYK - Commodities	360,000,000.00
Commodities and other	108605153A	B	025628256.01	79411115	CC - NYK - Commodities	360,000,000.00
Commodities and other	108651022A	S	025265802.01	79011320	CC - SI - Commodities	2,182,500.00
Commodities and other	108651036A	S	025265802.01	79011320	CC - SI - Commodities	2,107,500.00
Commodities and other	108651224A	B	025226341.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108651231A	S	025626706.01	79412044	CC - SI - Commodities	7,856,000.00
Commodities and other	108651240A	B	025232836.01	79011320	CC - SI - Commodities	2,182,500.00
Commodities and other	95530143A	B	025626060.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	108608030A	S	025226341.01	79011410	CC - SI - Commodities	2,784,600.00
Commodities and other	108651277A	B	025231192.01	79011410	CC - SI - Commodities	4,215,000.00
Commodities and other	108607821A	S	025345315.01	79011320	CC - SI - Commodities	6,395,000.00
Commodities and other	108607846A	S	025226341.01	79011320	CC - SI - Commodities	1,598,750.00
Commodities and other	108651048A	S	025232422.01	79011320	CC - SI - Commodities	2,592,480.00
Commodities and other	108651289A	B	025232836.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108651304A	B	025232836.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108651319A	B	025340647.01	79011410	CC - SI - Commodities	4,215,000.00
Commodities and other	108651063A	B	025231192.01	79011410	CC - SI - Commodities	4,215,000.00
Commodities and other	108651332A	B	025227133.01	79011320	CC - SI - Commodities	2,107,500.00
Commodities and other	95701899A	B	025625344.01	79410501	CC - SI - Commodities	7,376,250.00
Commodities and other	108651580A	S	025267949.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108651594A	S	025267949.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	96000921A	B	025267949.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	96021034A	S	025267949.01	79011410	CC - SI - Commodities	52,380,000.00
Commodities and other	96021090A	B	025267949.01	79011410	CC - SI - Commodities	29,332,800.00
Commodities and other	108651611A	B	025226341.01	79011333	CC - SI - Commodities	4,561,840.00
Commodities and other	108651555A	S	025226341.01	79011333	CC - SI - Commodities	4,557,500.00
Commodities and other	108651573A	S	025232836.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	96163902A	B	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108651646A	S	025232836.01	79011316	CC - SI - Commodities	2,278,750.00
Commodities and other	108651658A	S	025228073.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	96241884A	S	025226341.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	108724737A	S	025226341.01	79011505	CC - LDN - Commodities	2,438,275.00
Commodities and other	108724739A	S	025935909.01	79011505	CC - LDN - Commodities	2,438,275.00
Commodities and other	108620487A	B	025627084.01	79411127	CC - NYK - Commodities	13,600,000.00
Commodities and other	108651678A	S	025627993.01	79410505	CC - SI - Commodities	843,000.00
Commodities and other	108651670A	S	025318403.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	96964954A	B	025318403.01	79011413	CC - SI - Commodities	25,290,000.00
Commodities and other	108608108A	B	025410408.01	79250009	CC - SI - Commodities	628,480.00
Commodities and other	108651632A	S	025410408.01	79250009	CC - SI - Commodities	674,400.00
Commodities and other	108651687A	S	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	97066429A	B	025231192.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	108651700A	S	025231192.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	97066586A	B	025231192.01	79011413	CC - SI - Commodities	12,645,000.00
Commodities and other	97351006A	S	025234691.01	79011410	CC - SI - Commodities	19,094,400.00
Commodities and other	97384590A	S	025227133.01	79011410	CC - SI - Commodities	14,320,800.00
Commodities and other	97481195A	B	025231192.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	97491117A	B	025248246.01	79011413	CC - SI - Commodities	8,430,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	97491335A	B	025248246.01	79011320	CC - SI - Commodities	8,851,500.00
Commodities and other	97609042A	B	025248246.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	97729534A	B	025228073.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	97729545A	B	025318403.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108651787A	S	025258708.01	79011410	CC - SI - Commodities	1,122,975.00
Commodities and other	108651848A	S	025258708.01	79011410	CC - SI - Commodities	2,148,300.00
Commodities and other	108651831A	S	025226341.01	79011316	CC - SI - Commodities	2,441,250.00
Commodities and other	98032914A	S	025626706.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	98130564A	B	025231192.01	79011413	CC - SI - Commodities	4,365,000.00
Commodities and other	108651803A	B	025231192.01	79011413	CC - SI - Commodities	13,095,000.00
Commodities and other	98319204A	S	025227133.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	98319233A	S	025227133.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108651863A	S	025231192.01	79011413	CC - SI - Commodities	4,365,000.00
Commodities and other	108651815A	S	025267949.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	108651881A	S	025267949.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	98377514A	S	025625286.01	79411002	CC - NYK - Commodities	37,500,000.00
Commodities and other	98474194A	S	025628363.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	98640368A	S	025227133.01	79011334	CC - SI - Commodities	8,345,700.00
Commodities and other	98644339A	B	025626706.01	79410114	CC - SI - Commodities	16,860,000.00
Commodities and other	98707492A	B	025227299.01	79011320	CC - SI - Commodities	9,592,500.00
Commodities and other	98707613A	S	025227299.01	79011320	CC - SI - Commodities	9,592,500.00
Commodities and other	98711587A	S	025234691.01	79011320	CC - SI - Commodities	20,601,342.28
Commodities and other	98711702A	B	025234691.01	79011320	CC - SI - Commodities	20,601,342.28
Commodities and other	108608653A	S	025227299.01	79011320	CC - SI - Commodities	1,598,750.00
Commodities and other	98716951A	S	025233354.01	79011320	CC - SI - Commodities	10,300,671.14
Commodities and other	98717076A	B	025233354.01	79011320	CC - SI - Commodities	10,300,671.14
Commodities and other	98723283A	S	025231192.01	79011320	CC - SI - Commodities	25,751,677.85
Commodities and other	98723305A	B	025231192.01	79011320	CC - SI - Commodities	25,751,677.85
Commodities and other	98744477A	B	025227299.01	79011320	CC - SI - Commodities	9,592,500.00
Commodities and other	108624593A	B	025625039.01	79411007	CC - NYK - Commodities	715,000.00
Commodities and other	98793976A	B	025257536.01	79011320	CC - SI - Commodities	15,451,006.71
Commodities and other	98794082A	S	025257536.01	79011320	CC - SI - Commodities	15,451,006.71
Commodities and other	98801890A	S	025233354.01	79011408	CC - SI - Commodities	7,856,000.00
Commodities and other	98801920A	B	025233354.01	79011408	CC - SI - Commodities	7,856,000.00
Commodities and other	98801951A	S	025232422.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	98801973A	B	025232422.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	108652229A	B	025267949.01	79011320	CC - SI - Commodities	5,674,500.00
Commodities and other	99250716A	B	025627746.01	79410108	CC - SI - Commodities	15,712,000.00
Commodities and other	99250701A	B	025627746.01	79410108	CC - SI - Commodities	15,712,000.00
Commodities and other	108615549A	S	025233511.01	79016850	CC - SI - Commodities	3,900,000.00
Commodities and other	99293606A	B	025630526.01	79410114	CC - SI - Commodities	12,645,000.00
Commodities and other	108652215A	S	025234691.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108652244A	S	025227133.01	79011408	CC - SI - Commodities	3,928,000.00
Commodities and other	108652514A	S	025228073.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108652451A	S	025626961.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108652300A	S	025345315.01	79011320	CC - SI - Commodities	2,182,500.00
Commodities and other	99341604A	S	025227299.01	79011320	CC - SI - Commodities	20,232,000.00
Commodities and other	99341631A	S	025227299.01	79011320	CC - SI - Commodities	20,952,000.00
Commodities and other	99382217A	S	025227133.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	108652461A	B	025231192.01	79011413	CC - SI - Commodities	4,365,000.00
Commodities and other	108682387A	S	025233511.01	79016850	CC - SI - Commodities	2,175,000.00
Commodities and other	99430815A	S	025231192.01	79011320	CC - SI - Commodities	25,751,677.85
Commodities and other	99431789A	S	025226341.01	79011320	CC - SI - Commodities	10,300,671.14
Commodities and other	108652362A	B	025225780.01	79011320	CC - SI - Commodities	4,365,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99477819A	S	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108652332A	S	025227133.01	79011408	CC - SI - Commodities	3,928,000.00
Commodities and other	99684941A	B	025267949.01	79011410	CC - SI - Commodities	26,190,000.00
Commodities and other	99685183A	S	025267949.01	79011410	CC - SI - Commodities	7,857,000.00
Commodities and other	108652548A	S	025227133.01	79011408	CC - SI - Commodities	3,928,000.00
Commodities and other	108652563A	B	025227133.01	79011408	CC - SI - Commodities	3,928,000.00
Commodities and other	99854915A	S	025227133.01	79011408	CC - SI - Commodities	11,784,000.00
Commodities and other	99904216A	B	025296450.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	99992588A	B	025296450.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	99994229A	B	025626706.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	99996993A	B	025232836.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108652395A	S	025258708.01	79011410	CC - SI - Commodities	8,788,500.00
Commodities and other	100100153A	B	025626706.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	100102942A	B	025248246.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	108608501A	B	025233511.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	108608777A	B	025626706.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	108624650A	B	025625039.01	79411007	CC - NYK - Commodities	1,650,000.00
Commodities and other	100259471A	B	025345315.01	79011408	CC - SI - Commodities	2,356,800.00
Commodities and other	108652581A	S	025258708.01	79011410	CC - SI - Commodities	9,765,000.00
Commodities and other	100277814A	B	025231192.01	79011320	CC - SI - Commodities	52,380,000.00
Commodities and other	100277930A	B	025231192.01	79011320	CC - SI - Commodities	50,580,000.00
Commodities and other	100278033A	S	025231192.01	79011320	CC - SI - Commodities	26,190,000.00
Commodities and other	100278121A	S	025231192.01	79011320	CC - SI - Commodities	25,290,000.00
Commodities and other	108682371A	B	025233511.01	79016850	CC - SI - Commodities	2,175,000.00
Commodities and other	100323462A	S	025337247.01	79011413	CC - SI - Commodities	4,365,000.00
Commodities and other	108652597A	S	025231192.01	79011320	CC - SI - Commodities	2,107,500.00
Commodities and other	108652628A	S	025258708.01	79011410	CC - SI - Commodities	4,296,600.00
Commodities and other	108652642A	S	025248246.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	100414469A	B	025625211.01	79410114	CC - SI - Commodities	8,430,000.00
Commodities and other	108608571A	B	025303488.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	108608583A	B	025267949.01	79011316	CC - SI - Commodities	4,917,500.00
Commodities and other	100419366A	B	025248246.01	79011413	CC - SI - Commodities	6,322,500.00
Commodities and other	100419836A	B	025248246.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	104084492A	B	025945833.01	79011442	CC - SI - Commodities	400,000,000.00
Commodities and other	100487384A	S	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108652429A	S	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	100500686A	S	025231192.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	108608800A	S	025232836.01	79011410	CC - SI - Commodities	5,751,208.05
Commodities and other	100537649A	B	025232836.01	79011410	CC - SI - Commodities	17,253,624.16
Commodities and other	100619718A	B	025264110.01	79011408	CC - SI - Commodities	11,784,000.00
Commodities and other	100619723A	S	025264110.01	79011408	CC - SI - Commodities	11,784,000.00
Commodities and other	100621358A	S	025626961.01	79410114	CC - SI - Commodities	8,430,000.00
Commodities and other	100623180A	S	025248246.01	79011316	CC - SI - Commodities	4,917,500.00
Commodities and other	100623184A	B	025248246.01	79011316	CC - SI - Commodities	4,917,500.00
Commodities and other	100697193A	B	025231192.01	79011320	CC - SI - Commodities	19,185,000.00
Commodities and other	100697197A	B	025231192.01	79011320	CC - SI - Commodities	19,185,000.00
Commodities and other	100697201A	B	025226341.01	79011320	CC - SI - Commodities	19,185,000.00
Commodities and other	100698053A	S	025630955.01	79410110	CC - SI - Commodities	1,964,250.00
Commodities and other	108652554A	S	025630955.01	79410110	CC - SI - Commodities	218,250.00
Commodities and other	100723285A	B	025248246.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	100723306A	B	025248246.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	108652663A	S	025231192.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	100788783A	B	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	100817460A	B	025231192.01	79011320	CC - SI - Commodities	4,215,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100817471A	S	025231192.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	100822011A	S	025226341.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	100822076A	B	025226341.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	100824855A	B	025265802.01	79011408	CC - SI - Commodities	3,899,000.00
Commodities and other	100824908A	B	025231192.01	79011408	CC - SI - Commodities	3,899,000.00
Commodities and other	100824954A	B	025265802.01	79011408	CC - SI - Commodities	3,899,000.00
Commodities and other	100845604A	B	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	100857825A	S	025625211.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	100857833A	B	025625211.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	100882518A	S	025226341.01	79011413	CC - SI - Commodities	8,730,000.00
Commodities and other	108652701A	S	025935909.01	79011320	CC - SI - Commodities	2,182,500.00
Commodities and other	100996497A	B	025265802.01	79011320	CC - SI - Commodities	23,568,000.00
Commodities and other	101041170A	B	025231192.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	101045695A	S	025269952.01	79011316	CC - SI - Commodities	41,017,500.00
Commodities and other	108652719A	S	025935909.01	79011320	CC - SI - Commodities	2,182,500.00
Commodities and other	108652733A	S	025248246.01	79011320	CC - SI - Commodities	2,107,500.00
Commodities and other	101046587A	B	025248246.01	79011320	CC - SI - Commodities	6,322,500.00
Commodities and other	108608403A	B	025628413.01	79410501	CC - SI - Commodities	295,050.00
Commodities and other	101314490A	S	025248246.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	101295226A	B	025248246.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	101318459A	S	025625211.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	101318479A	B	025625211.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	101321012A	B	025225780.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	101321034A	S	025225780.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	101336414A	S	025231192.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	101358637A	S	025226341.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	101358698A	B	025226341.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	101358705A	S	025226341.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	101358709A	B	025226341.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	101365297A	S	025248246.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	101365351A	B	025248246.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	101367019A	B	025625211.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	108652932A	B	025226648.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	108652971A	B	025226648.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	101372186A	B	025248246.01	79011320	CC - SI - Commodities	17,460,000.00
Commodities and other	101412519A	B	025248246.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	101412540A	S	025248246.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108615682A	S	025231192.01	79016850	CC - SI - Commodities	3,900,000.00
Commodities and other	108615702A	S	025234691.01	79016850	CC - SI - Commodities	1,560,000.00
Commodities and other	108652948A	B	025226648.01	79011410	CC - SI - Commodities	4,365,000.00
Commodities and other	101429909A	B	025231192.01	79011320	CC - SI - Commodities	6,547,500.00
Commodities and other	101457109A	S	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	101507537A	B	025625211.01	79410505	CC - SI - Commodities	52,380,000.00
Commodities and other	101507576A	B	025625211.01	79410505	CC - SI - Commodities	50,580,000.00
Commodities and other	108652980A	B	025626706.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	101547676A	B	025267949.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	101547993A	B	025296450.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	101548020A	S	025296450.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	101565787A	S	025231192.01	79011408	CC - SI - Commodities	9,547,200.00
Commodities and other	101599371A	B	025233511.01	79011316	CC - SI - Commodities	22,128,750.00
Commodities and other	101602048A	B	025248246.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108653017A	S	025339367.01	79011410	CC - SI - Commodities	31,736,250.00
Commodities and other	108652996A	B	025339367.01	79011410	CC - SI - Commodities	31,736,250.00
Commodities and other	108615618A	B	025228073.01	79016850	CC - SI - Commodities	5,460,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101724954A	B	025248246.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108653029A	B	025625211.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	108652916A	S	025339367.01	79011410	CC - SI - Commodities	29,623,750.00
Commodities and other	101814895A	B	025339367.01	79011410	CC - SI - Commodities	29,295,000.00
Commodities and other	101815242A	S	025627746.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	101848095A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108608636A	S	025265802.01	79011413	CC - SI - Commodities	4,291,946.31
Commodities and other	101880465A	S	025233545.01	79011413	CC - SI - Commodities	9,592,500.00
Commodities and other	108653183A	B	025625211.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	101904865A	S	025225780.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	101906128A	S	025627746.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	101950440A	B	025248246.01	79011413	CC - SI - Commodities	16,860,000.00
Commodities and other	102003059A	B	025231192.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	108624620A	S	025625039.01	79411007	CC - NYK - Commodities	2,145,000.00
Commodities and other	102024057A	S	025226648.01	79011408	CC - SI - Commodities	23,568,000.00
Commodities and other	102024061A	S	025231192.01	79011408	CC - SI - Commodities	23,568,000.00
Commodities and other	102041773A	S	025339367.01	79011410	CC - SI - Commodities	29,295,000.00
Commodities and other	108605283A	S	025226341.01	79011751	CC - NYK - Commodities	2,438,275.00
Commodities and other	108608858A	S	025233511.01	79011316	CC - SI - Commodities	4,917,500.00
Commodities and other	102305582A	B	025232836.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	102309625A	S	025935909.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	102336767A	B	025248246.01	79011413	CC - SI - Commodities	12,645,000.00
Commodities and other	102358556A	S	025233511.01	79016850	CC - SI - Commodities	8,140,000.00
Commodities and other	108608474A	S	025227299.01	79011338	CC - SI - Commodities	3,197,500.00
Commodities and other	102393310A	S	025626581.01	79411007	CC - NYK - Commodities	90,000,000.00
Commodities and other	108654118A	S	025248246.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	102466478A	B	025248246.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	102508093A	B	025227133.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108624724A	B	025627084.01	79411007	CC - NYK - Commodities	7,800,000.00
Commodities and other	108608904A	B	025265802.01	79011320	CC - SI - Commodities	4,291,946.31
Commodities and other	102530796A	B	025227133.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108653191A	B	025626961.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	102542430A	S	025626961.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	108653194A	B	025625211.01	79410110	CC - SI - Commodities	4,365,000.00
Commodities and other	102575866A	S	025231192.01	79016850	CC - SI - Commodities	14,800,000.00
Commodities and other	102627944A	B	025225780.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	102628053A	B	025337247.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	102629716A	S	025233511.01	79016850	CC - SI - Commodities	7,400,000.00
Commodities and other	102749401A	S	025233511.01	79016850	CC - SI - Commodities	7,400,000.00
Commodities and other	108653203A	S	025227299.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108653215A	S	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	102758377A	S	025248246.01	79011320	CC - SI - Commodities	16,860,000.00
Commodities and other	102759817A	S	025267949.01	79011410	CC - SI - Commodities	52,380,000.00
Commodities and other	102759868A	B	025267949.01	79011410	CC - SI - Commodities	28,809,000.00
Commodities and other	108607736A	S	025628413.01	79410501	CC - SI - Commodities	344,225.00
Commodities and other	102853720A	S	025625211.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	102855498A	S	025296450.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108654127A	S	025625211.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	102897374A	B	025226341.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	108653242A	S	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108654363A	S	025625211.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108654343A	S	025267949.01	79011467	CC - SI - Commodities	7,856,000.00
Commodities and other	108624832A	B	025625039.01	79411007	CC - NYK - Commodities	975,000.00
Commodities and other	103197328A	B	025625039.01	79411007	CC - NYK - Commodities	3,660,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103305465A	S	025626961.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	103305494A	B	025626961.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	103388963A	B	025233511.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	103388967A	S	025233511.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	103411153A	S	025248246.01	79016850	CC - SI - Commodities	11,700,000.00
Commodities and other	108615748A	B	025231192.01	79016850	CC - SI - Commodities	3,900,000.00
Commodities and other	108608739A	S	025626060.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	103439201A	B	025626060.01	79410501	CC - SI - Commodities	7,376,250.00
Commodities and other	103438933A	S	025626581.01	79411007	CC - NYK - Commodities	48,000,000.00
Commodities and other	108628572A	S	025234691.01	79016850	CC - SI - Commodities	4,812,780.00
Commodities and other	108615796A	B	025234691.01	79016850	CC - SI - Commodities	5,460,000.00
Commodities and other	108615635A	S	025248246.01	79016850	CC - SI - Commodities	2,340,000.00
Commodities and other	108608928A	S	025267949.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	103445747A	B	025267949.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	108628791A	S	025225780.01	79016850	CC - SI - Commodities	1,375,080.00
Commodities and other	108682447A	B	025225780.01	79016850	CC - SI - Commodities	1,450,000.00
Commodities and other	108653472A	S	025935909.01	79011316	CC - SI - Commodities	2,278,750.00
Commodities and other	103446976A	B	025935909.01	79011316	CC - SI - Commodities	6,836,250.00
Commodities and other	108615563A	B	025233545.01	79016850	CC - SI - Commodities	3,900,000.00
Commodities and other	108653500A	S	025626706.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	103476680A	S	025626581.01	79411010	CC - NYK - Commodities	31,200,000.00
Commodities and other	108654386A	S	025226341.01	79011320	CC - SI - Commodities	7,856,000.00
Commodities and other	103538378A	B	025226341.01	79011408	CC - SI - Commodities	23,568,000.00
Commodities and other	103539861A	B	025233511.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	103539891A	S	025233511.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	108624789A	B	025625039.01	79411002	CC - NYK - Commodities	2,450,000.00
Commodities and other	108615834A	S	025345315.01	79016850	CC - SI - Commodities	1,560,000.00
Commodities and other	108615665A	S	025233545.01	79016850	CC - SI - Commodities	3,900,000.00
Commodities and other	108654376A	S	025625211.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108654455A	S	025627993.01	79410505	CC - SI - Commodities	843,000.00
Commodities and other	103649414A	S	025626706.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	108608687A	S	025233511.01	79011410	CC - SI - Commodities	4,291,946.31
Commodities and other	103661371A	B	025935909.01	79011316	CC - SI - Commodities	14,752,500.00
Commodities and other	103661382A	S	025935909.01	79011316	CC - SI - Commodities	14,752,500.00
Commodities and other	108654426A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	103697087A	S	025258708.01	79011410	CC - SI - Commodities	14,647,500.00
Commodities and other	108654484A	S	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108625100A	B	025625039.01	79411014	CC - NYK - Commodities	2,500,000.00
Commodities and other	103697236A	B	025935909.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	103697274A	S	025935909.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	108625149A	S	025410358.01	79011283	CC - NYK - Commodities	28,000,000.00
Commodities and other	103735413A	S	025258708.01	79011410	CC - SI - Commodities	8,788,500.00
Commodities and other	108484330A	S	025945833.01	79011442	CC - SI - Commodities	389,856,000.00
Commodities and other	108625188A	S	025410358.01	79011283	CC - NYK - Commodities	28,000,000.00
Commodities and other	108653597A	S	025626581.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108608912A	B	025626581.01	79410505	CC - SI - Commodities	3,978,000.00
Commodities and other	103804356A	B	025232836.01	79011408	CC - SI - Commodities	5,892,000.00
Commodities and other	103773056A	S	025231192.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	103773098A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	103773104A	S	025625211.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	103773475A	S	025226341.01	79011316	CC - SI - Commodities	4,917,500.00
Commodities and other	103773924A	B	025625039.01	79411007	CC - NYK - Commodities	5,920,000.00
Commodities and other	108608755A	B	025345315.01	79011320	CC - SI - Commodities	4,291,946.31
Commodities and other	103775774A	S	025231192.01	79011413	CC - SI - Commodities	4,215,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108653592A	B	025318403.01	79011408	CC - SI - Commodities	7,856,000.00
Commodities and other	103803184A	B	025625211.01	79410505	CC - SI - Commodities	6,322,500.00
Commodities and other	103803273A	S	025625211.01	79410505	CC - SI - Commodities	6,322,500.00
Commodities and other	108653620A	B	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	103827079A	S	025296450.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	108654540A	S	025225780.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	108654571A	B	025345315.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	103835178A	S	025625211.01	79410501	CC - SI - Commodities	7,376,250.00
Commodities and other	108608767A	S	025345315.01	79011320	CC - SI - Commodities	3,197,500.00
Commodities and other	103870024A	S	025630526.01	79410505	CC - SI - Commodities	16,354,200.00
Commodities and other	108653648A	S	025626706.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108625246A	B	025625039.01	79411014	CC - NYK - Commodities	4,518,750.00
Commodities and other	108654791A	S	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	103899420A	B	025248246.01	79011408	CC - SI - Commodities	46,536,000.00
Commodities and other	108653797A	B	025232836.01	79011408	CC - SI - Commodities	3,928,000.00
Commodities and other	108653818A	B	025226341.01	79011408	CC - SI - Commodities	1,964,000.00
Commodities and other	108653850A	B	025232836.01	79011408	CC - SI - Commodities	3,928,000.00
Commodities and other	108654839A	S	025627746.01	79410108	CC - SI - Commodities	7,856,000.00
Commodities and other	103940920A	S	025626961.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	103940930A	B	025626961.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	103941064A	B	025625211.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108653890A	B	025296450.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	103989650A	S	025328626.01	79011330	CC - LDN - Commodities	193,662.00
Commodities and other	104001130A	S	025630526.01	79410108	CC - SI - Commodities	1,979,712.00
Commodities and other	108682468A	B	025233511.01	79016850	CC - SI - Commodities	1,560,000.00
Commodities and other	104003063A	S	025626581.01	79410108	CC - SI - Commodities	7,856,000.00
Commodities and other	104003078A	B	025626581.01	79410108	CC - SI - Commodities	7,856,000.00
Commodities and other	104003671A	B	025625039.01	79411014	CC - NYK - Commodities	8,125,000.00
Commodities and other	108654318A	B	025234691.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	104043504A	S	025296450.01	79011413	CC - SI - Commodities	12,645,000.00
Commodities and other	108625141A	B	025625039.01	79411014	CC - NYK - Commodities	3,600,000.00
Commodities and other	108654352A	S	025626581.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108608944A	B	025626581.01	79410505	CC - SI - Commodities	3,978,000.00
Commodities and other	104083409A	S	025932237.01	79096107	CC - LDN - Commodities	2,963,594.88
Commodities and other	104083429A	S	025932229.01	79096107	CC - LDN - Commodities	1,481,797.44
Commodities and other	108655062A	B	025226341.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108655069A	S	025626706.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	104090781A	B	025626706.01	79410150	CC - SI - Commodities	3,764,637.23
Commodities and other	104087787A	B	025935909.01	79011320	CC - SI - Commodities	6,322,500.00
Commodities and other	104087802A	B	025935909.01	79011320	CC - SI - Commodities	6,322,500.00
Commodities and other	104220465A	B	025225780.01	79011413	CC - SI - Commodities	8,730,000.00
Commodities and other	104220475A	S	025225780.01	79011413	CC - SI - Commodities	8,730,000.00
Commodities and other	104220995A	S	025226341.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	104224685A	B	025296450.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	104224730A	S	025296450.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	104224739A	B	025226341.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	104224748A	S	025226341.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	104231709A	S	025628421.01	79410501	CC - SI - Commodities	737,625.00
Commodities and other	104236585A	S	025628421.01	79410501	CC - SI - Commodities	245,875.00
Commodities and other	108655082A	B	025626961.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	104243115A	S	025267949.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	108654683A	S	025410358.01	79250009	CC - SI - Commodities	4,365,000.00
Commodities and other	104300257A	B	025264110.01	79011316	CC - SI - Commodities	23,568,000.00
Commodities and other	104320789A	B	025267949.01	79011320	CC - SI - Commodities	4,365,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104320799A	S	025267949.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	104362340A	S	025265802.01	79011408	CC - SI - Commodities	5,892,000.00
Commodities and other	104362815A	S	025628421.01	79410501	CC - SI - Commodities	737,625.00
Commodities and other	108654656A	S	025228073.01	79011316	CC - SI - Commodities	2,278,750.00
Commodities and other	104396107A	B	025626706.01	79410150	CC - SI - Commodities	3,764,637.23
Commodities and other	104364183A	S	025625286.01	79411014	CC - NYK - Commodities	49,500,000.00
Commodities and other	108654721A	S	025265802.01	79011316	CC - SI - Commodities	1,475,250.00
Commodities and other	104364934A	B	025265802.01	79011316	CC - SI - Commodities	4,425,750.00
Commodities and other	104367985A	S	025269952.01	79011316	CC - SI - Commodities	5,469,000.00
Commodities and other	104368001A	B	025269952.01	79011316	CC - SI - Commodities	5,469,000.00
Commodities and other	108608829A	B	025626573.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	108654733A	S	025267949.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	104508633A	B	025267949.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	108655162A	S	025269952.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	104508646A	B	025269952.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	108654690A	B	025626581.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108654675A	S	025626581.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108655304A	S	025410358.01	79250009	CC - SI - Commodities	4,365,000.00
Commodities and other	104544272A	B	025626961.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	104548569A	B	025231192.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	104548902A	B	025226341.01	79011316	CC - SI - Commodities	23,568,000.00
Commodities and other	104549192A	B	025228073.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	104550380A	B	025625211.01	79410505	CC - SI - Commodities	26,190,000.00
Commodities and other	104550569A	B	025626706.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	104552174A	B	025231192.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	104552264A	B	025296450.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	104553549A	B	025228073.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	104588460A	B	025626961.01	79410501	CC - SI - Commodities	11,784,000.00
Commodities and other	104589406A	B	025625211.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	104590642A	S	025231192.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	104590688A	B	025231192.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	104590801A	B	025226648.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	104623453A	B	025626961.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	104623518A	B	025226341.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	104623560A	S	025226341.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	104624181A	S	025626581.01	79411014	CC - NYK - Commodities	57,000,000.00
Commodities and other	108609098A	S	025628421.01	79410501	CC - SI - Commodities	245,875.00
Commodities and other	104689045A	B	025626961.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	104695750A	B	025227703.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	104695833A	B	025626961.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	104707900A	B	025625211.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	104738535A	B	025264110.01	79011408	CC - SI - Commodities	11,784,000.00
Commodities and other	104738548A	S	025264110.01	79011408	CC - SI - Commodities	11,784,000.00
Commodities and other	108655713A	S	025227133.01	79011408	CC - SI - Commodities	3,928,000.00
Commodities and other	108655736A	S	025225780.01	79011408	CC - SI - Commodities	3,928,000.00
Commodities and other	108655687A	B	025627746.01	79410110	CC - SI - Commodities	7,798,000.00
Commodities and other	108655680A	S	025627746.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108615589A	S	025226648.01	79016850	CC - SI - Commodities	7,800,000.00
Commodities and other	104755941A	B	025226648.01	79016850	CC - SI - Commodities	23,400,000.00
Commodities and other	104816037A	S	025625039.01	79410505	CC - SI - Commodities	2,182,500.00
Commodities and other	104849313A	S	025233545.01	79016850	CC - SI - Commodities	4,680,000.00
Commodities and other	104881770A	S	025226341.01	79011316	CC - SI - Commodities	23,568,000.00
Commodities and other	104882001A	S	025258708.01	79011410	CC - SI - Commodities	11,718,000.00
Commodities and other	104916799A	B	025231192.01	79011320	CC - SI - Commodities	12,645,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108609103A	S	025628413.01	79410501	CC - SI - Commodities	147,525.00
Commodities and other	108656193A	S	025269952.01	79011316	CC - SI - Commodities	19,670,000.00
Commodities and other	104925075A	B	025269952.01	79011316	CC - SI - Commodities	59,010,000.00
Commodities and other	104926053A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	104926829A	B	025228073.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108615896A	B	025233511.01	79016850	CC - SI - Commodities	2,340,000.00
Commodities and other	108615912A	B	025234691.01	79016850	CC - SI - Commodities	2,340,000.00
Commodities and other	108625210A	B	025627746.01	79411014	CC - NYK - Commodities	12,900,000.00
Commodities and other	108656176A	S	025410358.01	79250009	CC - SI - Commodities	4,365,000.00
Commodities and other	105018923A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108656195A	B	025626573.01	79410501	CC - SI - Commodities	1,891,346.15
Commodities and other	105103423A	B	025233511.01	79011408	CC - SI - Commodities	15,512,000.00
Commodities and other	108656233A	B	025626573.01	79410501	CC - SI - Commodities	1,891,346.15
Commodities and other	105162558A	B	025626573.01	79410108	CC - SI - Commodities	1,949,500.00
Commodities and other	105172485A	S	025258708.01	79011410	CC - SI - Commodities	11,718,000.00
Commodities and other	108609124A	S	025628413.01	79410501	CC - SI - Commodities	147,525.00
Commodities and other	108656216A	B	025345315.01	79011316	CC - SI - Commodities	2,278,750.00
Commodities and other	105217981A	B	025225780.01	79011336	CC - SI - Commodities	4,299,000.00
Commodities and other	105217994A	B	025225780.01	79011336	CC - SI - Commodities	4,299,000.00
Commodities and other	105218213A	S	025225780.01	79011336	CC - SI - Commodities	9,592,500.00
Commodities and other	105233983A	S	025328626.01	79011330	CC - LDN - Commodities	2,420,775.19
Commodities and other	108609134A	S	025267949.01	79011320	CC - SI - Commodities	3,197,500.00
Commodities and other	105293265A	B	025628363.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	108656264A	S	025410358.01	79250009	CC - SI - Commodities	4,365,000.00
Commodities and other	105303297A	B	025625039.01	79411007	CC - NYK - Commodities	6,170,000.00
Commodities and other	105301669A	B	025340647.01	79011410	CC - SI - Commodities	13,095,000.00
Commodities and other	105327430A	B	025248246.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	105327488A	B	025626706.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	105327521A	B	025228073.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	105327583A	B	025226341.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	105328118A	B	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	105328146A	S	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	105328406A	B	025627746.01	79410108	CC - SI - Commodities	19,640,000.00
Commodities and other	105328784A	S	025628421.01	79410501	CC - SI - Commodities	491,750.00
Commodities and other	105328746A	S	025628421.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	105334430A	B	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	105368744A	B	025628363.01	79410505	CC - SI - Commodities	17,460,000.00
Commodities and other	108656804A	B	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	105368843A	S	025248246.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	105370452A	S	025231192.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	105372859A	B	025248246.01	79011320	CC - SI - Commodities	6,322,500.00
Commodities and other	105373323A	S	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	105374732A	S	025627746.01	79410108	CC - SI - Commodities	19,390,000.00
Commodities and other	105378606A	S	025625211.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	105404116A	S	025935909.01	79011410	CC - SI - Commodities	27,345,000.00
Commodities and other	105404158A	B	025935909.01	79011410	CC - SI - Commodities	15,860,100.00
Commodities and other	105404171A	B	025935909.01	79011410	CC - SI - Commodities	30,312,360.00
Commodities and other	105404223A	S	025935909.01	79011410	CC - SI - Commodities	18,793,663.20
Commodities and other	105406318A	S	025625211.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	105406319A	B	025625211.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	105410995A	S	025628363.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	105415048A	S	025231192.01	79011320	CC - SI - Commodities	9,592,500.00
Commodities and other	105415077A	S	025626706.01	79410505	CC - SI - Commodities	16,860,000.00
Commodities and other	105415103A	B	025626706.01	79410505	CC - SI - Commodities	16,860,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105415571A	S	025626706.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	105415615A	B	025626706.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	105416062A	B	025296450.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	108656887A	B	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	105451445A	S	025628363.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	105458161A	S	025226275.01	79011320	CC - SI - Commodities	8,583,892.62
Commodities and other	105463596A	S	025267949.01	79011505	CC - LDN - Commodities	11,689,500.00
Commodities and other	105463610A	S	025626706.01	79310973	CC - LDN - Commodities	11,689,500.00
Commodities and other	105500761A	S	025626995.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	105543360A	B	025345315.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	105544377A	S	025227703.01	79011202	CC - LDN - Commodities	25,384,731.54
Commodities and other	105544397A	B	025227703.01	79011202	CC - LDN - Commodities	25,384,731.54
Commodities and other	105544406A	S	025225780.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	105544410A	B	025225780.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	105544445A	S	025225780.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	105545976A	B	025626706.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	105547184A	B	025225780.01	79011320	CC - SI - Commodities	12,875,838.93
Commodities and other	105547507A	S	025626706.01	79410108	CC - SI - Commodities	7,856,000.00
Commodities and other	105549931A	S	025265802.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	105549935A	B	025265802.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	105549946A	S	025626060.01	79410501	CC - SI - Commodities	7,376,250.00
Commodities and other	105549949A	B	025626060.01	79410501	CC - SI - Commodities	7,376,250.00
Commodities and other	105550674A	B	025318403.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	105553198A	S	025226341.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	105553202A	B	025226341.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	105594808A	S	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	105594830A	B	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	105595443A	B	025345315.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	105595452A	B	025345315.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	105640999A	S	025626961.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	105642071A	B	025225780.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	108609377A	S	025627746.01	79410505	CC - SI - Commodities	12,875,838.93
Commodities and other	105686358A	S	025625211.01	79410501	CC - SI - Commodities	7,376,250.00
Commodities and other	105686359A	B	025625211.01	79410501	CC - SI - Commodities	7,376,250.00
Commodities and other	105687099A	S	025225780.01	79011408	CC - SI - Commodities	11,784,000.00
Commodities and other	105687356A	B	025626961.01	79410536	CC - LDN - Commodities	25,384,731.54
Commodities and other	108656923A	B	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	105687690A	B	025227133.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	105689125A	S	025231192.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	105689281A	B	025627746.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	105760753A	B	025626961.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	105760770A	S	025626961.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	105775868A	S	025231192.01	79011320	CC - SI - Commodities	26,190,000.00
Commodities and other	105799118A	S	025625211.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	105799239A	S	025625211.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	105801714A	B	025248246.01	79011320	CC - SI - Commodities	11,588,255.03
Commodities and other	108657306A	S	025231192.01	79011320	CC - SI - Commodities	6,322,500.00
Commodities and other	105802872A	S	025279993.01	79011316	CC - SI - Commodities	11,718,000.00
Commodities and other	105803171A	S	025625039.01	79410505	CC - SI - Commodities	1,746,000.00
Commodities and other	105803192A	S	025625039.01	79410505	CC - SI - Commodities	1,746,000.00
Commodities and other	108609259A	B	025231192.01	79011320	CC - SI - Commodities	1,716,778.52
Commodities and other	105816305A	B	025228073.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	105816912A	B	025231192.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	105816932A	S	025231192.01	79011320	CC - SI - Commodities	8,730,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108609247A	S	025231192.01	79011320	CC - SI - Commodities	4,291,946.31
Commodities and other	105841108A	S	025626961.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	105841110A	B	025626961.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	105846280A	S	025627746.01	79410108	CC - SI - Commodities	3,899,000.00
Commodities and other	105853768A	S	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	105854633A	B	025248246.01	79016850	CC - SI - Commodities	3,120,000.00
Commodities and other	105854657A	S	025248246.01	79016850	CC - SI - Commodities	3,120,000.00
Commodities and other	105857607A	S	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	105857683A	B	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	105859082A	B	025265802.01	79011408	CC - SI - Commodities	15,596,000.00
Commodities and other	105898637A	B	025267949.01	79011320	CC - SI - Commodities	26,190,000.00
Commodities and other	105898784A	B	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	105898794A	S	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	105905008A	S	025626581.01	79411013	CC - NYK - Commodities	35,700,000.00
Commodities and other	105905896A	S	025625211.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	105905868A	B	025627746.01	79411098	CC - SI - Commodities	19,495,000.00
Commodities and other	105905909A	S	025627746.01	79410108	CC - SI - Commodities	19,495,000.00
Commodities and other	105959394A	S	025231192.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	105908893A	S	025625039.01	79410505	CC - SI - Commodities	2,619,000.00
Commodities and other	108657895A	S	025626706.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	105909769A	B	025626706.01	79410108	CC - SI - Commodities	11,697,000.00
Commodities and other	105977440A	B	025629502.01	79411014	CC - NYK - Commodities	3,600,000.00
Commodities and other	105968381A	S	025627985.01	79410501	CC - SI - Commodities	3,048,850.00
Commodities and other	105968659A	B	025628363.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	105970173A	S	025628363.01	79410515	CC - SI - Commodities	16,860,000.00
Commodities and other	108609412A	S	025628413.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	106028490A	B	025627035.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	106028835A	B	025628363.01	79410511	CC - SI - Commodities	17,460,000.00
Commodities and other	106034148A	B	025626060.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	106034227A	S	025225780.01	79011336	CC - SI - Commodities	19,345,500.00
Commodities and other	106053644A	S	025231192.01	79011320	CC - SI - Commodities	10,476,000.00
Commodities and other	106053811A	S	025231192.01	79011320	CC - SI - Commodities	10,116,000.00
Commodities and other	106054179A	B	025226341.01	79011410	CC - SI - Commodities	30,312,360.00
Commodities and other	106054319A	S	025226341.01	79011410	CC - SI - Commodities	18,793,663.20
Commodities and other	106054353A	S	025226341.01	79011410	CC - SI - Commodities	27,345,000.00
Commodities and other	106054385A	B	025226341.01	79011410	CC - SI - Commodities	16,953,900.00
Commodities and other	106079854A	B	025627035.01	79410515	CC - SI - Commodities	8,730,000.00
Commodities and other	106081260A	B	025625039.01	79411014	CC - NYK - Commodities	6,270,000.00
Commodities and other	106087471A	B	025227133.01	79011410	CC - SI - Commodities	27,345,000.00
Commodities and other	106087594A	S	025227133.01	79011410	CC - SI - Commodities	29,505,000.00
Commodities and other	106087850A	B	025227133.01	79011410	CC - SI - Commodities	17,703,000.00
Commodities and other	106087858A	S	025227133.01	79011410	CC - SI - Commodities	16,407,000.00
Commodities and other	106105882A	S	025226648.01	79011320	CC - SI - Commodities	26,190,000.00
Commodities and other	106153962A	B	025626060.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	106182036A	S	025628363.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	106183567A	S	025628363.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	106189838A	B	025628363.01	79410511	CC - SI - Commodities	8,730,000.00
Commodities and other	106201060A	S	025627985.01	79410501	CC - SI - Commodities	649,110.00
Commodities and other	106257399A	S	025228073.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	106257469A	B	025228073.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	106258307A	S	025627985.01	79410501	CC - SI - Commodities	10,031,700.00
Commodities and other	106258595A	B	025228073.01	79011469	CC - SI - Commodities	7,798,000.00
Commodities and other	106260193A	S	025628330.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	106261283A	S	025228073.01	79011316	CC - SI - Commodities	14,752,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106309702A	S	025626706.01	79412046	CC - SI - Commodities	5,270,492.13
Commodities and other	106313477A	S	025626706.01	79412046	CC - SI - Commodities	5,270,492.13
Commodities and other	106314221A	S	025628330.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	106362954A	S	025626706.01	79412046	CC - SI - Commodities	5,270,492.13
Commodities and other	106405385A	S	025294232.01	79016850	CC - SI - Commodities	4,680,000.00
Commodities and other	106405393A	B	025294232.01	79016850	CC - SI - Commodities	4,680,000.00
Commodities and other	106414436A	B	025248246.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	106414470A	B	025625211.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	106416361A	S	025626060.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	106416373A	B	025626060.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	106416896A	S	025625211.01	79412018	CC - SI - Commodities	7,020,000.00
Commodities and other	106417069A	B	025625211.01	79412018	CC - SI - Commodities	7,020,000.00
Commodities and other	106417695A	S	025296450.01	79011316	CC - SI - Commodities	14,752,500.00
Commodities and other	106424292A	S	025227703.01	79011320	CC - SI - Commodities	26,190,000.00
Commodities and other	106469218A	B	025296450.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	106469269A	S	025296450.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	106472021A	S	025625211.01	79412018	CC - SI - Commodities	11,700,000.00
Commodities and other	106472027A	B	025625211.01	79412018	CC - SI - Commodities	11,700,000.00
Commodities and other	106473545A	S	025225780.01	79011408	CC - SI - Commodities	11,697,000.00
Commodities and other	106473633A	B	025227703.01	79011320	CC - SI - Commodities	16,860,000.00
Commodities and other	106473651A	S	025227703.01	79011320	CC - SI - Commodities	16,860,000.00
Commodities and other	106474640A	S	025626060.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	106474689A	B	025626060.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	106475448A	S	025226341.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	106486280A	S	025627985.01	79410501	CC - SI - Commodities	590,100.00
Commodities and other	106487851A	B	025226341.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	106516820A	S	025410358.01	79250009	CC - SI - Commodities	13,095,000.00
Commodities and other	106521841A	S	025225780.01	79016850	CC - SI - Commodities	7,382,500.00
Commodities and other	106521938A	S	025226341.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	106522379A	B	025226341.01	79016850	CC - SI - Commodities	14,765,000.00
Commodities and other	106522399A	S	025226341.01	79016850	CC - SI - Commodities	14,765,000.00
Commodities and other	106522419A	B	025225780.01	79011336	CC - SI - Commodities	7,382,500.00
Commodities and other	106522427A	S	025225780.01	79011336	CC - SI - Commodities	7,382,500.00
Commodities and other	106530957A	S	025625211.01	79412018	CC - SI - Commodities	23,400,000.00
Commodities and other	106531027A	B	025625211.01	79412018	CC - SI - Commodities	23,400,000.00
Commodities and other	106570281A	B	025225780.01	79016850	CC - SI - Commodities	7,382,500.00
Commodities and other	106570289A	S	025225780.01	79016850	CC - SI - Commodities	7,382,500.00
Commodities and other	106570305A	B	025226341.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	106570311A	S	025226341.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	106570345A	B	025225780.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	106570356A	S	025225780.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	106570385A	S	025226341.01	79016850	CC - SI - Commodities	7,382,500.00
Commodities and other	106578367A	S	025626706.01	79412046	CC - SI - Commodities	3,764,637.23
Commodities and other	106582874A	S	025627746.01	79410501	CC - SI - Commodities	7,376,250.00
Commodities and other	106582887A	B	025627746.01	79410501	CC - SI - Commodities	7,376,250.00
Commodities and other	106582315A	S	025626706.01	79412046	CC - SI - Commodities	1,505,854.89
Commodities and other	106583136A	S	025626706.01	79412046	CC - SI - Commodities	3,764,637.23
Commodities and other	106582316A	S	025626706.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	106582317A	B	025626706.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	106582897A	S	025627746.01	79410501	CC - SI - Commodities	14,752,500.00
Commodities and other	106582904A	B	025627746.01	79410501	CC - SI - Commodities	14,752,500.00
Commodities and other	106599569A	B	025935909.01	79011320	CC - SI - Commodities	6,547,500.00
Commodities and other	106616451A	B	025296450.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	106616456A	S	025296450.01	79011320	CC - SI - Commodities	8,430,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106618045A	B	025296450.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	106624852A	S	025804907.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	106626733A	S	025625211.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	106629086A	B	025226341.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	106629194A	S	025226341.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	106629234A	B	025226341.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	106629251A	S	025226341.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	106631870A	S	025625211.01	79412018	CC - SI - Commodities	11,700,000.00
Commodities and other	106631892A	B	025625211.01	79412018	CC - SI - Commodities	11,700,000.00
Commodities and other	106632345A	B	025626706.01	79410505	CC - SI - Commodities	23,394,000.00
Commodities and other	106632583A	S	025267949.01	79011320	CC - SI - Commodities	15,596,000.00
Commodities and other	106632606A	S	025935909.01	79011320	CC - SI - Commodities	7,798,000.00
Commodities and other	106632968A	S	025231192.01	79011320	CC - SI - Commodities	7,798,000.00
Commodities and other	106784593A	S	025233545.01	79011467	CC - SI - Commodities	38,990,000.00
Commodities and other	106786045A	S	025226341.01	79016850	CC - SI - Commodities	7,382,500.00
Commodities and other	106679625A	S	025274523.01	79011316	CC - SI - Commodities	18,389,558.65
Commodities and other	106684061A	S	025627985.01	79410501	CC - SI - Commodities	344,225.00
Commodities and other	106683149A	S	025248246.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	106683924A	B	025626722.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	106706082A	B	025625344.01	79410110	CC - SI - Commodities	2,458,750.00
Commodities and other	106706995A	S	025226341.01	79011316	CC - SI - Commodities	27,345,000.00
Commodities and other	106707047A	S	025226341.01	79011316	CC - SI - Commodities	27,345,000.00
Commodities and other	106707098A	B	025226341.01	79011316	CC - SI - Commodities	16,133,550.00
Commodities and other	106707110A	B	025226341.01	79011316	CC - SI - Commodities	17,227,350.00
Commodities and other	106723002A	S	025225780.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	106723100A	B	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	106723128A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	106727842A	B	025318403.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	106729817A	B	025228073.01	79011408	CC - SI - Commodities	19,495,000.00
Commodities and other	106730985A	S	025625211.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	106731125A	B	025625211.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	106777388A	S	025626706.01	79412046	CC - SI - Commodities	3,764,637.23
Commodities and other	109699168A	S	025411562.01	79252003	CC - LDN - Commodities	483.00
Commodities and other	106788066A	B	025225780.01	79016850	CC - SI - Commodities	11,073,750.00
Commodities and other	106788098A	S	025225780.01	79016850	CC - SI - Commodities	11,073,750.00
Commodities and other	106788472A	S	025267949.01	79011408	CC - SI - Commodities	15,596,000.00
Commodities and other	106789607A	B	025227703.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	106790300A	S	025627985.01	79410501	CC - SI - Commodities	319,637.50
Commodities and other	106836227A	B	025248246.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	106836691A	S	025630526.01	79410505	CC - SI - Commodities	2,199,960.00
Commodities and other	106879795A	B	025628041.01	79410501	CC - SI - Commodities	737,625.00
Commodities and other	106890377A	S	025627985.01	79410501	CC - SI - Commodities	35,406,000.00
Commodities and other	106890520A	B	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	106890556A	B	025626961.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	106890824A	S	025627985.01	79410501	CC - SI - Commodities	344,225.00
Commodities and other	106890745A	B	025626961.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	106892923A	B	025294232.01	79016850	CC - SI - Commodities	1,450,000.00
Commodities and other	106892931A	S	025231192.01	79016850	CC - SI - Commodities	1,433,000.00
Commodities and other	106893039A	B	025233511.01	79016850	CC - SI - Commodities	7,250,000.00
Commodities and other	106893058A	S	025231192.01	79016850	CC - SI - Commodities	7,165,000.00
Commodities and other	106936865A	B	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	106936866A	S	025626706.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	106937098A	B	025626961.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	106937107A	S	025626961.01	79410505	CC - SI - Commodities	4,215,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106937409A	B	025296450.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	106938017A	B	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	106941000A	B	025626490.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	106943460A	B	025321407.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	106943498A	B	025321407.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	106943513A	B	025321407.01	79011316	CC - SI - Commodities	732,375.00
Commodities and other	106957239A	S	025625211.01	79410501	CC - SI - Commodities	14,752,500.00
Commodities and other	106957238A	B	025269952.01	79016850	CC - SI - Commodities	7,250,000.00
Commodities and other	106957293A	S	025269952.01	79016850	CC - SI - Commodities	7,165,000.00
Commodities and other	106957263A	B	025625211.01	79410501	CC - SI - Commodities	14,752,500.00
Commodities and other	106959116A	B	025234691.01	79016850	CC - SI - Commodities	3,625,000.00
Commodities and other	106959199A	S	025234691.01	79016850	CC - SI - Commodities	3,582,500.00
Commodities and other	106983879A	B	025303488.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	106991242A	B	025231192.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	106991355A	S	025231192.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	106991461A	S	025804907.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	106991471A	B	025804907.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	106991522A	B	025231192.01	79011320	CC - SI - Commodities	10,039,500.00
Commodities and other	106991526A	S	025231192.01	79011320	CC - SI - Commodities	10,039,500.00
Commodities and other	106991614A	B	025231192.01	79011320	CC - SI - Commodities	10,039,500.00
Commodities and other	106997752A	B	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	106997802A	S	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	106998475A	S	025626706.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	106998680A	B	025626706.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	106998768A	S	025804907.01	79016850	CC - SI - Commodities	7,382,500.00
Commodities and other	106998782A	B	025804907.01	79016850	CC - SI - Commodities	7,382,500.00
Commodities and other	106998891A	S	025625211.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	106998905A	B	025625211.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	106998941A	B	025626706.01	79412018	CC - SI - Commodities	3,691,250.00
Commodities and other	106999472A	S	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	106999492A	B	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107002964A	B	025225780.01	79011320	CC - SI - Commodities	6,322,500.00
Commodities and other	107003064A	S	025626706.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	107033894A	B	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107038134A	B	025628363.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	107042803A	S	025804907.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	107042866A	B	025804907.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	107046455A	S	025627746.01	79410501	CC - SI - Commodities	9,835,000.00
Commodities and other	107045207A	S	025628363.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	107047376A	B	025227703.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	107084154A	B	025303488.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	107084334A	B	025303488.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	107085258A	B	025626706.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	107088010A	B	025626961.01	79410515	CC - SI - Commodities	4,917,500.00
Commodities and other	107088022A	B	025626961.01	79410515	CC - SI - Commodities	2,458,750.00
Commodities and other	107088887A	S	025630526.01	79410505	CC - SI - Commodities	2,199,960.00
Commodities and other	107133307A	S	025626706.01	79412018	CC - SI - Commodities	3,691,250.00
Commodities and other	107133330A	B	025626706.01	79412018	CC - SI - Commodities	3,691,250.00
Commodities and other	107139696A	S	025628363.01	79410108	CC - SI - Commodities	23,394,000.00
Commodities and other	107143267A	S	025225780.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	107143580A	S	025626706.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	107143430A	B	025626706.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	107143666A	S	025228073.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	107145088A	S	025267949.01	79011336	CC - SI - Commodities	7,376,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107145105A	B	025267949.01	79011336	CC - SI - Commodities	7,376,250.00
Commodities and other	107146206A	B	025630526.01	79410517	CC - SI - Commodities	4,299,750.00
Commodities and other	107146549A	B	025267949.01	79011320	CC - SI - Commodities	19,495,000.00
Commodities and other	107146583A	B	025626706.01	79410505	CC - SI - Commodities	15,596,000.00
Commodities and other	107147457A	B	025233511.01	79016850	CC - SI - Commodities	7,250,000.00
Commodities and other	107195037A	S	025626706.01	79412018	CC - SI - Commodities	3,691,250.00
Commodities and other	107195062A	B	025626706.01	79412018	CC - SI - Commodities	3,691,250.00
Commodities and other	107197125A	B	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107197166A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107197473A	S	025626706.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	107197474A	B	025626706.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	107197906A	S	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107197920A	B	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107200892A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107201026A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107201039A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107201064A	B	025625039.01	79411014	CC - NYK - Commodities	5,520,000.00
Commodities and other	107202961A	B	025226341.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	107203675A	S	025248246.01	79011336	CC - SI - Commodities	7,376,250.00
Commodities and other	107203706A	B	025248246.01	79011336	CC - SI - Commodities	7,376,250.00
Commodities and other	107261613A	S	025626706.01	79410505	CC - SI - Commodities	17,460,000.00
Commodities and other	107261686A	B	025626706.01	79410505	CC - SI - Commodities	17,460,000.00
Commodities and other	107263029A	B	025626060.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	107266624A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107265112A	B	025626060.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	107267173A	B	025226648.01	79016850	CC - SI - Commodities	3,625,000.00
Commodities and other	107294217A	B	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	107294315A	B	025231192.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107294372A	S	025231192.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107315348A	B	025225780.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	107315370A	S	025225780.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	107324143A	S	025625039.01	79410505	CC - SI - Commodities	5,238,000.00
Commodities and other	107324169A	S	025625039.01	79410505	CC - SI - Commodities	2,619,000.00
Commodities and other	107324184A	B	025227133.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107324195A	S	025625039.01	79410505	CC - SI - Commodities	2,619,000.00
Commodities and other	107325476A	S	025226648.01	79016850	CC - SI - Commodities	10,747,500.00
Commodities and other	107326808A	S	025228073.01	79011413	CC - SI - Commodities	4,365,000.00
Commodities and other	107326829A	B	025228073.01	79011413	CC - SI - Commodities	4,365,000.00
Commodities and other	107327492A	S	025625344.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	107327518A	B	025625344.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	107329863A	B	025233545.01	79011336	CC - SI - Commodities	7,382,500.00
Commodities and other	107438300A	S	025626706.01	79412046	CC - SI - Commodities	3,764,637.23
Commodities and other	107439815A	B	025627746.01	79410515	CC - SI - Commodities	4,917,500.00
Commodities and other	107439917A	B	025627746.01	79410515	CC - SI - Commodities	7,376,250.00
Commodities and other	107439448A	B	025627746.01	79410108	CC - SI - Commodities	23,568,000.00
Commodities and other	107440295A	B	025225780.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	107442001A	B	025627746.01	79410108	CC - SI - Commodities	23,568,000.00
Commodities and other	107444119A	B	025226341.01	79011408	CC - SI - Commodities	11,697,000.00
Commodities and other	107445512A	S	025935909.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	107514030A	S	025627746.01	79410108	CC - SI - Commodities	23,268,000.00
Commodities and other	107516893A	S	025627746.01	79410108	CC - SI - Commodities	38,780,000.00
Commodities and other	107520691A	S	025625211.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107520692A	B	025625211.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107520817A	S	025625211.01	79410505	CC - SI - Commodities	4,365,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107521627A	B	025265802.01	79011408	CC - SI - Commodities	11,784,000.00
Commodities and other	107523637A	B	025226341.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	107527137A	S	025233511.01	79016850	CC - SI - Commodities	3,120,000.00
Commodities and other	107527178A	B	025233511.01	79016850	CC - SI - Commodities	3,120,000.00
Commodities and other	107583588A	S	025626573.01	79410505	CC - SI - Commodities	16,860,000.00
Commodities and other	107641873A	S	025626573.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	107652400A	S	025626573.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	107588967A	S	025626706.01	79410108	CC - SI - Commodities	11,697,000.00
Commodities and other	107588978A	B	025626706.01	79410108	CC - SI - Commodities	11,697,000.00
Commodities and other	107589515A	B	025233511.01	79016850	CC - SI - Commodities	7,400,000.00
Commodities and other	107589951A	B	025626573.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	107591702A	B	025233511.01	79016850	CC - SI - Commodities	3,700,000.00
Commodities and other	107599256A	S	025626706.01	79412046	CC - SI - Commodities	3,764,637.23
Commodities and other	107599275A	S	025626706.01	79412046	CC - SI - Commodities	1,505,854.89
Commodities and other	107648335A	B	025626961.01	79410515	CC - SI - Commodities	4,917,500.00
Commodities and other	107647935A	S	025626490.01	79410536	CC - LDN - Commodities	4,381,154.82
Commodities and other	107647939A	B	025626490.01	79410536	CC - LDN - Commodities	4,381,154.82
Commodities and other	107648055A	B	025248246.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	107648110A	S	025296450.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	107648495A	S	025340035.01	79016850	CC - SI - Commodities	2,340,000.00
Commodities and other	107648537A	B	025340035.01	79016850	CC - SI - Commodities	2,220,000.00
Commodities and other	107649008A	S	025626706.01	79410108	CC - SI - Commodities	11,697,000.00
Commodities and other	107649040A	B	025626706.01	79410108	CC - SI - Commodities	11,697,000.00
Commodities and other	107649863A	S	025248246.01	79011336	CC - SI - Commodities	14,752,500.00
Commodities and other	107649932A	B	025248246.01	79011336	CC - SI - Commodities	14,752,500.00
Commodities and other	107652986A	S	025228073.01	79011320	CC - SI - Commodities	3,899,000.00
Commodities and other	107684729A	B	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	107684781A	B	025231192.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	107686504A	S	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107689920A	S	025340035.01	79016850	CC - SI - Commodities	2,340,000.00
Commodities and other	107689953A	B	025340035.01	79016850	CC - SI - Commodities	2,220,000.00
Commodities and other	107692958A	S	025626706.01	79410536	CC - LDN - Commodities	8,762,309.64
Commodities and other	107692980A	B	025626706.01	79410536	CC - LDN - Commodities	8,762,309.64
Commodities and other	107694454A	B	025267949.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	107694464A	S	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	107695710A	B	025225780.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	107695773A	S	025935909.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	107696516A	B	025234691.01	79011320	CC - SI - Commodities	12,875,838.93
Commodities and other	107812348A	B	025340282.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	107746198A	S	025303488.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	107749409A	S	025628363.01	79410515	CC - SI - Commodities	8,730,000.00
Commodities and other	107750275A	S	025248246.01	79011320	CC - SI - Commodities	9,592,500.00
Commodities and other	107751717A	B	025626961.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107751750A	S	025225780.01	79011413	CC - SI - Commodities	4,365,000.00
Commodities and other	107751758A	B	025225780.01	79011413	CC - SI - Commodities	4,365,000.00
Commodities and other	107776859A	B	025267949.01	79011410	CC - SI - Commodities	52,380,000.00
Commodities and other	107776918A	S	025267949.01	79011410	CC - SI - Commodities	28,285,200.00
Commodities and other	107786603A	S	025630526.01	79410515	CC - SI - Commodities	2,953,000.00
Commodities and other	107787655A	S	025226341.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107787885A	S	025265802.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	107787892A	B	025265802.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	107788142A	S	025231192.01	79011202	CC - LDN - Commodities	4,381,154.82
Commodities and other	107788193A	S	025231192.01	79011202	CC - LDN - Commodities	4,230,788.59
Commodities and other	107788201A	B	025231192.01	79011336	CC - SI - Commodities	7,382,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107788997A	B	025296450.01	79011336	CC - SI - Commodities	7,382,500.00
Commodities and other	107789251A	B	025626961.01	79410536	CC - LDN - Commodities	8,762,309.64
Commodities and other	107790419A	B	025628363.01	79410515	CC - SI - Commodities	8,730,000.00
Commodities and other	107791290A	S	025303488.01	79011336	CC - SI - Commodities	2,458,750.00
Commodities and other	107791321A	B	025303488.01	79011336	CC - SI - Commodities	2,458,750.00
Commodities and other	107794542A	S	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	107794570A	S	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	107797353A	B	025627746.01	79410401	CC - LDN - Commodities	3,751,192.31
Commodities and other	107797286A	S	025625211.01	79412018	CC - SI - Commodities	4,680,000.00
Commodities and other	107797289A	B	025625211.01	79412018	CC - SI - Commodities	4,350,000.00
Commodities and other	107831586A	B	025627746.01	79410515	CC - SI - Commodities	9,835,000.00
Commodities and other	107831592A	S	025626706.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	107831798A	B	025231192.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	107831980A	S	025231192.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	107835651A	S	025630427.01	79410108	CC - SI - Commodities	19,390,000.00
Commodities and other	107835681A	S	025804907.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	107836938A	B	025628363.01	79410515	CC - SI - Commodities	8,730,000.00
Commodities and other	107836882A	B	025626961.01	79410515	CC - SI - Commodities	2,458,750.00
Commodities and other	107836988A	S	025226341.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107874945A	S	025627746.01	79410108	CC - SI - Commodities	39,280,000.00
Commodities and other	107875107A	S	025627746.01	79410108	CC - SI - Commodities	78,560,000.00
Commodities and other	107877416A	S	025626706.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	107877460A	B	025626706.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	107879594A	S	025225780.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	107879656A	S	025267949.01	79011408	CC - SI - Commodities	15,596,000.00
Commodities and other	107881549A	S	025935909.01	79011336	CC - SI - Commodities	4,917,500.00
Commodities and other	107882057A	S	025296450.01	79011336	CC - SI - Commodities	4,917,500.00
Commodities and other	107882215A	S	025627035.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	107882338A	S	025626961.01	79410515	CC - SI - Commodities	7,376,250.00
Commodities and other	107882354A	B	025626961.01	79410515	CC - SI - Commodities	7,376,250.00
Commodities and other	107883734A	B	025265695.01	79092015	CC - LDN - Commodities	21,000,168.00
Commodities and other	107883738A	S	025265695.01	79092015	CC - LDN - Commodities	36,000,288.00
Commodities and other	107930319A	B	025225780.01	79011336	CC - SI - Commodities	11,073,750.00
Commodities and other	107930355A	S	025225780.01	79011336	CC - SI - Commodities	10,747,500.00
Commodities and other	107933840A	S	025627746.01	79410505	CC - SI - Commodities	25,751,677.85
Commodities and other	107933549A	B	025227703.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107933825A	S	025231192.01	79011336	CC - SI - Commodities	2,458,750.00
Commodities and other	107933935A	B	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107935013A	S	025626706.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	107935042A	B	025626706.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	107935060A	S	025626706.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	107936283A	S	025225780.01	79011413	CC - SI - Commodities	4,365,000.00
Commodities and other	107936331A	B	025225780.01	79011413	CC - SI - Commodities	4,365,000.00
Commodities and other	107936414A	B	025233511.01	79016850	CC - SI - Commodities	46,800,000.00
Commodities and other	107936476A	S	025233511.01	79016850	CC - SI - Commodities	44,400,000.00
Commodities and other	107941216A	B	025627746.01	79410515	CC - SI - Commodities	9,835,000.00
Commodities and other	107938861A	B	025233511.01	79016850	CC - SI - Commodities	16,380,000.00
Commodities and other	107938915A	S	025233511.01	79016850	CC - SI - Commodities	15,540,000.00
Commodities and other	107941154A	B	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107941206A	S	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107972128A	B	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107972138A	S	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107974238A	S	025626573.01	79410515	CC - SI - Commodities	4,917,500.00
Commodities and other	107976534A	B	025227133.01	79011320	CC - SI - Commodities	4,215,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107976541A	S	025227133.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107977267A	S	025626060.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	107977295A	B	025248246.01	79011320	CC - SI - Commodities	16,860,000.00
Commodities and other	107977337A	S	025248246.01	79011320	CC - SI - Commodities	16,860,000.00
Commodities and other	107980607A	S	025274523.01	79011320	CC - SI - Commodities	1,085,362.50
Commodities and other	107978455A	B	025226341.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	107979499A	B	025625039.01	79411014	CC - NYK - Commodities	14,340,000.00
Commodities and other	107980158A	B	025626706.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	107980117A	B	025626706.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	107980185A	B	025626706.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	107980214A	B	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107980345A	B	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107980377A	B	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	107980541A	S	025630526.01	79410505	CC - SI - Commodities	2,199,960.00
Commodities and other	107981339A	B	025269952.01	79016850	CC - SI - Commodities	11,025,000.00
Commodities and other	107981386A	S	025269952.01	79016850	CC - SI - Commodities	11,073,750.00
Commodities and other	107983628A	B	025226648.01	79016850	CC - SI - Commodities	7,800,000.00
Commodities and other	108034157A	S	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108041208A	B	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108034811A	B	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108036872A	B	025233511.01	79016850	CC - SI - Commodities	14,800,000.00
Commodities and other	108037322A	B	025321407.01	79011316	CC - SI - Commodities	1,464,750.00
Commodities and other	108037421A	S	025630427.01	79410108	CC - SI - Commodities	19,390,000.00
Commodities and other	108038186A	B	025234691.01	79011408	CC - SI - Commodities	19,390,000.00
Commodities and other	108059924A	B	025225780.01	79011336	CC - SI - Commodities	10,868,258.43
Commodities and other	108060273A	S	025231192.01	79011320	CC - SI - Commodities	10,492,500.00
Commodities and other	108083857A	S	025340282.01	79093014	CC - LDN - Commodities	367,085.66
Commodities and other	108077777A	B	025626706.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108081247A	B	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108081262A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108082787A	S	025630427.01	79410108	CC - SI - Commodities	19,390,000.00
Commodities and other	108082820A	S	025225780.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108082831A	B	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108083408A	S	025267949.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108083888A	S	025231192.01	79011336	CC - SI - Commodities	7,382,500.00
Commodities and other	108084017A	B	025231192.01	79011336	CC - SI - Commodities	7,382,500.00
Commodities and other	108085442A	S	025303488.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108085491A	B	025303488.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108085555A	S	025626706.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	108085586A	B	025626706.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	108085940A	B	025284985.01	79016850	CC - SI - Commodities	2,220,000.00
Commodities and other	108087108A	S	025234691.01	79016850	CC - SI - Commodities	2,340,000.00
Commodities and other	108087147A	B	025234691.01	79016850	CC - SI - Commodities	2,175,000.00
Commodities and other	108087794A	S	025233511.01	79016850	CC - SI - Commodities	3,900,000.00
Commodities and other	108127763A	B	025248246.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108132704A	B	025626573.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	108135359A	S	025630427.01	79410108	CC - SI - Commodities	7,756,000.00
Commodities and other	108196701A	B	025296450.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108196707A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108142590A	B	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108144030A	S	025626706.01	79412046	CC - SI - Commodities	5,270,492.13
Commodities and other	108143337A	B	025265802.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108143419A	S	025265802.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108143955A	S	025628041.01	79410501	CC - SI - Commodities	2,655,450.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108147343A	S	025228073.01	79011316	CC - SI - Commodities	14,752,500.00
Commodities and other	108147356A	B	025228073.01	79011316	CC - SI - Commodities	14,752,500.00
Commodities and other	108151794A	S	025286741.01	79011316	CC - SI - Commodities	196,700.00
Commodities and other	108151811A	S	025286741.01	79011316	CC - SI - Commodities	196,700.00
Commodities and other	108151833A	S	025286741.01	79011316	CC - SI - Commodities	196,700.00
Commodities and other	108178105A	B	025231192.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	108178152A	S	025231192.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	108193538A	B	025286311.01	79011316	CC - SI - Commodities	4,917,500.00
Commodities and other	108196106A	B	025296450.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	108196143A	B	025226341.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108201095A	S	025626706.01	79412018	CC - SI - Commodities	7,382,500.00
Commodities and other	108201102A	B	025626706.01	79412018	CC - SI - Commodities	7,382,500.00
Commodities and other	108201420A	S	025630526.01	79410505	CC - SI - Commodities	2,269,800.00
Commodities and other	108205230A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108205244A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108205245A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108205086A	S	025225780.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108205095A	B	025225780.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108205249A	S	025228073.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	108205296A	S	025626961.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108205771A	S	025626573.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	108205621A	B	025628363.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	108205811A	B	025628363.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	108205845A	B	025628363.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	108205983A	S	025626995.01	79410505	CC - SI - Commodities	2,182,500.00
Commodities and other	108205962A	B	025228073.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	108206051A	S	025231192.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	108206113A	B	025248246.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	108206279A	B	025233511.01	79016850	CC - SI - Commodities	7,400,000.00
Commodities and other	108242754A	S	025233511.01	79016850	CC - SI - Commodities	7,400,000.00
Commodities and other	108242763A	B	025233511.01	79016850	CC - SI - Commodities	7,400,000.00
Commodities and other	108247252A	B	025227703.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	108247295A	S	025227703.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	108249224A	B	025228073.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108249769A	B	025228073.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108250100A	S	025227703.01	79011413	CC - SI - Commodities	12,645,000.00
Commodities and other	108250120A	B	025227703.01	79011413	CC - SI - Commodities	12,645,000.00
Commodities and other	108250644A	S	025630526.01	79410505	CC - SI - Commodities	2,269,800.00
Commodities and other	108250868A	B	025225780.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108252366A	B	025627746.01	79410108	CC - SI - Commodities	2,513,920.00
Commodities and other	108252638A	S	025627746.01	79410108	CC - SI - Commodities	2,495,360.00
Commodities and other	108252683A	S	025627746.01	79410108	CC - SI - Commodities	2,495,360.00
Commodities and other	108252917A	B	025226341.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108252879A	S	025626961.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108252906A	B	025626961.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108252949A	B	025226341.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108253019A	S	025296450.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108253324A	S	025228073.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108253462A	B	025228073.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108254506A	S	025231192.01	79011320	CC - SI - Commodities	31,612,500.00
Commodities and other	108262306A	B	025935909.01	79011408	CC - SI - Commodities	5,892,000.00
Commodities and other	108281105A	S	025231192.01	79011320	CC - SI - Commodities	15,174,000.00
Commodities and other	108281155A	B	025231192.01	79011320	CC - SI - Commodities	15,174,000.00
Commodities and other	108281680A	B	025340282.01	79099042	CC - LDN - Commodities	367,028.30

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108291314A	S	025227703.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108291351A	B	025227703.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108292087A	S	025627746.01	79410108	CC - SI - Commodities	11,697,000.00
Commodities and other	108291982A	S	025227133.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108292004A	B	025227133.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108293094A	S	025627746.01	79410108	CC - SI - Commodities	19,094,400.00
Commodities and other	108293342A	S	025226341.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	108293603A	B	025628363.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	108293634A	S	025226341.01	79011320	CC - SI - Commodities	12,875,838.93
Commodities and other	108293758A	B	025248246.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108293804A	S	025248246.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108294289A	B	025248246.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	108294797A	B	025227133.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108296301A	B	025296450.01	79011320	CC - SI - Commodities	25,290,000.00
Commodities and other	108296341A	S	025296450.01	79011320	CC - SI - Commodities	25,290,000.00
Commodities and other	108297555A	B	025626060.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108297558A	S	025626060.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108339687A	S	025321407.01	79011316	CC - SI - Commodities	2,441,250.00
Commodities and other	108337324A	S	025630526.01	79410505	CC - SI - Commodities	2,269,800.00
Commodities and other	108341414A	S	025225780.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108341472A	S	025626961.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108341570A	B	025231192.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108341586A	S	025231192.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108341928A	B	025626961.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	108341991A	S	025626706.01	79410108	CC - SI - Commodities	19,495,000.00
Commodities and other	108342037A	B	025626706.01	79410108	CC - SI - Commodities	19,495,000.00
Commodities and other	108342171A	S	025228073.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	108342204A	B	025228073.01	79011413	CC - SI - Commodities	4,215,000.00
Commodities and other	108342311A	S	025630526.01	79410505	CC - SI - Commodities	2,199,960.00
Commodities and other	108345571A	B	025630427.01	79411007	CC - NYK - Commodities	4,090,000.00
Commodities and other	108347482A	S	025630427.01	79410108	CC - SI - Commodities	19,390,000.00
Commodities and other	108348723A	B	025630526.01	79410501	CC - SI - Commodities	5,483,423.08
Commodities and other	108348984A	S	025267949.01	79011408	CC - SI - Commodities	11,697,000.00
Commodities and other	108349255A	S	025626060.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	108390836A	B	025345315.01	79011316	CC - SI - Commodities	4,917,500.00
Commodities and other	108349355A	B	025626060.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	108351085A	B	025626573.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108390336A	S	025233511.01	79011320	CC - SI - Commodities	10,492,500.00
Commodities and other	108408144A	S	025626573.01	79410108	CC - SI - Commodities	31,192,000.00
Commodities and other	108410448A	B	025626961.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	108410449A	S	025626961.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	108416241A	S	025630526.01	79410505	CC - SI - Commodities	2,269,800.00
Commodities and other	108414698A	S	025226341.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	108414783A	S	025625211.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	108414808A	B	025625211.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	108414920A	S	025626706.01	79410114	CC - SI - Commodities	12,645,000.00
Commodities and other	108414990A	B	025626706.01	79410114	CC - SI - Commodities	12,645,000.00
Commodities and other	108415513A	B	025231192.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	108420299A	S	025234691.01	79016850	CC - SI - Commodities	7,165,000.00
Commodities and other	108542185A	B	025626722.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108546766A	S	025628363.01	79410512	CC - SI - Commodities	8,730,000.00
Commodities and other	108546798A	S	025628363.01	79410512	CC - SI - Commodities	8,730,000.00
Commodities and other	108544490A	B	025626961.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	108544647A	S	025226341.01	79011336	CC - SI - Commodities	3,691,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108546608A	B	025226648.01	79016850	CC - SI - Commodities	2,214,750.00
Commodities and other	108546644A	S	025226648.01	79016850	CC - SI - Commodities	2,149,500.00
Commodities and other	108546944A	S	025628413.01	79410501	CC - SI - Commodities	1,032,675.00
Commodities and other	108548022A	S	025625211.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	108548047A	B	025625211.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	108623427A	B	025626706.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	108630854A	S	025625211.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	108630931A	B	025625211.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	108632401A	S	025233511.01	79016850	CC - SI - Commodities	4,440,000.00
Commodities and other	108632522A	B	025233511.01	79016850	CC - SI - Commodities	4,440,000.00
Commodities and other	108670884A	B	025231192.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108671788A	B	025626573.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	108672248A	S	025626706.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	108672274A	B	025626706.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	108672840A	S	025228073.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108672502A	S	025627746.01	79410108	CC - SI - Commodities	1,949,500.00
Commodities and other	108682714A	B	025627746.01	79410501	CC - SI - Commodities	9,835,000.00
Commodities and other	108705491A	S	025231192.01	79011320	CC - SI - Commodities	13,095,000.00
Commodities and other	108738367A	B	025225780.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108738407A	S	025225780.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108740311A	B	025625344.01	79410114	CC - SI - Commodities	8,430,000.00
Commodities and other	108740437A	B	025626722.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108741654A	S	025630526.01	79410505	CC - SI - Commodities	2,199,960.00
Commodities and other	108747564A	B	025627746.01	79410501	CC - SI - Commodities	9,835,000.00
Commodities and other	108742510A	S	025303488.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108742514A	B	025303488.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108800926A	B	025296450.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	108800904A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108742842A	B	025626961.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	108742869A	B	025626961.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	108742897A	B	025626961.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	108744348A	S	025625344.01	79410114	CC - SI - Commodities	8,430,000.00
Commodities and other	108744391A	S	025626706.01	79410114	CC - SI - Commodities	8,430,000.00
Commodities and other	108744403A	B	025626706.01	79410114	CC - SI - Commodities	8,430,000.00
Commodities and other	108745633A	S	025630427.01	79410108	CC - SI - Commodities	15,912,000.00
Commodities and other	108747426A	B	025320524.01	79014082	CC - NYK - Commodities	5,952,000.00
Commodities and other	108747425A	B	025320532.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	108753548A	S	025248246.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	108753610A	B	025248246.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	108790598A	S	025630526.01	79412018	CC - SI - Commodities	1,476,500.00
Commodities and other	108790604A	S	025630526.01	79412018	CC - SI - Commodities	1,476,500.00
Commodities and other	108791064A	S	025626706.01	79412018	CC - SI - Commodities	1,476,500.00
Commodities and other	108791089A	B	025626706.01	79412018	CC - SI - Commodities	1,476,500.00
Commodities and other	108793520A	B	025627746.01	79410501	CC - SI - Commodities	7,177,165.35
Commodities and other	108792150A	S	025626706.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	108792188A	B	025626706.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	108794152A	B	025231192.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108794162A	S	025231192.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	108794553A	S	025627746.01	79410108	CC - SI - Commodities	15,512,000.00
Commodities and other	108796453A	S	025630526.01	79412018	CC - SI - Commodities	3,691,250.00
Commodities and other	108796966A	S	025626961.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108798229A	S	025233511.01	79016850	CC - SI - Commodities	5,460,000.00
Commodities and other	108841512A	B	025626490.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	108841560A	S	025231192.01	79011320	CC - SI - Commodities	4,215,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108846048A	S	025627985.01	79410501	CC - SI - Commodities	221,287.50
Commodities and other	108849503A	S	025628413.01	79410501	CC - SI - Commodities	442,575.00
Commodities and other	108849820A	S	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108849833A	B	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	108850988A	B	025626961.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	108851104A	S	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108852469A	S	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108852495A	S	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108852552A	B	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108853927A	S	025321407.01	79011316	CC - SI - Commodities	390,600.00
Commodities and other	108855172A	B	025310566.01	79090023	CC - LDN - Commodities	8,258,136.75
Commodities and other	108854510A	B	025232836.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108855166A	B	025310574.01	79090023	CC - LDN - Commodities	2,752,712.25
Commodities and other	108911368A	S	025627746.01	79410108	CC - SI - Commodities	3,899,000.00
Commodities and other	108915611A	S	025630427.01	79410108	CC - SI - Commodities	11,934,000.00
Commodities and other	108915909A	S	025626706.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	108916015A	S	025626706.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	108916119A	B	025630427.01	79411007	CC - NYK - Commodities	2,015,000.00
Commodities and other	108916352A	S	025226341.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	108918814A	S	025627746.01	79410108	CC - SI - Commodities	1,949,500.00
Commodities and other	108918853A	S	025627746.01	79410501	CC - SI - Commodities	1,475,250.00
Commodities and other	108918838A	S	025627985.01	79410501	CC - SI - Commodities	491,750.00
Commodities and other	108923356A	S	025630021.01	79410501	CC - SI - Commodities	7,323,750.00
Commodities and other	108962080A	B	025340282.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	108978638A	S	025328626.01	79011316	CC - SI - Commodities	830,025.00
Commodities and other	108974569A	B	025626961.01	79410501	CC - SI - Commodities	2,441,250.00
Commodities and other	108974989A	S	025227133.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108976535A	S	025630427.01	79410108	CC - SI - Commodities	7,956,000.00
Commodities and other	108976818A	S	025296450.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	108977471A	S	025318403.01	79011408	CC - SI - Commodities	15,596,000.00
Commodities and other	108978235A	B	025231192.01	79011408	CC - SI - Commodities	15,512,000.00
Commodities and other	108978343A	B	025296450.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108978454A	S	025626706.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	108985449A	B	025626706.01	79410501	CC - SI - Commodities	7,376,250.00
Commodities and other	109037685A	S	025627746.01	79410114	CC - SI - Commodities	21,075,000.00
Commodities and other	109038476A	B	025626961.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	109038482A	S	025626961.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	109038503A	S	025227133.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	109038526A	B	025227133.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	109039278A	B	025264110.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	109039584A	S	025626706.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	109040317A	B	025626706.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	109040682A	S	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	109040685A	S	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	109093076A	B	025626060.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	109093077A	S	025626060.01	79410114	CC - SI - Commodities	4,215,000.00
Commodities and other	109041181A	S	025627985.01	79410501	CC - SI - Commodities	147,525.00
Commodities and other	109041199A	B	025228073.01	79011413	CC - SI - Commodities	12,645,000.00
Commodities and other	109041225A	S	025228073.01	79011413	CC - SI - Commodities	12,645,000.00
Commodities and other	109041357A	S	025625344.01	79410505	CC - SI - Commodities	9,592,500.00
Commodities and other	109043629A	B	025626706.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	109044443A	S	025630427.01	79410108	CC - SI - Commodities	3,878,000.00
Commodities and other	109045243A	S	025630427.01	79410108	CC - SI - Commodities	7,956,000.00
Commodities and other	109044984A	S	025630427.01	79410108	CC - SI - Commodities	7,956,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109045090A	B	025233511.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	109046652A	S	025320524.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	109046741A	S	025320532.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	109050043A	S	025310566.01	79090026	CC - LDN - Commodities	4,739,600.63
Commodities and other	109046824A	S	025627746.01	79411007	CC - NYK - Commodities	5,952,000.00
Commodities and other	109049534A	S	025310574.01	79090026	CC - LDN - Commodities	1,579,866.88
Commodities and other	109083122A	S	025625286.01	79411015	CC - NYK - Commodities	29,250,000.00
Commodities and other	109083246A	S	025625286.01	79411013	CC - NYK - Commodities	35,068,500.00
Commodities and other	109087314A	S	025625039.01	79410505	CC - SI - Commodities	2,182,500.00
Commodities and other	109093757A	S	025627746.01	79410108	CC - SI - Commodities	11,697,000.00
Commodities and other	109095832A	B	025226341.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	109095882A	S	025226341.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	109097571A	S	025627035.01	79410515	CC - SI - Commodities	8,730,000.00
Commodities and other	109097950A	B	025227133.01	79011408	CC - SI - Commodities	7,798,000.00
Commodities and other	109098270A	B	025231192.01	79011408	CC - SI - Commodities	11,697,000.00
Commodities and other	109099300A	S	025626706.01	79412018	CC - SI - Commodities	3,691,250.00
Commodities and other	109101232A	B	025296450.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	109193645A	S	025345315.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109193649A	B	025345315.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109101340A	S	025279993.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	109101490A	B	025279993.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	109101512A	B	025625682.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	109101519A	S	025625682.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	109101697A	S	025625039.01	79410505	CC - SI - Commodities	2,182,500.00
Commodities and other	109101739A	S	025625039.01	79410505	CC - SI - Commodities	2,182,500.00
Commodities and other	109101786A	S	025626995.01	79410505	CC - SI - Commodities	2,182,500.00
Commodities and other	109101763A	S	025625039.01	79410505	CC - SI - Commodities	2,182,500.00
Commodities and other	109101828A	S	025626995.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	109105266A	S	025248246.01	79011320	CC - SI - Commodities	11,784,000.00
Commodities and other	109106770A	S	025628413.01	79410501	CC - SI - Commodities	4,278,225.00
Commodities and other	109123648A	S	025226341.01	79011408	CC - SI - Commodities	15,596,000.00
Commodities and other	109138319A	B	025234691.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	109148247A	S	025321407.01	79011316	CC - SI - Commodities	244,125.00
Commodities and other	109147320A	B	025626961.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	109193497A	B	025296450.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	109193501A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109193528A	B	025296450.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	109193532A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109193545A	B	025296450.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	109193549A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109193568A	B	025296450.01	79011320	CC - SI - Commodities	4,365,000.00
Commodities and other	109193588A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109147880A	B	025226341.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	109147890A	S	025226341.01	79011413	CC - SI - Commodities	8,430,000.00
Commodities and other	109147903A	S	025227703.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109147930A	B	025303488.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109149985A	S	025286741.01	79011316	CC - SI - Commodities	2,065,350.00
Commodities and other	109149990A	S	025286741.01	79011316	CC - SI - Commodities	1,032,675.00
Commodities and other	109149995A	S	025286741.01	79011316	CC - SI - Commodities	2,065,350.00
Commodities and other	109152213A	B	025626722.01	79410505	CC - SI - Commodities	8,430,000.00
Commodities and other	109152355A	B	025626490.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	109152388A	S	025232836.01	79011320	CC - SI - Commodities	8,430,000.00
Commodities and other	109152428A	S	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109152598A	B	025626722.01	79410505	CC - SI - Commodities	4,365,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109192091A	S	025228073.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	109192106A	B	025228073.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	109192214A	B	025226648.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	109207584A	S	025626573.01	79410501	CC - SI - Commodities	4,917,500.00
Commodities and other	109207666A	S	025410580.01	79250013	CC - SI - Commodities	1,464,750.00
Commodities and other	109209634A	S	025626961.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	109209684A	B	025626961.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	109211090A	B	025627746.01	79410501	CC - SI - Commodities	9,835,000.00
Commodities and other	109210324A	B	025226341.01	79011320	CC - SI - Commodities	21,075,000.00
Commodities and other	109210341A	S	025226341.01	79011320	CC - SI - Commodities	21,075,000.00
Commodities and other	109210753A	B	025627746.01	79410501	CC - SI - Commodities	7,565,384.62
Commodities and other	109210389A	S	025626961.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	109210398A	B	025626961.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	109210440A	B	025625039.01	79411014	CC - NYK - Commodities	8,687,500.00
Commodities and other	109210574A	S	025625039.01	79410505	CC - SI - Commodities	2,182,500.00
Commodities and other	109210670A	S	025625039.01	79410505	CC - SI - Commodities	2,182,500.00
Commodities and other	109210690A	S	025625039.01	79410505	CC - SI - Commodities	2,182,500.00
Commodities and other	109211402A	S	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	109211440A	B	025626706.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	109212529A	S	025627985.01	79410501	CC - SI - Commodities	295,050.00
Commodities and other	109214375A	S	025318403.01	79011316	CC - SI - Commodities	1,475,250.00
Commodities and other	109263603A	B	025626995.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	109265450A	S	025630427.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	109266081A	B	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109267145A	B	025248246.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	109268072A	S	025227703.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109268141A	S	025328626.01	79011316	CC - SI - Commodities	366,187.50
Commodities and other	109268260A	S	025339367.01	79011316	CC - SI - Commodities	7,474,600.00
Commodities and other	109268223A	S	025321407.01	79011316	CC - SI - Commodities	1,464,750.00
Commodities and other	109269827A	S	025628330.01	79410108	CC - SI - Commodities	3,899,000.00
Commodities and other	109311960A	B	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	109311990A	S	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	109312022A	B	025248246.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	109312029A	S	025248246.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	109325714A	S	025626961.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	109325854A	S	025627746.01	79410108	CC - SI - Commodities	3,899,000.00
Commodities and other	109326446A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	109326523A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	109326620A	S	025625039.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	109329588A	B	025626490.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	109332222A	B	025625286.01	79410110	CC - SI - Commodities	19,642,500.00
Commodities and other	109332237A	B	025625286.01	79410110	CC - SI - Commodities	19,642,500.00
Commodities and other	109370506A	S	025626961.01	79410505	CC - SI - Commodities	12,645,000.00
Commodities and other	109384674A	B	025630427.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	109385104A	S	025227133.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	109387418A	B	025225780.01	79011413	CC - SI - Commodities	7,798,000.00
Commodities and other	109387538A	S	025225780.01	79011413	CC - SI - Commodities	7,798,000.00
Commodities and other	109388241A	S	025231192.01	79016850	CC - SI - Commodities	2,340,000.00
Commodities and other	109388377A	B	025231192.01	79016850	CC - SI - Commodities	2,340,000.00
Commodities and other	109390861A	B	025320524.01	79014080	CC - NYK - Commodities	40,500,000.00
Commodities and other	109390825A	S	025320524.01	79014080	CC - NYK - Commodities	36,000,000.00
Commodities and other	109390805A	B	025320532.01	79014080	CC - NYK - Commodities	13,500,000.00
Commodities and other	109390770A	S	025320532.01	79014080	CC - NYK - Commodities	12,000,000.00
Commodities and other	109395451A	B	025233511.01	79016850	CC - SI - Commodities	11,700,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109395491A	S	025233511.01	79016850	CC - SI - Commodities	11,100,000.00
Commodities and other	109395509A	S	025233511.01	79016850	CC - SI - Commodities	7,800,000.00
Commodities and other	109395535A	B	025233511.01	79016850	CC - SI - Commodities	7,800,000.00
Commodities and other	109489531A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109489553A	B	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109489557A	S	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109489567A	B	025296450.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109448601A	B	025410408.01	79250009	CC - SI - Commodities	11,511,000.00
Commodities and other	109448634A	S	025410408.01	79250009	CC - SI - Commodities	11,304,630.00
Commodities and other	109448805A	S	025630526.01	79412018	CC - SI - Commodities	3,691,250.00
Commodities and other	109450176A	B	025627746.01	79410501	CC - SI - Commodities	9,835,000.00
Commodities and other	109452923A	B	025625211.01	79412018	CC - SI - Commodities	7,800,000.00
Commodities and other	109453006A	S	025625211.01	79412018	CC - SI - Commodities	7,400,000.00
Commodities and other	109496888A	S	025627746.01	79410108	CC - SI - Commodities	19,390,000.00
Commodities and other	109496957A	B	025227133.01	79011320	CC - SI - Commodities	16,860,000.00
Commodities and other	109498144A	S	025320524.01	79011320	CC - SI - Commodities	5,052,050.00
Commodities and other	109497702A	S	025627746.01	79410505	CC - SI - Commodities	21,075,000.00
Commodities and other	109497104A	S	025227133.01	79011320	CC - SI - Commodities	16,860,000.00
Commodities and other	109497273A	S	025625039.01	79410505	CC - SI - Commodities	2,619,000.00
Commodities and other	109498213A	S	025320532.01	79011320	CC - SI - Commodities	1,342,950.00
Commodities and other	109501210A	S	025628330.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	109501239A	B	025628330.01	79410108	CC - SI - Commodities	15,596,000.00
Commodities and other	109541158A	S	025626706.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	109541394A	S	025626706.01	79410515	CC - SI - Commodities	3,691,250.00
Commodities and other	109542193A	S	025321407.01	79011316	CC - SI - Commodities	488,250.00
Commodities and other	109542250A	S	025625211.01	79410501	CC - SI - Commodities	2,458,750.00
Commodities and other	109543215A	S	025225780.01	79011336	CC - SI - Commodities	3,691,250.00
Commodities and other	109544118A	B	025626573.01	79410501	CC - SI - Commodities	2,269,615.38
Commodities and other	109544532A	S	025627985.01	79410501	CC - SI - Commodities	983,500.00
Commodities and other	109544566A	S	025627985.01	79410501	CC - SI - Commodities	393,400.00
Commodities and other	109546128A	S	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	109546141A	B	025231192.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	109579433A	S	025627746.01	79410108	CC - SI - Commodities	7,798,000.00
Commodities and other	109580443A	B	025248246.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	109609975A	S	025320524.01	79011320	CC - SI - Commodities	2,110,350.00
Commodities and other	109609988A	S	025320532.01	79011320	CC - SI - Commodities	703,450.00
Commodities and other	109610736A	S	025627746.01	79410108	CC - SI - Commodities	3,899,000.00
Commodities and other	109643939A	S	025630526.01	79410108	CC - SI - Commodities	1,979,712.00
Commodities and other	109644859A	B	025627746.01	79410108	CC - SI - Commodities	23,868,000.00
Commodities and other	109644740A	B	025627746.01	79410108	CC - SI - Commodities	23,868,000.00
Commodities and other	109646405A	S	025628413.01	79410501	CC - SI - Commodities	1,917,825.00
Commodities and other	109660735A	S	025321407.01	79011316	CC - SI - Commodities	830,025.00
Commodities and other	109663680A	B	025627746.01	79410505	CC - SI - Commodities	26,190,000.00
Commodities and other	109663686A	B	025627746.01	79410505	CC - SI - Commodities	26,190,000.00
Commodities and other	109668617A	S	025627746.01	79410501	CC - SI - Commodities	45,392,307.69
Commodities and other	109668385A	S	025627746.01	79410501	CC - SI - Commodities	22,696,153.85
Commodities and other	109668440A	S	025627746.01	79410501	CC - SI - Commodities	45,392,307.69
Commodities and other	109668637A	S	025627746.01	79410501	CC - SI - Commodities	22,696,153.85
Commodities and other	109668661A	S	025627746.01	79410501	CC - SI - Commodities	22,696,153.85
Commodities and other	109668569A	S	025627746.01	79410501	CC - SI - Commodities	22,696,153.85
Commodities and other	109668324A	S	025627746.01	79410501	CC - SI - Commodities	45,392,307.69
Commodities and other	109668339A	S	025627746.01	79410501	CC - SI - Commodities	22,696,153.85
Commodities and other	109667219A	B	025627746.01	79410200	CC - LDN - Commodities	52,918,781.73
Commodities and other	109667463A	B	025627746.01	79410522	CC - LDN - Commodities	102,442,953.02

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109667246A	B	025627746.01	79410200	CC - LDN - Commodities	52,918,781.73
Commodities and other	109667254A	B	025627746.01	79410200	CC - LDN - Commodities	102,442,953.02
Commodities and other	109667233A	B	025627746.01	79410200	CC - LDN - Commodities	52,918,781.73
Commodities and other	109669117A	B	025626706.01	79410108	CC - SI - Commodities	11,784,000.00
Commodities and other	109670866A	S	025303488.01	79016850	CC - SI - Commodities	3,691,250.00
Commodities and other	109670853A	B	025328626.01	79011408	CC - SI - Commodities	2,534,350.00
Commodities and other	109708405A	S	025320524.01	79011320	CC - SI - Commodities	5,052,050.00
Commodities and other	109708412A	S	025320532.01	79011320	CC - SI - Commodities	1,342,950.00
Commodities and other	109708702A	B	025630427.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	109709110A	B	025628702.01	79411127	CC - NYK - Commodities	720,000,000.00
Commodities and other	109710548A	S	025626706.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	109710631A	B	025627035.01	79410505	CC - SI - Commodities	8,730,000.00
Commodities and other	109710555A	S	025626961.01	79410505	CC - SI - Commodities	13,095,000.00
Commodities and other	109710571A	B	025328626.01	79011408	CC - SI - Commodities	2,534,350.00
Commodities and other	109710655A	S	025225780.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	109710684A	S	025248246.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	109742767A	S	025310558.01	79015381	CC - NYK - Commodities	7,000,000.00
Commodities and other	109742775A	S	025310566.01	79015381	CC - NYK - Commodities	34,000,000.00
Commodities and other	109742780A	S	025310574.01	79015381	CC - NYK - Commodities	9,000,000.00
Commodities and other	109712663A	S	025626995.01	79410505	CC - SI - Commodities	4,365,000.00
Commodities and other	109714329A	S	025234691.01	79011320	CC - SI - Commodities	9,592,500.00
Commodities and other	109748363A	B	025626490.01	79410505	CC - SI - Commodities	4,215,000.00
Commodities and other	109749756A	S	025225780.01	79011320	CC - SI - Commodities	12,645,000.00
Commodities and other	108627144A	B	025321027.01	79014007	CC - NYK - Commodities	1,468,160.00
Commodities and other	108627799A	B	025321027.01	79014027	CC - NYK - Commodities	2,646,000.00
Commodities and other	108627209A	S	025321027.01	79014027	CC - NYK - Commodities	4,896,000.00
Commodities and other	73802247A	B	025340225.01	79014027	CC - NYK - Commodities	9,920,000.00
Commodities and other	73802303A	S	025340225.01	79014027	CC - NYK - Commodities	39,680,000.00
Commodities and other	73802305A	S	025340225.01	79014027	CC - NYK - Commodities	39,680,000.00
Commodities and other	73982947A	S	025340225.01	79014007	CC - NYK - Commodities	19,840,000.00
Commodities and other	74095108A	B	025270075.01	79093014	CC - LDN - Commodities	13,765,712.21
Commodities and other	73990375A	B	025285792.01	79014034	CC - NYK - Commodities	23,808,000.00
Commodities and other	73990370A	B	025285792.01	79014034	CC - NYK - Commodities	23,808,000.00
Commodities and other	73990378A	B	025285784.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	73990368A	B	025285784.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	74103675A	S	025335522.01	79014007	CC - NYK - Commodities	13,020,833.28
Commodities and other	74470644A	B	025250051.01	79014034	CC - NYK - Commodities	23,808,000.00
Commodities and other	74916760A	S	025270075.01	79090023	CC - LDN - Commodities	13,763,561.25
Commodities and other	75300955A	S	025930801.01	79014034	CC - NYK - Commodities	3,968,000.00
Commodities and other	76404685A	B	025340225.01	79014007	CC - NYK - Commodities	25,157,120.00
Commodities and other	76464221A	S	025321027.01	79014007	CC - NYK - Commodities	158,720.00
Commodities and other	77780257A	B	025340225.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	77780088A	S	025340225.01	79014034	CC - NYK - Commodities	23,649,280.00
Commodities and other	77788637A	S	025348038.01	79014034	CC - NYK - Commodities	952,320.00
Commodities and other	77903819A	B	025340225.01	79014034	CC - NYK - Commodities	79,360,000.00
Commodities and other	77903858A	S	025340225.01	79014034	CC - NYK - Commodities	45,235,200.00
Commodities and other	108631524A	S	025333287.01	79014034	CC - NYK - Commodities	552,187.50
Commodities and other	78063561A	S	025930835.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	78125137A	S	025285792.01	79014034	CC - NYK - Commodities	23,808,000.00
Commodities and other	78125392A	B	025285792.01	79014034	CC - NYK - Commodities	23,808,000.00
Commodities and other	78130159A	S	025285784.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	78130170A	B	025285784.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	109758101A	B	025340225.01	79011227	CC - LDN - Commodities	7,931,009.39
Commodities and other	109758635A	B	025348038.01	79011227	CC - LDN - Commodities	881,223.27

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78401129A	S	025333287.01	79014034	CC - NYK - Commodities	3,167,500.00
Commodities and other	78401118A	B	025333287.01	79014034	CC - NYK - Commodities	3,676,562.50
Commodities and other	108680431A	S	025289976.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	79980257A	B	025297029.01	79092001	CC - LDN - Commodities	5,296,539.06
Commodities and other	79980269A	S	025297029.01	79092001	CC - LDN - Commodities	5,296,539.06
Commodities and other	79980282A	B	025297029.01	79092001	CC - LDN - Commodities	33,307,973.04
Commodities and other	79980305A	S	025297029.01	79092001	CC - LDN - Commodities	33,307,973.04
Commodities and other	81737878A	B	025289190.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	81737874A	B	025289190.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	81737876A	B	025289190.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	83073469A	B	025930835.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	106290506A	B	025211020.01	79092035	CC - LDN - Commodities	1,102.99
Commodities and other	55523338A	S	025216060.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	55523345A	S	025216060.01	79092001	CC - LDN - Commodities	27,574,651.50
Commodities and other	108609748A	B	025279787.01	79011450	CC - SI - Commodities	2,841,883.20
Commodities and other	108610050A	B	025279787.01	79011451	CC - SI - Commodities	1,864,806.84
Commodities and other	108625273A	B	025410424.01	79250102	CC - SI - Commodities	5,171,400.00
Commodities and other	109644697A	S	025230871.01	79011451	CC - SI - Commodities	805,956.13
Commodities and other	109644703A	S	025230871.01	79011451	CC - SI - Commodities	1,494,561.50
Commodities and other	107264806A	S	025279993.01	79016831	CC - SI - Commodities	395,386.64
Commodities and other	109644735A	S	025265836.01	79011451	CC - SI - Commodities	9,093,892.70
Commodities and other	109644738A	S	025265836.01	79011451	CC - SI - Commodities	2,467,212.63
Commodities and other	109644764A	S	025265836.01	79011420	CC - SI - Commodities	366,997.88
Commodities and other	109644778A	S	025289109.01	79011451	CC - SI - Commodities	9,190,367.04
Commodities and other	109644784A	S	025274853.01	79011451	CC - SI - Commodities	13,785,550.56
Commodities and other	76341635A	S	025281338.01	79014008	CC - NYK - Commodities	5,844,750.00
Commodities and other	108608538A	B	025413642.01	74132363	CC - NYK - Commodities	30,807,155.20
Commodities and other	76641185A	S	025258708.01	79016840	CC - SI - Commodities	4,773,600.00
Commodities and other	76641191A	S	025258708.01	79016840	CC - SI - Commodities	4,773,600.00
Commodities and other	108610098A	B	025258708.01	79016840	CC - SI - Commodities	397,800.00
Commodities and other	109644742A	S	025289109.01	79011451	CC - SI - Commodities	4,595,183.52
Commodities and other	108664155A	S	025309048.01	79016840	CC - SI - Commodities	785,600.00
Commodities and other	108610184A	B	025226341.01	79016840	CC - SI - Commodities	1,573,400.00
Commodities and other	108610558A	S	025628413.01	79410501	CC - SI - Commodities	24,095.75
Commodities and other	108664289A	B	025233354.01	79016848	CC - SI - Commodities	1,964,000.00
Commodities and other	84977685A	S	025630526.01	79411108	CC - NYK - Commodities	2,026,180.00
Commodities and other	85342765A	B	025410341.01	79251017	CC - LDN - Commodities	3,294,958.32
Commodities and other	86155129A	S	025630526.01	79410114	CC - SI - Commodities	16,860,000.00
Commodities and other	86152257A	S	025630526.01	79410114	CC - SI - Commodities	16,860,000.00
Commodities and other	86153137A	S	025630526.01	79410114	CC - SI - Commodities	12,645,000.00
Commodities and other	86154455A	S	025630526.01	79410114	CC - SI - Commodities	12,645,000.00
Commodities and other	86153268A	S	025630526.01	79410114	CC - SI - Commodities	12,645,000.00
Commodities and other	86155561A	S	025630526.01	79410114	CC - SI - Commodities	10,116,000.00
Commodities and other	86170719A	B	025628330.01	79411124	CC - NYK - Commodities	35,857,500.00
Commodities and other	86170817A	B	025628330.01	79411124	CC - NYK - Commodities	45,675,000.00
Commodities and other	87218643A	S	025630526.01	79411108	CC - NYK - Commodities	2,026,180.00
Commodities and other	108664253A	B	025226648.01	79016848	CC - SI - Commodities	1,964,000.00
Commodities and other	108725111A	S	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	87319609A	S	025410580.01	74132363	CC - NYK - Commodities	1,168,950.00
Commodities and other	108725122A	S	025345315.01	79011330	CC - LDN - Commodities	2,270,537.00
Commodities and other	87592822A	S	025630526.01	79411108	CC - NYK - Commodities	2,026,180.00
Commodities and other	108610380A	S	025286741.01	79011316	CC - SI - Commodities	642,717.25
Commodities and other	108610407A	B	025233354.01	79016848	CC - SI - Commodities	3,304,140.00
Commodities and other	108664298A	S	025626706.01	79412016	CC - SI - Commodities	7,856,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108664274A	B	025284217.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	88715869A	S	025410580.01	79250009	CC - SI - Commodities	1,264,500.00
Commodities and other	88710506A	S	025630526.01	79411108	CC - NYK - Commodities	2,026,180.00
Commodities and other	108664548A	B	025321407.01	79011316	CC - SI - Commodities	1,953,000.00
Commodities and other	108664531A	B	025321407.01	79011316	CC - SI - Commodities	1,823,000.00
Commodities and other	108610574A	S	025628413.01	79410501	CC - SI - Commodities	147,525.00
Commodities and other	108610469A	B	025630021.01	79410505	CC - SI - Commodities	1,598,750.00
Commodities and other	89096574A	S	025630526.01	79411002	CC - NYK - Commodities	2,026,180.00
Commodities and other	89498052A	S	025630526.01	79411002	CC - NYK - Commodities	2,026,180.00
Commodities and other	108610386A	B	025629502.01	79410110	CC - SI - Commodities	795,600.00
Commodities and other	89749598A	B	025264888.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	89749605A	B	025264888.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	108605273A	B	025233354.01	79014625	CC - NYK - Commodities	2,438,275.00
Commodities and other	108664501A	S	025284217.01	79011316	CC - SI - Commodities	2,278,750.00
Commodities and other	108664569A	B	025226648.01	79011316	CC - SI - Commodities	4,557,500.00
Commodities and other	108658107A	S	025231192.01	79014625	CC - NYK - Commodities	3,657,412.50
Commodities and other	108664668A	B	025625286.01	79410110	CC - SI - Commodities	6,547,500.00
Commodities and other	108664627A	B	025625286.01	79410110	CC - SI - Commodities	6,547,500.00
Commodities and other	108664635A	B	025625286.01	79410110	CC - SI - Commodities	3,273,750.00
Commodities and other	108664593A	B	025625286.01	79410110	CC - SI - Commodities	6,547,500.00
Commodities and other	108610603A	S	025286741.01	79011316	CC - SI - Commodities	835,975.00
Commodities and other	89869652A	S	025630526.01	79411002	CC - NYK - Commodities	2,026,180.00
Commodities and other	108659588A	B	025228073.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108664669A	B	025284217.01	79016848	CC - SI - Commodities	3,928,000.00
Commodities and other	108664698A	S	025264110.01	79016850	CC - SI - Commodities	2,214,750.00
Commodities and other	108664604A	S	025233545.01	79016850	CC - SI - Commodities	1,476,500.00
Commodities and other	108664619A	B	025233545.01	79016850	CC - SI - Commodities	1,433,000.00
Commodities and other	90282303A	S	025248246.01	79016848	CC - SI - Commodities	7,798,000.00
Commodities and other	108664644A	S	025227133.01	79016850	CC - SI - Commodities	4,429,500.00
Commodities and other	108664656A	B	025227133.01	79016850	CC - SI - Commodities	4,299,000.00
Commodities and other	90461425A	S	025410580.01	74132368	CC - NYK - Commodities	1,168,950.00
Commodities and other	108610395A	S	025231192.01	79016848	CC - SI - Commodities	393,350.00
Commodities and other	90569174A	S	025231192.01	79011442	CC - SI - Commodities	1,888,080.00
Commodities and other	108664680A	B	025626573.01	79410505	CC - SI - Commodities	2,182,500.00
Commodities and other	108610493A	S	025231192.01	79011320	CC - SI - Commodities	2,145,973.15
Commodities and other	108610425A	B	025269333.01	79011410	CC - SI - Commodities	491,750.00
Commodities and other	108610436A	B	025269333.01	79011410	CC - SI - Commodities	491,750.00
Commodities and other	108610451A	B	025269333.01	79011410	CC - SI - Commodities	491,750.00
Commodities and other	108664864A	B	025410580.01	79250002	CC - SI - Commodities	505,800.00
Commodities and other	90818097A	S	025626714.01	79410505	CC - SI - Commodities	12,875,838.93
Commodities and other	90861189A	B	025626961.01	79412016	CC - SI - Commodities	7,798,000.00
Commodities and other	108616824A	B	025410358.01	74132369	CC - NYK - Commodities	5,000,000.00
Commodities and other	108664932A	B	025267949.01	79011320	CC - SI - Commodities	8,730,000.00
Commodities and other	108682503A	S	025345315.01	79016850	CC - SI - Commodities	2,175,000.00
Commodities and other	108664948A	B	025345315.01	79016850	CC - SI - Commodities	2,149,500.00
Commodities and other	108664964A	B	025233545.01	79016850	CC - SI - Commodities	2,214,750.00
Commodities and other	108664889A	S	025233545.01	79016850	CC - SI - Commodities	2,149,500.00
Commodities and other	108664983A	B	025225780.01	79011316	CC - SI - Commodities	2,278,750.00
Commodities and other	108664910A	B	025216813.01	79016848	CC - SI - Commodities	1,964,000.00
Commodities and other	108665041A	B	025264110.01	79016848	CC - SI - Commodities	1,964,000.00
Commodities and other	108610799A	S	025625286.01	79410110	CC - SI - Commodities	2,749,600.00
Commodities and other	108616864A	B	025410358.01	74132368	CC - NYK - Commodities	5,000,000.00
Commodities and other	108665000A	S	025945148.01	79011320	CC - SI - Commodities	419,040.00
Commodities and other	108665017A	S	025945148.01	79011320	CC - SI - Commodities	404,640.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108611016A	B	025233511.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	108665107A	B	025227133.01	79016850	CC - SI - Commodities	2,214,750.00
Commodities and other	108666672A	S	025227133.01	79016850	CC - SI - Commodities	2,149,500.00
Commodities and other	108610805A	S	025627985.01	79410501	CC - SI - Commodities	393,400.00
Commodities and other	92246140A	B	025345315.01	79011410	CC - SI - Commodities	27,345,000.00
Commodities and other	108610833A	S	025628413.01	79410501	CC - SI - Commodities	49,175.00
Commodities and other	108666696A	B	025226960.01	79011316	CC - SI - Commodities	2,458,750.00
Commodities and other	108626038A	S	025413642.01	79011282	CC - NYK - Commodities	30,807,155.20
Commodities and other	108666792A	B	025309048.01	79011320	CC - SI - Commodities	4,215,000.00
Commodities and other	108666685A	B	025227133.01	79016850	CC - SI - Commodities	2,214,750.00
Commodities and other	108666755A	S	025227133.01	79016850	CC - SI - Commodities	2,149,500.00
Commodities and other	108611342A	S	025226341.01	79011320	CC - SI - Commodities	1,598,750.00
Commodities and other	84516274A	S	025930835.01	79014026	CC - NYK - Commodities	79,360,000.00
Commodities and other	88037062A	S	025289190.01	79011061	CC - NYK - Commodities	25,500,000.00
Commodities and other	88030938A	S	025216813.01	79011061	CC - NYK - Commodities	14,400,000.00
Commodities and other	109675781A	B	025289190.01	79011061	CC - NYK - Commodities	550,000,000.00
Commodities and other	109675805A	S	025289190.01	79011061	CC - NYK - Commodities	715,000,000.00
Commodities and other	89079267A	S	025216813.01	79011061	CC - NYK - Commodities	2,880,000.00
Commodities and other	90106398A	B	025216813.01	79011061	CC - NYK - Commodities	24,480,000.00
Commodities and other	109730784A	B	025940321.01	79011061	CC - NYK - Commodities	1,351,872.06
Commodities and other	109730844A	B	025335522.01	79011061	CC - NYK - Commodities	1,632,604.05
Commodities and other	109730809A	B	025317595.01	79011061	CC - NYK - Commodities	1,668,904.55
Commodities and other	109730852A	B	025804634.01	79011061	CC - NYK - Commodities	834,421.67
Commodities and other	109730780A	B	025804634.01	79011061	CC - NYK - Commodities	661,122.00
Commodities and other	109730795A	B	025335522.01	79011061	CC - NYK - Commodities	5,389,552.25
Commodities and other	109730798A	B	025317595.01	79011061	CC - NYK - Commodities	1,542,618.00
Commodities and other	109730789A	B	025335530.01	79011061	CC - NYK - Commodities	3,233,733.37
Commodities and other	77224188A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	77224218A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	77248932A	B	025257536.01	79011751	CC - NYK - Commodities	16,872,309.72
Commodities and other	109675536A	S	025337247.01	79011727	CC - NYK - Commodities	40,080,000.00
Commodities and other	109675538A	B	025337247.01	79011727	CC - NYK - Commodities	4,089,162.00
Commodities and other	77252705A	S	025267907.01	79010460	CC - NYK - Commodities	5,119,800.00
Commodities and other	77252485A	B	025336967.01	79900002	CC - NYK - Commodities	5,629,448.00
Commodities and other	109713615A	B	025267949.01	79010606	CC - NYK - Commodities	3,116,400.00
Commodities and other	77254379A	S	025294075.01	79010460	CC - NYK - Commodities	8,508,850.00
Commodities and other	109714518A	S	025225871.01	79011730	CC - NYK - Commodities	9,293,550.00
Commodities and other	108626044A	S	025226291.01	79014007	CC - NYK - Commodities	396,800.00
Commodities and other	108626031A	S	025331935.01	79014007	CC - NYK - Commodities	930,000.00
Commodities and other	77298424A	S	025226341.01	79011751	CC - NYK - Commodities	23,808,000.00
Commodities and other	77299846A	B	025267949.01	79010955	CC - NYK - Commodities	45,827,775.00
Commodities and other	77299858A	B	025338674.01	79010955	CC - NYK - Commodities	15,275,925.00
Commodities and other	77300239A	B	025267949.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	108631061A	S	025331935.01	79019980	CC - NYK - Commodities	1,256,430.00
Commodities and other	108631053A	S	025331935.01	79019980	CC - NYK - Commodities	151,032.00
Commodities and other	77303010A	S	025232836.01	79011751	CC - NYK - Commodities	4,761,600.00
Commodities and other	108631001A	B	025331935.01	79019983	CC - NYK - Commodities	421,522.50
Commodities and other	77303786A	S	025232836.01	79011751	CC - NYK - Commodities	71,424,000.00
Commodities and other	77303784A	B	025331935.01	79019983	CC - NYK - Commodities	13,896,645.00
Commodities and other	77303787A	B	025331935.01	79019983	CC - NYK - Commodities	13,896,645.00
Commodities and other	108631049A	B	025331935.01	79019983	CC - NYK - Commodities	203,112.00
Commodities and other	77304941A	B	025331935.01	79019983	CC - NYK - Commodities	2,391,480.00
Commodities and other	77304944A	B	025331935.01	79019983	CC - NYK - Commodities	2,391,480.00
Commodities and other	77304460A	S	025227133.01	79010460	CC - NYK - Commodities	10,283,875.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77308355A	S	025232836.01	79011751	CC - NYK - Commodities	23,808,000.00
Commodities and other	77308356A	S	025226341.01	79011751	CC - NYK - Commodities	23,808,000.00
Commodities and other	109767702A	B	025252826.01	79092015	CC - LDN - Commodities	1,102.99
Commodities and other	77333779A	S	025225871.01	79010460	CC - NYK - Commodities	20,567,750.00
Commodities and other	108631073A	S	025331935.01	79019980	CC - NYK - Commodities	593,712.00
Commodities and other	108631062A	B	025331935.01	79019983	CC - NYK - Commodities	812,448.00
Commodities and other	77337403A	B	025331935.01	79019983	CC - NYK - Commodities	4,782,960.00
Commodities and other	77337407A	B	025331935.01	79019983	CC - NYK - Commodities	4,782,960.00
Commodities and other	108631067A	B	025331935.01	79019983	CC - NYK - Commodities	451,794.00
Commodities and other	108631103A	S	025331935.01	79019980	CC - NYK - Commodities	374,976.00
Commodities and other	77338232A	S	025231192.01	79011751	CC - NYK - Commodities	95,232,000.00
Commodities and other	77339637A	B	025277971.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	108626251A	S	025226291.01	79014034	CC - NYK - Commodities	1,500,000.00
Commodities and other	108626306A	S	025226291.01	79014034	CC - NYK - Commodities	376,960.00
Commodities and other	108659532A	B	025226648.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	108605304A	B	025265802.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	78859009A	B	025268889.01	79014007	CC - NYK - Commodities	1,428,480.00
Commodities and other	78858255A	B	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	78858472A	S	025277971.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	108655215A	B	025320821.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	78858564A	S	025226333.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	108626331A	B	025247875.01	79014034	CC - NYK - Commodities	201,500.00
Commodities and other	78859947A	S	025319237.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	78859960A	B	025319237.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	78892881A	B	025935933.01	79010465	CC - NYK - Commodities	3,359,344.18
Commodities and other	78892749A	B	025935933.01	79014007	CC - NYK - Commodities	1,262,458.88
Commodities and other	108631108A	B	025935933.01	79019983	CC - NYK - Commodities	60,595.64
Commodities and other	78892789A	B	025935933.01	79019983	CC - NYK - Commodities	668,217.78
Commodities and other	108605310A	S	025234774.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	78888135A	S	025943176.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	78888460A	B	025290982.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	108659556A	B	025226648.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	78889423A	B	025228073.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	108631100A	S	025257205.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108604070A	B	025232836.01	79011016	CC - NYK - Commodities	1,984,000.00
Commodities and other	78890723A	S	025943176.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	78890739A	S	025943176.01	79011751	CC - NYK - Commodities	9,536,255.40
Commodities and other	108626245A	S	025226333.01	79014034	CC - NYK - Commodities	3,000,000.00
Commodities and other	108626302A	S	025233511.01	79014034	CC - NYK - Commodities	1,500,000.00
Commodities and other	108626247A	S	025226333.01	79014034	CC - NYK - Commodities	634,880.00
Commodities and other	108626256A	S	025233511.01	79014034	CC - NYK - Commodities	317,440.00
Commodities and other	78891697A	B	025226291.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	78891906A	S	025226291.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	108604073A	B	025265802.01	79011016	CC - NYK - Commodities	1,984,000.00
Commodities and other	78894319A	B	025318577.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108659594A	B	025216813.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	108626320A	S	025315193.01	79014034	CC - NYK - Commodities	1,325,000.00
Commodities and other	108626359A	S	025315193.01	79014034	CC - NYK - Commodities	198,400.00
Commodities and other	108659600A	B	025234774.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108605343A	S	025234774.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	109751554A	B	025294497.01	79097098	CC - NYK - Commodities	606,758.65
Commodities and other	109751557A	S	025309253.01	79097098	CC - NYK - Commodities	202,252.88
Commodities and other	78935868A	B	025337247.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	108626314A	B	025237900.01	79014034	CC - NYK - Commodities	116,870.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78937467A	S	025225608.01	79010151	CC - NYK - Commodities	6,093,675.00
Commodities and other	78973644A	B	025225871.01	79010151	CC - NYK - Commodities	9,570,300.00
Commodities and other	109713123A	B	025336777.01	79010131	CC - NYK - Commodities	1,641,675.00
Commodities and other	109713115A	S	025226341.01	79010131	CC - NYK - Commodities	1,641,675.00
Commodities and other	78980146A	B	025226341.01	79011751	CC - NYK - Commodities	47,616,000.00
Commodities and other	108659624A	B	025284217.01	79011751	CC - NYK - Commodities	681,161.10
Commodities and other	108605337A	S	025216813.01	79014625	CC - NYK - Commodities	1,168,950.00
Commodities and other	78983442A	B	025216813.01	79014625	CC - NYK - Commodities	14,027,400.00
Commodities and other	108659607A	B	025226648.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	79029687A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	79029755A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108659562A	B	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	79239231A	S	025210972.01	79016396	CC - LDN - Commodities	14,000.00
Commodities and other	79035770A	S	025337247.01	79010606	CC - NYK - Commodities	19,193,040.00
Commodities and other	79037593A	B	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108760113A	B	025250697.01	79010465	CC - NYK - Commodities	2,571,360.00
Commodities and other	108655225A	S	025336967.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108655235A	B	025319237.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	79065144A	S	025935396.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	79066018A	B	025226648.01	79014625	CC - NYK - Commodities	53,562,888.00
Commodities and other	108659575A	B	025290982.01	79011751	CC - NYK - Commodities	29,728,231.00
Commodities and other	79068433A	S	025231192.01	79011016	CC - NYK - Commodities	38,092,800.00
Commodities and other	79068618A	B	025226341.01	79014625	CC - NYK - Commodities	9,351,600.00
Commodities and other	108605319A	S	025216813.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	79068772A	B	025216813.01	79014625	CC - NYK - Commodities	9,351,600.00
Commodities and other	108605348A	S	025232836.01	79014625	CC - NYK - Commodities	1,948,250.00
Commodities and other	79068901A	B	025232836.01	79014625	CC - NYK - Commodities	23,379,000.00
Commodities and other	108606402A	S	025232836.01	79014625	CC - NYK - Commodities	1,948,250.00
Commodities and other	79069591A	B	025232836.01	79014625	CC - NYK - Commodities	23,379,000.00
Commodities and other	108606388A	S	025255654.01	79014625	CC - NYK - Commodities	389,650.00
Commodities and other	79070036A	B	025255654.01	79014625	CC - NYK - Commodities	4,675,800.00
Commodities and other	79077170A	B	025315193.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	79078339A	S	025226341.01	79011016	CC - NYK - Commodities	23,808,000.00
Commodities and other	108736402A	B	025277625.01	79900060	CC - NYK - Commodities	1,414,430.77
Commodities and other	108659536A	B	025284217.01	79011751	CC - NYK - Commodities	1,673,840.25
Commodities and other	79147940A	B	025315193.01	79014625	CC - NYK - Commodities	9,351,600.00
Commodities and other	79158143A	B	025267949.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	108659627A	B	025226648.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108659612A	B	025267949.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108676803A	B	025265802.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	79217668A	S	025265802.01	79014625	CC - NYK - Commodities	14,284,800.00
Commodities and other	79217681A	B	025265802.01	79014625	CC - NYK - Commodities	14,284,800.00
Commodities and other	108604036A	S	025231192.01	79011016	CC - NYK - Commodities	1,984,000.00
Commodities and other	108659541A	S	025231192.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108659641A	B	025231192.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	79219980A	S	025231192.01	79014625	CC - NYK - Commodities	25,686,000.00
Commodities and other	108760116A	B	025237900.01	79010606	CC - NYK - Commodities	20,058,300.00
Commodities and other	108631069A	S	025293085.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108631815A	B	025293085.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	108659653A	B	025228073.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	79227328A	B	025233354.01	79014034	CC - NYK - Commodities	1,038,450.00
Commodities and other	79227595A	S	025267089.01	79011061	CC - NYK - Commodities	2,949,450.00
Commodities and other	79227476A	S	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	79227586A	B	025231192.01	79010460	CC - NYK - Commodities	10,156,125.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	79230146A	S	025267089.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	79228971A	S	025225608.01	79010606	CC - NYK - Commodities	4,062,450.00
Commodities and other	79251698A	S	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	79251758A	B	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108659659A	B	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	79256409A	S	025336967.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	79256995A	B	025225871.01	79010606	CC - NYK - Commodities	7,918,440.00
Commodities and other	79257126A	S	025234949.01	79010606	CC - NYK - Commodities	8,416,620.00
Commodities and other	79258353A	S	025336967.01	79097008	CC - NYK - Commodities	25,202,584.62
Commodities and other	79258393A	B	025336967.01	79097008	CC - NYK - Commodities	25,074,000.00
Commodities and other	79258782A	B	025332248.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	79258802A	S	025332248.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	109758632A	B	025348038.01	79011227	CC - LDN - Commodities	881,223.27
Commodities and other	109690968A	S	025215880.01	79092017	CC - LDN - Commodities	1.00
Commodities and other	63120349A	B	025323411.01	79014748	CC - NYK - Commodities	24.04
Commodities and other	64261303A	B	025211905.01	79093014	CC - LDN - Commodities	22,025,139.53
Commodities and other	64458115A	B	025211905.01	79093014	CC - LDN - Commodities	22,025,139.53
Commodities and other	64491096A	B	025211905.01	79093014	CC - LDN - Commodities	22,025,139.53
Commodities and other	64491097A	B	025211905.01	79093014	CC - LDN - Commodities	22,025,139.53
Commodities and other	64691163A	B	025211905.01	79093014	CC - LDN - Commodities	17,620,111.63
Commodities and other	64725811A	B	025211905.01	79093014	CC - LDN - Commodities	44,050,279.07
Commodities and other	66577711A	B	025211905.01	79093014	CC - LDN - Commodities	44,050,279.07
Commodities and other	66601429A	B	025211905.01	79093014	CC - LDN - Commodities	22,025,139.53
Commodities and other	66601458A	B	025211905.01	79093014	CC - LDN - Commodities	22,025,139.53
Commodities and other	66602527A	B	025211905.01	79093014	CC - LDN - Commodities	44,050,279.07
Commodities and other	66602528A	B	025211905.01	79093014	CC - LDN - Commodities	44,050,279.07
Commodities and other	66656863A	B	025211905.01	79093014	CC - LDN - Commodities	88,100,558.14
Commodities and other	66656865A	B	025211905.01	79093014	CC - LDN - Commodities	88,100,558.14
Commodities and other	66738514A	B	025211905.01	79093014	CC - LDN - Commodities	88,100,558.14
Commodities and other	66867526A	B	025211905.01	79093014	CC - LDN - Commodities	44,050,279.07
Commodities and other	66867528A	B	025211905.01	79093014	CC - LDN - Commodities	44,050,279.07
Commodities and other	66948275A	B	025211905.01	79093014	CC - LDN - Commodities	44,050,279.07
Commodities and other	67028153A	B	025211905.01	79093014	CC - LDN - Commodities	44,050,279.07
Commodities and other	67147874A	B	025211905.01	79093014	CC - LDN - Commodities	44,050,279.07
Commodities and other	67802154A	B	025336488.01	79011908	CC - NYK - Commodities	71,680,000.00
Commodities and other	67906934A	B	025313016.01	79011917	CC - NYK - Commodities	10,000,000.00
Commodities and other	70258164A	B	025313016.01	79011917	CC - NYK - Commodities	10,000,000.00
Commodities and other	71372951A	B	025216466.01	79011917	CC - NYK - Commodities	10,000,000.00
Commodities and other	108736570A	S	025336967.01	79097020	CC - NYK - Commodities	3,771,815.38
Commodities and other	71888847A	B	025336967.01	79097020	CC - NYK - Commodities	43,890,215.38
Commodities and other	71891630A	S	025283524.01	79900060	CC - NYK - Commodities	5,677,728.00
Commodities and other	71893292A	B	025336967.01	79097008	CC - NYK - Commodities	24,988,276.92
Commodities and other	108736573A	S	025336967.01	79097008	CC - NYK - Commodities	3,150,323.08
Commodities and other	71893350A	B	025336967.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	71893393A	B	025318577.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	108736656A	S	025318577.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	71893653A	S	025336967.01	79900053	CC - NYK - Commodities	5,648,760.00
Commodities and other	71895579A	S	025318577.01	79097010	CC - NYK - Commodities	10,972,553.85
Commodities and other	108654948A	S	025286840.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	71919820A	B	025332248.01	79010956	CC - NYK - Commodities	12,890,800.00
Commodities and other	71919837A	S	025332248.01	79010956	CC - NYK - Commodities	12,890,800.00
Commodities and other	108654635A	S	025317652.01	79900002	CC - NYK - Commodities	2,178,393.60
Commodities and other	108654739A	S	025317652.01	79900002	CC - NYK - Commodities	824,139.60
Commodities and other	109750556A	S	025317652.01	79900002	CC - NYK - Commodities	393,144.04

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109750550A	S	025317652.01	79900002	CC - NYK - Commodities	1,038,213.12
Commodities and other	71945360A	S	025277625.01	79097010	CC - NYK - Commodities	10,972,553.85
Commodities and other	71945982A	B	025277625.01	79900068	CC - NYK - Commodities	10,929,692.31
Commodities and other	71949486A	S	025277971.01	79097010	CC - NYK - Commodities	21,945,107.69
Commodities and other	71950060A	S	025277971.01	79900068	CC - NYK - Commodities	10,929,692.31
Commodities and other	71950094A	B	025336967.01	79900068	CC - NYK - Commodities	10,929,692.31
Commodities and other	71952361A	S	025338989.01	79096246	CC - LDN - Commodities	57,500.00
Commodities and other	72008973A	S	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	72033344A	S	025284027.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	72060921A	B	025277963.01	79097020	CC - NYK - Commodities	12,494,138.46
Commodities and other	108817905A	S	025277971.01	79097006	CC - NYK - Commodities	3,771,815.38
Commodities and other	108817895A	S	025277971.01	79097006	CC - NYK - Commodities	3,771,815.38
Commodities and other	108817899A	S	025336967.01	79900069	CC - NYK - Commodities	942,953.85
Commodities and other	108817890A	S	025336967.01	79900069	CC - NYK - Commodities	942,953.85
Commodities and other	72090263A	S	025336967.01	79097028	CC - NYK - Commodities	10,972,553.85
Commodities and other	108900132A	S	025277625.01	79014747	CC - NYK - Commodities	618,707.69
Commodities and other	72115458A	B	025328295.01	79097020	CC - NYK - Commodities	21,945,107.69
Commodities and other	72115477A	S	025328295.01	79097020	CC - NYK - Commodities	21,945,107.69
Commodities and other	72132906A	B	025336967.01	79097028	CC - NYK - Commodities	61,589,538.46
Commodities and other	72133298A	S	025336967.01	79097028	CC - NYK - Commodities	62,470,692.31
Commodities and other	108817897A	S	025277971.01	79010876	CC - NYK - Commodities	2,828,861.54
Commodities and other	108817892A	S	025277971.01	79010876	CC - NYK - Commodities	2,828,861.54
Commodities and other	108736650A	B	025277971.01	79097020	CC - NYK - Commodities	942,953.85
Commodities and other	108736653A	B	025277625.01	79097020	CC - NYK - Commodities	942,953.85
Commodities and other	72167388A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108736665A	B	025277625.01	79900074	CC - NYK - Commodities	3,771,815.38
Commodities and other	72196858A	S	025338989.01	79096246	CC - LDN - Commodities	8,050.00
Commodities and other	72197506A	B	025277625.01	79097020	CC - NYK - Commodities	21,859,384.62
Commodities and other	72232316A	S	025338989.01	79096246	CC - LDN - Commodities	8,855.00
Commodities and other	72230451A	S	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	72230477A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108736405A	B	025280454.01	79900060	CC - NYK - Commodities	942,953.85
Commodities and other	72363954A	S	025341538.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108654951A	B	025277971.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	72366931A	S	025277971.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	72392526A	B	025328295.01	79097020	CC - NYK - Commodities	24,988,276.92
Commodities and other	108736672A	S	025328295.01	79097020	CC - NYK - Commodities	2,100,215.38
Commodities and other	72392622A	S	025277625.01	79097020	CC - NYK - Commodities	37,482,415.38
Commodities and other	108736678A	B	025277625.01	79097020	CC - NYK - Commodities	3,150,323.08
Commodities and other	72397145A	B	025336967.01	79097020	CC - NYK - Commodities	10,929,692.31
Commodities and other	72397233A	S	025336967.01	79097020	CC - NYK - Commodities	10,929,692.31
Commodities and other	108655247A	B	025336967.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	72400589A	S	025336967.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	72400612A	S	025284027.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108654954A	B	025336967.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	72400659A	S	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108654969A	B	025277971.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	72400921A	S	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108655253A	B	025336967.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	72415027A	S	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	72418759A	B	025336967.01	79097020	CC - NYK - Commodities	21,859,384.62
Commodities and other	72425218A	B	025284027.01	79097020	CC - NYK - Commodities	5,464,846.15
Commodities and other	72454541A	B	025336967.01	79097008	CC - NYK - Commodities	50,405,169.23
Commodities and other	72476499A	S	025277971.01	79097028	CC - NYK - Commodities	5,486,276.92

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	72501807A	S	025277625.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	72501840A	B	025277625.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108654974A	S	025336967.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	72503706A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108656620A	B	025277971.01	79010956	CC - NYK - Commodities	2,090,400.00
Commodities and other	108656623A	B	025319237.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	72505960A	S	025277971.01	79010956	CC - NYK - Commodities	24,682,800.00
Commodities and other	72505974A	S	025319237.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	72532908A	B	025337247.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	72532892A	S	025225632.01	79010955	CC - NYK - Commodities	7,180,800.00
Commodities and other	72551093A	B	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	72553481A	B	025226341.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	72554509A	B	025268798.01	79014625	CC - NYK - Commodities	6,860,361.00
Commodities and other	72555001A	B	025268798.01	79014625	CC - NYK - Commodities	6,860,361.00
Commodities and other	109713532A	S	025227133.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	108664746A	B	025268798.01	79014625	CC - NYK - Commodities	2,286,787.00
Commodities and other	72585787A	B	025277971.01	79097020	CC - NYK - Commodities	10,929,692.31
Commodities and other	72611075A	S	025336967.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	72614885A	B	025315425.01	79011061	CC - NYK - Commodities	2,500,000.00
Commodities and other	72614888A	B	025227133.01	79011061	CC - NYK - Commodities	12,500,000.00
Commodities and other	72615268A	B	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108626324A	B	025233354.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	108736688A	B	025277971.01	79900068	CC - NYK - Commodities	1,414,430.77
Commodities and other	72663886A	S	025268798.01	79014625	CC - NYK - Commodities	6,860,361.00
Commodities and other	108760119A	B	025225871.01	79010465	CC - NYK - Commodities	5,008,500.00
Commodities and other	72698136A	S	025265802.01	79019921	CC - NYK - Commodities	14,284,800.00
Commodities and other	72721812A	S	025233354.01	79014032	CC - NYK - Commodities	15,000,000.00
Commodities and other	72721920A	S	025233354.01	79014009	CC - NYK - Commodities	2,618,880.00
Commodities and other	108626377A	B	025237900.01	79014032	CC - NYK - Commodities	126,489.30
Commodities and other	72743670A	S	025331935.01	79011398	CC - NYK - Commodities	19,047,525.00
Commodities and other	108900129A	B	025336967.01	79014747	CC - NYK - Commodities	618,707.69
Commodities and other	72744073A	S	025336967.01	79014747	CC - NYK - Commodities	7,199,507.69
Commodities and other	72744275A	S	025277971.01	79097008	CC - NYK - Commodities	24,988,276.92
Commodities and other	72744290A	B	025277971.01	79097008	CC - NYK - Commodities	25,202,584.62
Commodities and other	72744312A	S	025277971.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	109713415A	B	025234949.01	79014746	CC - NYK - Commodities	18,587,100.00
Commodities and other	72745137A	B	025277971.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	108656607A	S	025332248.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	72771284A	S	025336967.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	72773233A	S	025250051.01	79014007	CC - NYK - Commodities	39,680,000.00
Commodities and other	72773245A	B	025250051.01	79014007	CC - NYK - Commodities	39,680,000.00
Commodities and other	108664756A	S	025234691.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	109713302A	B	025231192.01	79010964	CC - NYK - Commodities	31,831,800.00
Commodities and other	109713311A	B	025345018.01	79010964	CC - NYK - Commodities	16,528,050.00
Commodities and other	108631816A	B	025327214.01	79019983	CC - NYK - Commodities	36,612.24
Commodities and other	72831577A	B	025327214.01	79019983	CC - NYK - Commodities	555,865.80
Commodities and other	72831631A	B	025327214.01	79019983	CC - NYK - Commodities	249,572.40
Commodities and other	72831763A	B	025327214.01	79019983	CC - NYK - Commodities	1,055,010.60
Commodities and other	72831766A	B	025327214.01	79019983	CC - NYK - Commodities	1,758,351.00
Commodities and other	108631833A	B	025327214.01	79019983	CC - NYK - Commodities	60,933.60
Commodities and other	72831579A	B	025327214.01	79019983	CC - NYK - Commodities	852,003.08
Commodities and other	72831634A	B	025327214.01	79019983	CC - NYK - Commodities	574,606.73
Commodities and other	72831769A	B	025327214.01	79019983	CC - NYK - Commodities	1,149,213.45
Commodities and other	72831772A	B	025327214.01	79019983	CC - NYK - Commodities	2,674,893.38

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108631827A	B	025327214.01	79019983	CC - NYK - Commodities	85,824.59
Commodities and other	72831676A	B	025327214.01	79019983	CC - NYK - Commodities	406,551.60
Commodities and other	72831941A	B	025327214.01	79019983	CC - NYK - Commodities	382,636.80
Commodities and other	72831887A	B	025327214.01	79019983	CC - NYK - Commodities	526,125.60
Commodities and other	72831891A	B	025327214.01	79019983	CC - NYK - Commodities	1,195,740.00
Commodities and other	108631842A	B	025327214.01	79019983	CC - NYK - Commodities	52,809.12
Commodities and other	72831597A	B	025327214.01	79019983	CC - NYK - Commodities	167,403.60
Commodities and other	72831682A	B	025327214.01	79019983	CC - NYK - Commodities	358,722.00
Commodities and other	72831894A	B	025327214.01	79019983	CC - NYK - Commodities	286,977.60
Commodities and other	72831897A	B	025327214.01	79019983	CC - NYK - Commodities	526,125.60
Commodities and other	108631831A	B	025327214.01	79019983	CC - NYK - Commodities	67,769.10
Commodities and other	72831601A	B	025327214.01	79019983	CC - NYK - Commodities	398,963.25
Commodities and other	72831942A	B	025327214.01	79019983	CC - NYK - Commodities	452,158.35
Commodities and other	72831900A	B	025327214.01	79019983	CC - NYK - Commodities	957,511.80
Commodities and other	72831907A	B	025327214.01	79019983	CC - NYK - Commodities	1,276,682.40
Commodities and other	108626382A	B	025247875.01	79014007	CC - NYK - Commodities	221,960.00
Commodities and other	108667487A	B	025317371.01	79014007	CC - NYK - Commodities	1,599,104.00
Commodities and other	72909009A	B	025268889.01	79014007	CC - NYK - Commodities	4,285,440.00
Commodities and other	72909223A	B	025227570.01	79010956	CC - NYK - Commodities	6,678,000.00
Commodities and other	72909305A	B	025227570.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	109713496A	S	025231192.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	72948602A	S	025265802.01	79010460	CC - NYK - Commodities	5,141,937.50
Commodities and other	73036588A	S	025336967.01	79097028	CC - NYK - Commodities	12,494,138.46
Commodities and other	73042861A	S	025227570.01	79010461	CC - NYK - Commodities	10,283,875.00
Commodities and other	73045527A	B	025315193.01	79019921	CC - NYK - Commodities	23,808,000.00
Commodities and other	73051056A	B	025227133.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	108627131A	S	025268889.01	79014007	CC - NYK - Commodities	23,808.00
Commodities and other	73086764A	B	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	73086777A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	73086801A	S	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	73086825A	S	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	73088531A	B	025277971.01	79097028	CC - NYK - Commodities	6,247,069.23
Commodities and other	108627138A	S	025233354.01	79019921	CC - NYK - Commodities	1,190,400.00
Commodities and other	108656642A	B	025277971.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	73151309A	S	025332248.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	73153160A	B	025265802.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	73179822A	B	025336967.01	79014747	CC - NYK - Commodities	7,199,507.69
Commodities and other	73179886A	S	025336967.01	79014747	CC - NYK - Commodities	7,171,384.62
Commodities and other	73181796A	B	025227133.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	73181811A	S	025227133.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	73182793A	S	025284498.01	79097020	CC - NYK - Commodities	1,092,969.23
Commodities and other	73212924A	B	025227133.01	79011151	CC - NYK - Commodities	10,183,950.00
Commodities and other	73212938A	S	025227133.01	79011151	CC - NYK - Commodities	10,156,125.00
Commodities and other	108606409A	B	025248154.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	108664751A	S	025271560.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	73269579A	S	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	73269570A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00
Commodities and other	73293040A	S	025331935.01	79014027	CC - NYK - Commodities	20,075,000.00
Commodities and other	73293476A	S	025331935.01	79014027	CC - NYK - Commodities	20,075,000.00
Commodities and other	108664769A	B	025264888.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	73299984A	B	025225871.01	79010131	CC - NYK - Commodities	5,565,000.00
Commodities and other	73299990A	S	025225871.01	79010131	CC - NYK - Commodities	5,565,000.00
Commodities and other	73300959A	B	025265802.01	79011727	CC - NYK - Commodities	25,025,000.00
Commodities and other	73323823A	S	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108664761A	B	025290982.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	73325202A	B	025227570.01	79010955	CC - NYK - Commodities	5,460,400.00
Commodities and other	73325180A	B	025277625.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108664822A	B	025290982.01	79014625	CC - NYK - Commodities	2,286,787.00
Commodities and other	108627108A	B	025226333.01	79014007	CC - NYK - Commodities	5,158,400.00
Commodities and other	73332156A	B	025336967.01	79010876	CC - NYK - Commodities	21,945,107.69
Commodities and other	73332175A	B	025336967.01	79010876	CC - NYK - Commodities	21,945,107.69
Commodities and other	73358310A	B	025337247.01	79010955	CC - NYK - Commodities	10,183,950.00
Commodities and other	73359789A	B	025337247.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	108631846A	S	025331935.01	79019980	CC - NYK - Commodities	2,499,189.00
Commodities and other	73360659A	S	025331935.01	79019980	CC - NYK - Commodities	14,333,550.00
Commodities and other	73360288A	S	025331935.01	79019980	CC - NYK - Commodities	13,937,269.50
Commodities and other	73360975A	S	025331935.01	79019980	CC - NYK - Commodities	4,759,965.00
Commodities and other	108631852A	S	025331935.01	79019980	CC - NYK - Commodities	621,054.00
Commodities and other	108631845A	S	025331935.01	79019980	CC - NYK - Commodities	959,248.50
Commodities and other	73361764A	S	025331935.01	79019980	CC - NYK - Commodities	4,736,970.00
Commodities and other	108627162A	S	025268889.01	79014007	CC - NYK - Commodities	7,936.00
Commodities and other	73395211A	B	025226341.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	109713319A	B	025231192.01	79010963	CC - NYK - Commodities	16,528,050.00
Commodities and other	109713296A	B	025231192.01	79010963	CC - NYK - Commodities	16,528,050.00
Commodities and other	108627168A	B	025231192.01	79019921	CC - NYK - Commodities	779,300.00
Commodities and other	73399419A	S	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	73399433A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	73457935A	S	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108715167A	S	025283433.01	79014702	CC - NYK - Commodities	359,500.05
Commodities and other	108627218A	S	025321027.01	79014027	CC - NYK - Commodities	2,700,000.00
Commodities and other	108627224A	B	025321027.01	79014027	CC - NYK - Commodities	4,800,000.00
Commodities and other	108627207A	S	025321027.01	79014009	CC - NYK - Commodities	992,000.00
Commodities and other	108664782A	B	025337247.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	73521002A	B	025336967.01	79900002	CC - NYK - Commodities	9,661,269.23
Commodities and other	73521024A	B	025336967.01	79900002	CC - NYK - Commodities	9,661,269.23
Commodities and other	108658200A	S	025317652.01	79900002	CC - NYK - Commodities	246,421.12
Commodities and other	73525105A	B	025277971.01	79010956	CC - NYK - Commodities	24,682,800.00
Commodities and other	73525120A	S	025277971.01	79010956	CC - NYK - Commodities	24,682,800.00
Commodities and other	73525133A	B	025277971.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	73525151A	S	025277971.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	73525184A	B	025332248.01	79010956	CC - NYK - Commodities	24,682,800.00
Commodities and other	73525202A	S	025332248.01	79010956	CC - NYK - Commodities	24,682,800.00
Commodities and other	73525223A	B	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	73525255A	S	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	73525351A	B	025277971.01	79010956	CC - NYK - Commodities	16,455,200.00
Commodities and other	73525373A	S	025277971.01	79010956	CC - NYK - Commodities	16,455,200.00
Commodities and other	108737026A	B	025250697.01	79010462	CC - NYK - Commodities	345,840.00
Commodities and other	108627178A	S	025233354.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108627187A	B	025233354.01	79014007	CC - NYK - Commodities	1,948,250.00
Commodities and other	108627197A	S	025267949.01	79014007	CC - NYK - Commodities	1,468,160.00
Commodities and other	108627152A	B	025267949.01	79014027	CC - NYK - Commodities	4,896,000.00
Commodities and other	108627806A	S	025267949.01	79014027	CC - NYK - Commodities	2,646,000.00
Commodities and other	73610488A	B	025227562.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	73610486A	S	025227562.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	108631853A	S	025293085.01	79019983	CC - NYK - Commodities	380,730.00
Commodities and other	108631871A	S	025293085.01	79019983	CC - NYK - Commodities	571,095.00
Commodities and other	108631859A	S	025293085.01	79019983	CC - NYK - Commodities	343,980.00
Commodities and other	108631903A	S	025293085.01	79019983	CC - NYK - Commodities	114,660.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108633099A	S	025293085.01	79019983	CC - NYK - Commodities	382,567.50
Commodities and other	108606406A	B	025293085.01	79019983	CC - NYK - Commodities	2,777,600.00
Commodities and other	109713509A	B	025315193.01	79011061	CC - NYK - Commodities	820,837.50
Commodities and other	108668369A	S	025269952.01	79014027	CC - NYK - Commodities	2,375,000.00
Commodities and other	108627895A	B	025269952.01	79014027	CC - NYK - Commodities	1,000,000.00
Commodities and other	108627918A	B	025269952.01	79014027	CC - NYK - Commodities	1,050,000.00
Commodities and other	108627911A	B	025269952.01	79014027	CC - NYK - Commodities	625,000.00
Commodities and other	108627958A	S	025269952.01	79014027	CC - NYK - Commodities	300,000.00
Commodities and other	73759209A	B	025225632.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	108664828A	B	025286311.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	73762486A	S	025315193.01	79014625	CC - NYK - Commodities	5,149,625.32
Commodities and other	73763499A	B	025225780.01	79014746	CC - NYK - Commodities	10,017,000.00
Commodities and other	73765821A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00
Commodities and other	73768322A	S	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	108606432A	B	025293085.01	79019983	CC - NYK - Commodities	1,587,200.00
Commodities and other	108633155A	S	025293085.01	79019983	CC - NYK - Commodities	621,600.00
Commodities and other	73767406A	B	025234691.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	73769035A	B	025234691.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108664843A	B	025234774.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108606426A	S	025234774.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108664833A	B	025248154.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	109713335A	B	025228313.01	79010963	CC - NYK - Commodities	7,345,800.00
Commodities and other	73829750A	B	025226341.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108664772A	B	025248154.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	73836976A	B	025226341.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	108633097A	S	025293085.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	108606440A	B	025293085.01	79019983	CC - NYK - Commodities	1,984,000.00
Commodities and other	108627929A	B	025240870.01	79014034	CC - NYK - Commodities	2,700,000.00
Commodities and other	109713322A	B	025345018.01	79010963	CC - NYK - Commodities	16,528,050.00
Commodities and other	108627967A	B	025226341.01	79014007	CC - NYK - Commodities	11,904,000.00
Commodities and other	108627937A	B	025240870.01	79014034	CC - NYK - Commodities	2,700,000.00
Commodities and other	73844364A	B	025240870.01	79014034	CC - NYK - Commodities	32,100,000.00
Commodities and other	73844674A	B	025240870.01	79014034	CC - NYK - Commodities	31,800,000.00
Commodities and other	73844406A	B	025240870.01	79014034	CC - NYK - Commodities	31,500,000.00
Commodities and other	73877582A	B	025335522.01	79014007	CC - NYK - Commodities	30,604,866.56
Commodities and other	73878884A	S	025226341.01	79019921	CC - NYK - Commodities	51,425,280.00
Commodities and other	108606671A	B	025240870.01	79014027	CC - NYK - Commodities	3,618,000.00
Commodities and other	73915079A	B	025240870.01	79014027	CC - NYK - Commodities	32,100,000.00
Commodities and other	73915118A	B	025240870.01	79014027	CC - NYK - Commodities	31,800,000.00
Commodities and other	73915146A	B	025240870.01	79014027	CC - NYK - Commodities	31,500,000.00
Commodities and other	108664865A	B	025225780.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108666621A	B	025248154.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108627916A	S	025226648.01	79019921	CC - NYK - Commodities	3,896,500.00
Commodities and other	73914619A	S	025336967.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	73914637A	B	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	109713981A	S	025337247.01	79010955	CC - NYK - Commodities	9,293,550.00
Commodities and other	73914766A	B	025337247.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	108606450A	S	025226333.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108666612A	B	025231192.01	79014625	CC - NYK - Commodities	701,500.00
Commodities and other	108627951A	B	025240870.01	79014034	CC - NYK - Commodities	5,300,000.00
Commodities and other	108627974A	B	025240870.01	79014034	CC - NYK - Commodities	3,551,000.00
Commodities and other	108606476A	S	025234774.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108666626A	B	025234774.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	73982661A	S	025227133.01	79014746	CC - NYK - Commodities	5,078,062.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108666618A	B	025226341.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108666639A	B	025231192.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	109713841A	B	025226341.01	79010955	CC - NYK - Commodities	4,646,775.00
Commodities and other	108666647A	B	025231192.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	108666633A	B	025231192.01	79014625	CC - NYK - Commodities	1,427,000.00
Commodities and other	108666624A	B	025234691.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	74016969A	B	025340225.01	79014034	CC - NYK - Commodities	10,316,800.00
Commodities and other	74016845A	S	025340225.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	74016899A	S	025340225.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	108627960A	S	025337247.01	79019921	CC - NYK - Commodities	793,600.00
Commodities and other	109713546A	B	025315193.01	79011061	CC - NYK - Commodities	820,837.50
Commodities and other	108627976A	B	025240870.01	79014034	CC - NYK - Commodities	1,802,000.00
Commodities and other	74023201A	B	025240870.01	79014034	CC - NYK - Commodities	25,440,000.00
Commodities and other	109713985A	S	025267949.01	79010955	CC - NYK - Commodities	3,060,750.00
Commodities and other	108666636A	B	025231192.01	79014679	CC - NYK - Commodities	713,500.00
Commodities and other	108666650A	B	025248154.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108666630A	B	025234949.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108606500A	S	025234949.01	79014625	CC - NYK - Commodities	3,968,000.00
Commodities and other	74070026A	S	025228073.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	74072715A	S	025277971.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	74072744A	B	025277971.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	108628809A	B	025240870.01	79014034	CC - NYK - Commodities	4,368,000.00
Commodities and other	108606488A	S	025234949.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108606457A	B	025234949.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108666661A	B	025234949.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	74073798A	B	025240870.01	79014034	CC - NYK - Commodities	56,160,000.00
Commodities and other	108666702A	B	025226333.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	74073705A	B	025336967.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	74099457A	B	025277971.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	74099481A	S	025277971.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	108628815A	S	025226648.01	79014007	CC - NYK - Commodities	2,380,800.00
Commodities and other	108666705A	S	025289976.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	74100557A	B	025226648.01	79014007	CC - NYK - Commodities	28,569,600.00
Commodities and other	108606510A	B	025289976.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	74102494A	S	025337247.01	79014625	CC - NYK - Commodities	20,548,800.00
Commodities and other	74104482A	B	025284027.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	74104495A	S	025284027.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	74104848A	S	025332248.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	108606480A	S	025234774.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108666709A	B	025234774.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	74140586A	S	025347998.01	79016396	CC - LDN - Commodities	23,784.32
Commodities and other	74107676A	S	025336967.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	108736856A	S	025332248.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108628812A	B	025226051.01	79014034	CC - NYK - Commodities	8,060,000.00
Commodities and other	74136686A	B	025226051.01	79014034	CC - NYK - Commodities	47,820,200.00
Commodities and other	109713338A	B	025265802.01	79010963	CC - NYK - Commodities	18,364,500.00
Commodities and other	108736845A	S	025277971.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	109713326A	B	025265802.01	79010963	CC - NYK - Commodities	18,364,500.00
Commodities and other	74141336A	S	025336488.01	79099891	CC - LDN - Commodities	12,959,992.85
Commodities and other	74141340A	S	025336488.01	79099891	CC - LDN - Commodities	14,999,996.97
Commodities and other	74140629A	S	025337247.01	79014625	CC - NYK - Commodities	10,274,400.00
Commodities and other	74141483A	B	025231192.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	108666643A	B	025290982.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108666716A	B	025234774.01	79014625	CC - NYK - Commodities	713,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108606513A	S	025234774.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	109757327A	B	025315151.01	79016087	CC - LDN - Commodities	1,603,356.29
Commodities and other	109757355A	B	025315151.01	79016087	CC - LDN - Commodities	801,678.14
Commodities and other	74166353A	B	025315151.01	79016087	CC - LDN - Commodities	2,486,561.02
Commodities and other	74166346A	B	025315151.01	79016087	CC - LDN - Commodities	2,486,561.02
Commodities and other	74166323A	B	025315151.01	79016087	CC - LDN - Commodities	2,472,973.26
Commodities and other	74166312A	B	025315151.01	79016087	CC - LDN - Commodities	2,472,973.26
Commodities and other	74166795A	B	025315151.01	79016087	CC - LDN - Commodities	1,236,486.63
Commodities and other	74166306A	B	025315151.01	79016087	CC - LDN - Commodities	1,236,486.63
Commodities and other	108668158A	B	025231192.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108668163A	B	025226333.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	109757361A	B	025315151.01	79016087	CC - LDN - Commodities	1,603,356.29
Commodities and other	74226038A	B	025315151.01	79016087	CC - LDN - Commodities	4,973,122.05
Commodities and other	74226041A	B	025315151.01	79016087	CC - LDN - Commodities	4,945,946.52
Commodities and other	74226068A	B	025315151.01	79016087	CC - LDN - Commodities	1,483,783.96
Commodities and other	109713347A	B	025337247.01	79010963	CC - NYK - Commodities	17,446,275.00
Commodities and other	109713355A	B	025337247.01	79010963	CC - NYK - Commodities	17,446,275.00
Commodities and other	108668198A	B	025286311.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108668194A	B	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	109653979A	B	025226051.01	79014022	CC - NYK - Commodities	11,626,500.00
Commodities and other	108628867A	B	025268889.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108656615A	S	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	74279198A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	74279233A	S	025284217.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	74281497A	B	025315151.01	79016087	CC - LDN - Commodities	1,989,248.82
Commodities and other	74281889A	B	025315193.01	79014034	CC - NYK - Commodities	10,935,000.00
Commodities and other	74281908A	S	025315193.01	79014034	CC - NYK - Commodities	8,570,880.00
Commodities and other	74312246A	S	025315193.01	79014625	CC - NYK - Commodities	709,076.30
Commodities and other	74312248A	S	025315193.01	79014625	CC - NYK - Commodities	535,932.85
Commodities and other	108656626A	S	025341801.01	79010956	CC - NYK - Commodities	6,994,800.00
Commodities and other	74315032A	B	025286840.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	109713919A	S	025225871.01	79010955	CC - NYK - Commodities	4,646,775.00
Commodities and other	74315397A	B	025225871.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	74316516A	B	025231192.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	109713539A	B	025315193.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	108817901A	B	025277971.01	79097006	CC - NYK - Commodities	1,885,907.69
Commodities and other	108818463A	B	025277971.01	79097006	CC - NYK - Commodities	1,885,907.69
Commodities and other	108818431A	B	025336967.01	79097006	CC - NYK - Commodities	942,953.85
Commodities and other	108818434A	B	025336967.01	79097006	CC - NYK - Commodities	942,953.85
Commodities and other	109757367A	B	025315151.01	79016087	CC - LDN - Commodities	641,342.52
Commodities and other	108668204A	B	025231192.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	74318590A	S	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	74318616A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	74318863A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	74322873A	S	025277625.01	79900053	CC - NYK - Commodities	9,661,269.23
Commodities and other	74342774A	B	025231192.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	108656650A	B	025286840.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108656636A	S	025277971.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	74345294A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	74346344A	S	025328162.01	79017908	CC - NYK - Commodities	18,228,600.00
Commodities and other	108656680A	S	025336967.01	79010958	CC - NYK - Commodities	4,462,200.00
Commodities and other	74378659A	S	025315193.01	79014625	CC - NYK - Commodities	111,876.80
Commodities and other	74378612A	S	025315193.01	79014625	CC - NYK - Commodities	963,239.27
Commodities and other	74378790A	S	025315193.01	79014625	CC - NYK - Commodities	95,092.73

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108628875A	B	025333287.01	79014034	CC - NYK - Commodities	583,187.50
Commodities and other	109715360A	B	025280223.01	79014702	CC - NYK - Commodities	785,000.10
Commodities and other	108668166A	S	025268798.01	79014625	CC - NYK - Commodities	1,372,072.20
Commodities and other	108656655A	B	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108628861A	B	025265802.01	79019921	CC - NYK - Commodities	1,190,400.00
Commodities and other	74421806A	B	025233354.01	79019921	CC - NYK - Commodities	19,046,400.00
Commodities and other	109751165A	S	025336967.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	109713901A	B	025315193.01	79010955	CC - NYK - Commodities	4,646,775.00
Commodities and other	74423168A	B	025265273.01	79014625	CC - NYK - Commodities	17,124,000.00
Commodities and other	109675554A	B	025227133.01	79011727	CC - NYK - Commodities	20,625,000.00
Commodities and other	109715343A	B	025283433.01	79014702	CC - NYK - Commodities	15,307,501.95
Commodities and other	74466923A	S	025233354.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	108668170A	S	025226333.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	74467178A	S	025226333.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	108656684A	S	025286840.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	74555184A	B	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108628888A	S	025231192.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108628891A	S	025226648.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	74555271A	B	025332248.01	79010956	CC - NYK - Commodities	1,031,800.00
Commodities and other	74555276A	S	025332248.01	79010956	CC - NYK - Commodities	1,031,800.00
Commodities and other	74555403A	B	025318577.01	79097116	CC - NYK - Commodities	2,063,600.00
Commodities and other	74555411A	S	025318577.01	79097116	CC - NYK - Commodities	2,063,600.00
Commodities and other	74553795A	S	025226333.01	79011730	CC - NYK - Commodities	5,078,062.50
Commodities and other	108668173A	S	025267949.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	74563365A	B	025332248.01	79097116	CC - NYK - Commodities	3,095,400.00
Commodities and other	74563373A	S	025332248.01	79097116	CC - NYK - Commodities	3,095,400.00
Commodities and other	108607887A	B	025267949.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	109713542A	B	025340118.01	79011061	CC - NYK - Commodities	402,000.00
Commodities and other	109713477A	B	025226333.01	79011061	CC - NYK - Commodities	3,060,750.00
Commodities and other	74607710A	S	025336967.01	79900060	CC - NYK - Commodities	5,464,846.15
Commodities and other	74607770A	S	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108668207A	S	025226333.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108668199A	S	025226341.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	74613995A	S	025336967.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	74614010A	B	025336967.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	74636553A	B	025232026.01	79010151	CC - NYK - Commodities	11,222,160.00
Commodities and other	74659713A	B	025332248.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	109653989A	S	025253758.01	79014028	CC - NYK - Commodities	11,626,500.00
Commodities and other	108607914A	B	025231192.01	79014625	CC - NYK - Commodities	1,587,200.00
Commodities and other	74695738A	S	025231192.01	79010955	CC - NYK - Commodities	5,475,360.00
Commodities and other	74695960A	S	025225632.01	79010131	CC - NYK - Commodities	5,565,000.00
Commodities and other	74695966A	B	025225632.01	79010131	CC - NYK - Commodities	5,565,000.00
Commodities and other	74696503A	B	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	74696892A	S	025231192.01	79010963	CC - NYK - Commodities	10,017,000.00
Commodities and other	108668176A	B	025289976.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108607592A	B	025267949.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	108628899A	B	025321027.01	79091962	CC - NYK - Commodities	54,000.00
Commodities and other	108628912A	B	025321027.01	79091962	CC - NYK - Commodities	96,000.00
Commodities and other	74723851A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108628884A	S	025321027.01	79091962	CC - NYK - Commodities	476,160.00
Commodities and other	108628903A	B	025315425.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	74731325A	B	025321027.01	79091962	CC - NYK - Commodities	158,720.00
Commodities and other	108628894A	B	025233354.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108660576A	B	025284027.01	79010956	CC - NYK - Commodities	348,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108668180A	B	025289976.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	109713928A	B	025232422.01	79010955	CC - NYK - Commodities	4,646,775.00
Commodities and other	108668184A	B	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	74809189A	B	025281452.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	109713345A	S	025337247.01	79010963	CC - NYK - Commodities	9,794,400.00
Commodities and other	74809526A	S	025281452.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108668212A	B	025289976.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108668215A	S	025286311.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108668219A	S	025234774.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108607960A	B	025234774.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108668188A	S	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	74813231A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108669964A	S	025234774.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108607976A	B	025234774.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	74815256A	B	025233354.01	79014007	CC - NYK - Commodities	1,428,480.00
Commodities and other	108669972A	S	025286311.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	109713993A	S	025337247.01	79010956	CC - NYK - Commodities	4,646,775.00
Commodities and other	74846277A	B	025226291.01	79014625	CC - NYK - Commodities	19,046,400.00
Commodities and other	74848012A	B	025226341.01	79014625	CC - NYK - Commodities	9,523,200.00
Commodities and other	74847939A	B	025226291.01	79014625	CC - NYK - Commodities	14,284,800.00
Commodities and other	108669957A	B	025264888.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108607600A	B	025264888.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	108669969A	S	025265802.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108669984A	B	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	74879985A	S	025267089.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	108669962A	S	025226333.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108607982A	B	025265802.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108669998A	S	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108669980A	S	025234774.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108607596A	B	025234774.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	74914225A	B	025332040.01	79019983	CC - NYK - Commodities	3,752,094.15
Commodities and other	108633203A	S	025293085.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	108607610A	B	025293085.01	79019983	CC - NYK - Commodities	1,984,000.00
Commodities and other	108607613A	S	025231192.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108607619A	S	025231192.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	74957463A	B	025336967.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	74957483A	S	025336967.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	74957506A	B	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	74957521A	S	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	74957536A	S	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	74957557A	B	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	74959454A	B	025233354.01	79014007	CC - NYK - Commodities	714,240.00
Commodities and other	74960179A	B	025286840.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	74960272A	S	025225632.01	79010955	CC - NYK - Commodities	14,361,600.00
Commodities and other	74986180A	B	025268889.01	79014007	CC - NYK - Commodities	7,254,932.48
Commodities and other	108629029A	B	025268889.01	79014007	CC - NYK - Commodities	2,428,177.92
Commodities and other	74994239A	S	025284498.01	79900062	CC - NYK - Commodities	1,691,731.20
Commodities and other	108669975A	S	025234774.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108607630A	B	025234774.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	74992134A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108762389A	S	025310434.01	79011394	CC - NYK - Commodities	65,240.00
Commodities and other	108728808A	S	025310434.01	79010151	CC - NYK - Commodities	56,929.40
Commodities and other	109714435A	S	025265802.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	109714444A	S	025231192.01	79011061	CC - NYK - Commodities	9,293,550.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109714450A	S	025338674.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	109714456A	S	025226291.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	75014748A	B	025315193.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	75014800A	S	025315193.01	79011061	CC - NYK - Commodities	20,367,900.00
Commodities and other	109713932A	S	025226291.01	79010955	CC - NYK - Commodities	4,646,775.00
Commodities and other	109714454A	S	025226333.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	109714464A	S	025257205.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	75016988A	S	025257205.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	108607635A	B	025264888.01	79011003	CC - NYK - Commodities	4,004,532.00
Commodities and other	75018463A	S	025225871.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	75019633A	B	025233354.01	79014007	CC - NYK - Commodities	4,285,440.00
Commodities and other	75019660A	B	025327214.01	79019980	CC - NYK - Commodities	4,953,506.25
Commodities and other	75019636A	S	025327214.01	79010462	CC - NYK - Commodities	2,006,356.82
Commodities and other	75021100A	S	025227570.01	79010955	CC - NYK - Commodities	20,312,250.00
Commodities and other	108669993A	S	025231192.01	79014625	CC - NYK - Commodities	5,279,900.00
Commodities and other	109714438A	S	025337247.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	108629038A	S	025268889.01	79014007	CC - NYK - Commodities	2,134,387.20
Commodities and other	108743389A	S	025277963.01	79097028	CC - NYK - Commodities	942,953.85
Commodities and other	75043309A	B	025339300.01	79014007	CC - NYK - Commodities	4,643,353.60
Commodities and other	108629044A	B	025339300.01	79014007	CC - NYK - Commodities	1,581,882.88
Commodities and other	75045213A	B	025327214.01	79019983	CC - NYK - Commodities	4,953,506.25
Commodities and other	75045259A	S	025226291.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	75045882A	S	025226291.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	75045902A	S	025226291.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	75046019A	S	025226291.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	109714442A	S	025227133.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	109714448A	S	025338674.01	79011059	CC - NYK - Commodities	9,293,550.00
Commodities and other	109714485A	S	025233354.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	108736895A	S	025336967.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	109714495A	B	025938291.01	79011061	CC - NYK - Commodities	127,531,229.60
Commodities and other	109714491A	B	025938291.01	79011061	CC - NYK - Commodities	127,531,229.60
Commodities and other	75049544A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	75049547A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	75049548A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	75049549A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	75049550A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	75049551A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	108736886A	S	025284498.01	79097008	CC - NYK - Commodities	913,808.00
Commodities and other	75082868A	S	025233354.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	109714498A	S	025337247.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	109714462A	S	025225780.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	75136961A	B	025268889.01	79014007	CC - NYK - Commodities	309,504.00
Commodities and other	75132709A	B	025268889.01	79014007	CC - NYK - Commodities	2,785,536.00
Commodities and other	75134732A	S	025233354.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	75135140A	B	025315193.01	79011151	CC - NYK - Commodities	5,091,975.00
Commodities and other	75135787A	S	025340225.01	79014034	CC - NYK - Commodities	79,360,000.00
Commodities and other	75135790A	B	025340225.01	79014034	CC - NYK - Commodities	38,092,800.00
Commodities and other	108670003A	S	025226648.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	75137467A	B	025286840.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	75137491A	S	025308842.01	79010956	CC - NYK - Commodities	29,386,200.00
Commodities and other	75138185A	S	025286840.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	109714468A	S	025337247.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	109714501A	S	025337247.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	109714509A	S	025227133.01	79011061	CC - NYK - Commodities	32,527,425.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109713905A	B	025315193.01	79010955	CC - NYK - Commodities	4,646,775.00
Commodities and other	75141623A	B	025277971.01	79097008	CC - NYK - Commodities	14,399,015.38
Commodities and other	75141668A	S	025277971.01	79097008	CC - NYK - Commodities	14,342,769.23
Commodities and other	75176977A	S	025227562.01	79014746	CC - NYK - Commodities	2,100,787.50
Commodities and other	75188938A	S	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	109713858A	B	025265802.01	79010606	CC - NYK - Commodities	12,243,000.00
Commodities and other	108633211A	B	025327214.01	79019983	CC - NYK - Commodities	813,229.20
Commodities and other	108633158A	B	025327214.01	79019983	CC - NYK - Commodities	506,533.34
Commodities and other	108633173A	B	025327214.01	79019983	CC - NYK - Commodities	361,539.36
Commodities and other	108633187A	B	025327214.01	79019983	CC - NYK - Commodities	329,041.44
Commodities and other	108900138A	B	025332248.01	79014747	CC - NYK - Commodities	618,707.69
Commodities and other	75294588A	S	025332248.01	79014747	CC - NYK - Commodities	7,171,384.62
Commodities and other	75295526A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	75297628A	S	025307109.01	79014034	CC - NYK - Commodities	3,968,000.00
Commodities and other	75298504A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108670023A	S	025265273.01	79014625	CC - NYK - Commodities	1,427,000.00
Commodities and other	108670011A	B	025267949.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108607633A	S	025267949.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108670015A	B	025267949.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108607648A	S	025267949.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	75389254A	B	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	75391322A	S	025338674.01	79010956	CC - NYK - Commodities	7,180,800.00
Commodities and other	108900144A	B	025277971.01	79014747	CC - NYK - Commodities	618,707.69
Commodities and other	108743395A	B	025280454.01	79097028	CC - NYK - Commodities	1,885,907.69
Commodities and other	75393585A	S	025280454.01	79097028	CC - NYK - Commodities	21,945,107.69
Commodities and other	108775417A	B	025343047.01	79010958	CC - NYK - Commodities	5,460,400.00
Commodities and other	108660587A	B	025319237.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108670029A	S	025231192.01	79011751	CC - NYK - Commodities	1,070,250.00
Commodities and other	108670036A	S	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108629034A	B	025232661.01	79014007	CC - NYK - Commodities	2,460,160.00
Commodities and other	108736892A	S	025277971.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	109714845A	S	025232562.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	75530566A	B	025227133.01	79010955	CC - NYK - Commodities	10,183,950.00
Commodities and other	75537318A	S	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	75532868A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00
Commodities and other	109675585A	B	025233354.01	79011061	CC - NYK - Commodities	42,900,000.00
Commodities and other	75535895A	B	025338674.01	79011061	CC - NYK - Commodities	180,000,000.00
Commodities and other	75535927A	B	025338674.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	108737129A	S	025341090.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108607992A	S	025232836.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	75565151A	B	025265802.01	79014034	CC - NYK - Commodities	59,400,000.00
Commodities and other	75565284A	S	025265802.01	79014034	CC - NYK - Commodities	17,856,000.00
Commodities and other	108737137A	S	025277971.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	75566118A	S	025232836.01	79014625	CC - NYK - Commodities	23,808,000.00
Commodities and other	108671932A	S	025337247.01	79011751	CC - NYK - Commodities	713,500.00
Commodities and other	75573383A	B	025227562.01	79010606	CC - NYK - Commodities	8,375,325.00
Commodities and other	75573415A	S	025227562.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	108608618A	S	025231192.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108775114A	S	025225871.01	79010606	CC - NYK - Commodities	8,259,300.00
Commodities and other	108608625A	S	025231192.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108671959A	S	025226333.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108660604A	S	025336967.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108660614A	B	025336967.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	108608489A	S	025231192.01	79014625	CC - NYK - Commodities	1,984,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108671976A	S	025234774.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108608643A	B	025234774.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108671953A	S	025267949.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108608595A	B	025267949.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108743392A	B	025336967.01	79097028	CC - NYK - Commodities	942,953.85
Commodities and other	108671991A	S	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108672002A	S	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108629085A	S	025930975.01	79014000	CC - NYK - Commodities	2,023,680.00
Commodities and other	108629093A	B	025930975.01	79014000	CC - NYK - Commodities	357,120.00
Commodities and other	75653618A	B	025930975.01	79014000	CC - NYK - Commodities	10,475,520.00
Commodities and other	108629096A	B	025930975.01	79014000	CC - NYK - Commodities	396,800.00
Commodities and other	108629103A	S	025931007.01	79014000	CC - NYK - Commodities	714,240.00
Commodities and other	108629081A	S	025931007.01	79014000	CC - NYK - Commodities	992,000.00
Commodities and other	108629110A	B	025931007.01	79014000	CC - NYK - Commodities	1,984,000.00
Commodities and other	75653644A	B	025930983.01	79014000	CC - NYK - Commodities	11,904,000.00
Commodities and other	75653647A	S	025931007.01	79014000	CC - NYK - Commodities	23,808,000.00
Commodities and other	75653636A	S	025930975.01	79014000	CC - NYK - Commodities	13,927,680.00
Commodities and other	75653642A	B	025930975.01	79014000	CC - NYK - Commodities	9,047,040.00
Commodities and other	108629113A	B	025930975.01	79014000	CC - NYK - Commodities	2,815,000.00
Commodities and other	108629153A	S	025931007.01	79014000	CC - NYK - Commodities	2,815,000.00
Commodities and other	75653798A	S	025930983.01	79014000	CC - NYK - Commodities	16,440,000.00
Commodities and other	75653826A	B	025931007.01	79014000	CC - NYK - Commodities	38,250,000.00
Commodities and other	75653884A	S	025930975.01	79014000	CC - NYK - Commodities	114,750,000.00
Commodities and other	75653899A	B	025930975.01	79014000	CC - NYK - Commodities	51,300,000.00
Commodities and other	75653915A	B	025930975.01	79014000	CC - NYK - Commodities	49,320,000.00
Commodities and other	75653948A	B	025930975.01	79014000	CC - NYK - Commodities	76,500,000.00
Commodities and other	75653979A	S	025930975.01	79014000	CC - NYK - Commodities	34,200,000.00
Commodities and other	75654009A	S	025930975.01	79014000	CC - NYK - Commodities	32,880,000.00
Commodities and other	108629119A	B	025930975.01	79014000	CC - NYK - Commodities	1,750,000.00
Commodities and other	75653963A	B	025930975.01	79014000	CC - NYK - Commodities	30,000,000.00
Commodities and other	108629123A	B	025930975.01	79014000	CC - NYK - Commodities	2,500,000.00
Commodities and other	108629166A	S	025930975.01	79014000	CC - NYK - Commodities	2,000,000.00
Commodities and other	108629600A	S	025931007.01	79014000	CC - NYK - Commodities	3,500,000.00
Commodities and other	108629604A	S	025931007.01	79014000	CC - NYK - Commodities	2,500,000.00
Commodities and other	75654213A	S	025931023.01	79014000	CC - NYK - Commodities	4,761,600.00
Commodities and other	75654224A	S	025931023.01	79014000	CC - NYK - Commodities	31,744,000.00
Commodities and other	75654252A	B	025930991.01	79014000	CC - NYK - Commodities	5,634,560.00
Commodities and other	75654253A	S	025930991.01	79014000	CC - NYK - Commodities	2,063,360.00
Commodities and other	75654257A	B	025930991.01	79014000	CC - NYK - Commodities	3,571,200.00
Commodities and other	75654262A	B	025931023.01	79014000	CC - NYK - Commodities	1,825,280.00
Commodities and other	75654264A	S	025931023.01	79014000	CC - NYK - Commodities	22,458,880.00
Commodities and other	75654266A	B	025930991.01	79014000	CC - NYK - Commodities	3,968,000.00
Commodities and other	75654274A	B	025931023.01	79014000	CC - NYK - Commodities	4,840,960.00
Commodities and other	75654277A	B	025931023.01	79014000	CC - NYK - Commodities	8,253,440.00
Commodities and other	75654279A	B	025931023.01	79014000	CC - NYK - Commodities	396,800.00
Commodities and other	75654331A	B	025931023.01	79014000	CC - NYK - Commodities	17,000,000.00
Commodities and other	75654343A	B	025931023.01	79014000	CC - NYK - Commodities	24,260,000.00
Commodities and other	75654351A	S	025931007.01	79014000	CC - NYK - Commodities	17,000,000.00
Commodities and other	75654354A	B	025931023.01	79014000	CC - NYK - Commodities	24,260,000.00
Commodities and other	75654364A	B	025931023.01	79014000	CC - NYK - Commodities	8,000,000.00
Commodities and other	75654372A	B	025931023.01	79014000	CC - NYK - Commodities	24,260,000.00
Commodities and other	75654375A	S	025931007.01	79014000	CC - NYK - Commodities	8,000,000.00
Commodities and other	75654380A	S	025931023.01	79014000	CC - NYK - Commodities	24,260,000.00
Commodities and other	75654383A	B	025930991.01	79014000	CC - NYK - Commodities	2,750,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75654386A	B	025930991.01	79014000	CC - NYK - Commodities	5,650,000.00
Commodities and other	75654388A	B	025930991.01	79014000	CC - NYK - Commodities	5,700,000.00
Commodities and other	75654391A	B	025930991.01	79014000	CC - NYK - Commodities	130,200,000.00
Commodities and other	75654393A	B	025930991.01	79014000	CC - NYK - Commodities	17,550,000.00
Commodities and other	75654378A	B	025930991.01	79014000	CC - NYK - Commodities	16,800,000.00
Commodities and other	75654405A	B	025931023.01	79014000	CC - NYK - Commodities	13,000,000.00
Commodities and other	75654408A	B	025930991.01	79014000	CC - NYK - Commodities	48,050,000.00
Commodities and other	75654411A	S	025930991.01	79014000	CC - NYK - Commodities	2,750,000.00
Commodities and other	75654413A	S	025930991.01	79014000	CC - NYK - Commodities	16,800,000.00
Commodities and other	75654396A	S	025930991.01	79014000	CC - NYK - Commodities	5,650,000.00
Commodities and other	75654399A	S	025930991.01	79014000	CC - NYK - Commodities	5,700,000.00
Commodities and other	75654402A	S	025930991.01	79014000	CC - NYK - Commodities	17,550,000.00
Commodities and other	75654468A	S	025930991.01	79014000	CC - NYK - Commodities	3,025,000.00
Commodities and other	75654470A	B	025930991.01	79014000	CC - NYK - Commodities	2,725,000.00
Commodities and other	75654416A	S	025930991.01	79014000	CC - NYK - Commodities	6,200,000.00
Commodities and other	75654419A	B	025930991.01	79014000	CC - NYK - Commodities	5,850,000.00
Commodities and other	75654421A	S	025930991.01	79014000	CC - NYK - Commodities	6,100,000.00
Commodities and other	75654425A	B	025930991.01	79014000	CC - NYK - Commodities	5,400,000.00
Commodities and other	75654429A	S	025930991.01	79014000	CC - NYK - Commodities	12,000,000.00
Commodities and other	75654441A	S	025931023.01	79014000	CC - NYK - Commodities	3,175,000.00
Commodities and other	75654443A	B	025931023.01	79014000	CC - NYK - Commodities	45,500,000.00
Commodities and other	75654454A	B	025931023.01	79014000	CC - NYK - Commodities	3,175,000.00
Commodities and other	75654456A	S	025930991.01	79014000	CC - NYK - Commodities	5,400,000.00
Commodities and other	75654459A	S	025930991.01	79014000	CC - NYK - Commodities	2,725,000.00
Commodities and other	75654462A	S	025930991.01	79014000	CC - NYK - Commodities	5,850,000.00
Commodities and other	75654465A	B	025930991.01	79014000	CC - NYK - Commodities	3,025,000.00
Commodities and other	75654485A	B	025930991.01	79014000	CC - NYK - Commodities	9,150,000.00
Commodities and other	75654473A	B	025930991.01	79014000	CC - NYK - Commodities	6,200,000.00
Commodities and other	75654476A	B	025930991.01	79014000	CC - NYK - Commodities	12,000,000.00
Commodities and other	75654483A	S	025930991.01	79014000	CC - NYK - Commodities	3,050,000.00
Commodities and other	75654491A	B	025930991.01	79014000	CC - NYK - Commodities	2,750,000.00
Commodities and other	75654493A	B	025930991.01	79014000	CC - NYK - Commodities	5,650,000.00
Commodities and other	75654497A	B	025930991.01	79014000	CC - NYK - Commodities	5,700,000.00
Commodities and other	75654499A	B	025930991.01	79014000	CC - NYK - Commodities	130,200,000.00
Commodities and other	75654501A	B	025930991.01	79014000	CC - NYK - Commodities	17,550,000.00
Commodities and other	75654504A	B	025930991.01	79014000	CC - NYK - Commodities	16,800,000.00
Commodities and other	75654489A	B	025931023.01	79014000	CC - NYK - Commodities	13,000,000.00
Commodities and other	75654517A	B	025930991.01	79014000	CC - NYK - Commodities	48,050,000.00
Commodities and other	75654519A	S	025930991.01	79014000	CC - NYK - Commodities	2,750,000.00
Commodities and other	75654506A	S	025930991.01	79014000	CC - NYK - Commodities	16,800,000.00
Commodities and other	75654510A	S	025930991.01	79014000	CC - NYK - Commodities	5,650,000.00
Commodities and other	75654513A	S	025930991.01	79014000	CC - NYK - Commodities	5,700,000.00
Commodities and other	75654521A	S	025930991.01	79014000	CC - NYK - Commodities	17,550,000.00
Commodities and other	75654525A	S	025930991.01	79014000	CC - NYK - Commodities	3,025,000.00
Commodities and other	75654529A	B	025930991.01	79014000	CC - NYK - Commodities	2,725,000.00
Commodities and other	75654532A	S	025930991.01	79014000	CC - NYK - Commodities	6,200,000.00
Commodities and other	75654535A	B	025930991.01	79014000	CC - NYK - Commodities	5,850,000.00
Commodities and other	75654538A	S	025930991.01	79014000	CC - NYK - Commodities	6,100,000.00
Commodities and other	75654527A	B	025930991.01	79014000	CC - NYK - Commodities	5,400,000.00
Commodities and other	75654543A	S	025930991.01	79014000	CC - NYK - Commodities	6,100,000.00
Commodities and other	75654547A	S	025931023.01	79014000	CC - NYK - Commodities	3,175,000.00
Commodities and other	75654550A	B	025931023.01	79014000	CC - NYK - Commodities	45,500,000.00
Commodities and other	75654564A	B	025931023.01	79014000	CC - NYK - Commodities	3,175,000.00
Commodities and other	75654566A	S	025930991.01	79014000	CC - NYK - Commodities	5,400,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	75654569A	S	025930991.01	79014000	CC - NYK - Commodities	2,725,000.00
Commodities and other	75654571A	S	025930991.01	79014000	CC - NYK - Commodities	5,850,000.00
Commodities and other	75654574A	B	025930991.01	79014000	CC - NYK - Commodities	3,025,000.00
Commodities and other	75654580A	B	025930991.01	79014000	CC - NYK - Commodities	9,150,000.00
Commodities and other	75654584A	B	025930991.01	79014000	CC - NYK - Commodities	6,200,000.00
Commodities and other	75654588A	B	025930991.01	79014000	CC - NYK - Commodities	3,050,000.00
Commodities and other	109714854A	B	025931007.01	79011124	CC - NYK - Commodities	1,113,000.00
Commodities and other	75654642A	S	025931023.01	79011124	CC - NYK - Commodities	7,401,450.00
Commodities and other	75654643A	B	025930967.01	79011124	CC - NYK - Commodities	9,738,750.00
Commodities and other	109675544A	B	025930967.01	79011124	CC - NYK - Commodities	9,900,000.00
Commodities and other	75655050A	B	025931023.01	79011124	CC - NYK - Commodities	17,850,000.00
Commodities and other	109675546A	S	025931023.01	79011124	CC - NYK - Commodities	9,900,000.00
Commodities and other	75655129A	B	025931023.01	79011124	CC - NYK - Commodities	17,850,000.00
Commodities and other	75655149A	S	025930967.01	79011124	CC - NYK - Commodities	35,700,000.00
Commodities and other	109675570A	B	025930967.01	79011124	CC - NYK - Commodities	9,900,000.00
Commodities and other	75655377A	B	025931023.01	79011124	CC - NYK - Commodities	13,125,000.00
Commodities and other	109675583A	S	025931023.01	79011124	CC - NYK - Commodities	9,900,000.00
Commodities and other	75655418A	S	025931023.01	79011124	CC - NYK - Commodities	13,125,000.00
Commodities and other	108671937A	S	025267949.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108608610A	B	025267949.01	79011751	CC - NYK - Commodities	1,984,000.00
Commodities and other	108671971A	S	025267949.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108608663A	B	025267949.01	79011751	CC - NYK - Commodities	1,984,000.00
Commodities and other	75713278A	S	025334608.01	79011908	CC - NYK - Commodities	5,000,000.00
Commodities and other	108608631A	S	025336371.01	79011003	CC - NYK - Commodities	2,460,160.00
Commodities and other	108671968A	B	025336371.01	79011003	CC - NYK - Commodities	1,346,788.80
Commodities and other	108671983A	B	025336371.01	79011003	CC - NYK - Commodities	1,303,627.50
Commodities and other	75686157A	S	025337247.01	79014625	CC - NYK - Commodities	8,562,000.00
Commodities and other	75686158A	S	025265273.01	79014625	CC - NYK - Commodities	17,124,000.00
Commodities and other	75714799A	S	025277971.01	79097008	CC - NYK - Commodities	27,345,661.54
Commodities and other	108775120A	S	025296740.01	79010460	CC - NYK - Commodities	2,549,837.50
Commodities and other	109675588A	S	025231192.01	79011727	CC - NYK - Commodities	29,562,500.00
Commodities and other	108608666A	B	025293085.01	79019983	CC - NYK - Commodities	1,190,400.00
Commodities and other	108633195A	S	025293085.01	79019983	CC - NYK - Commodities	982,800.00
Commodities and other	75801118A	S	025313016.01	79011933	CC - NYK - Commodities	30,000,000.00
Commodities and other	108671943A	S	025226333.01	79014625	CC - NYK - Commodities	356,750.00
Commodities and other	75822248A	B	025227133.01	79011751	CC - NYK - Commodities	27,441,444.00
Commodities and other	75822272A	B	025290982.01	79011751	CC - NYK - Commodities	27,441,444.00
Commodities and other	75824016A	S	025226341.01	79010606	CC - NYK - Commodities	7,970,880.00
Commodities and other	109713195A	B	025336777.01	79010131	CC - NYK - Commodities	1,313,340.00
Commodities and other	75826790A	S	025336777.01	79010131	CC - NYK - Commodities	5,064,150.00
Commodities and other	108608657A	S	025231192.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108737159A	B	025336967.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	75832681A	B	025336967.01	79097008	CC - NYK - Commodities	5,464,846.15
Commodities and other	75835170A	B	025233354.01	79014007	CC - NYK - Commodities	569,169.92
Commodities and other	75859782A	B	025336777.01	79010131	CC - NYK - Commodities	5,064,150.00
Commodities and other	75864093A	B	025336777.01	79010131	CC - NYK - Commodities	1,519,245.00
Commodities and other	108715154A	B	025283433.01	79014702	CC - NYK - Commodities	2,013,200.28
Commodities and other	108576178A	B	025257536.01	79011712	CC - NYK - Commodities	827,500.00
Commodities and other	108737162A	S	025336967.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	75869277A	B	025336967.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108629612A	B	025325473.01	79014034	CC - NYK - Commodities	81,375.00
Commodities and other	108790533A	B	025277625.01	79900053	CC - NYK - Commodities	942,953.85
Commodities and other	108629634A	S	025232836.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	108629606A	B	025297367.01	79014034	CC - NYK - Commodities	93,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108629628A	B	025297318.01	79014034	CC - NYK - Commodities	53,475.00
Commodities and other	108629643A	B	025309196.01	79014034	CC - NYK - Commodities	79,050.00
Commodities and other	108629652A	B	025297409.01	79014034	CC - NYK - Commodities	104,625.00
Commodities and other	108629640A	B	025297326.01	79014034	CC - NYK - Commodities	162,750.00
Commodities and other	108629649A	B	025309188.01	79014034	CC - NYK - Commodities	18,600.00
Commodities and other	108629663A	B	025297334.01	79014034	CC - NYK - Commodities	232,500.00
Commodities and other	108629664A	B	025297342.01	79014034	CC - NYK - Commodities	325,500.00
Commodities and other	108629675A	B	025297359.01	79014034	CC - NYK - Commodities	388,275.00
Commodities and other	108629684A	B	025297375.01	79014034	CC - NYK - Commodities	232,500.00
Commodities and other	108629696A	B	025297383.01	79014034	CC - NYK - Commodities	139,500.00
Commodities and other	108629704A	B	025297391.01	79014034	CC - NYK - Commodities	32,550.00
Commodities and other	108630134A	B	025315060.01	79014034	CC - NYK - Commodities	104,625.00
Commodities and other	108630142A	B	025315078.01	79014034	CC - NYK - Commodities	109,275.00
Commodities and other	108630148A	B	025315086.01	79014034	CC - NYK - Commodities	13,950.00
Commodities and other	108630154A	B	025334566.01	79014034	CC - NYK - Commodities	23,250.00
Commodities and other	108630157A	B	025334574.01	79014034	CC - NYK - Commodities	37,200.00
Commodities and other	108630146A	B	025334582.01	79014034	CC - NYK - Commodities	4,650.00
Commodities and other	108630193A	B	025297300.01	79014034	CC - NYK - Commodities	76,725.00
Commodities and other	108630160A	B	025315052.01	79014034	CC - NYK - Commodities	11,625.00
Commodities and other	75901797A	B	025226333.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	109714859A	S	025336777.01	79011061	CC - NYK - Commodities	985,005.00
Commodities and other	75927782A	S	025336777.01	79011061	CC - NYK - Commodities	9,621,885.00
Commodities and other	75927683A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	75932885A	S	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	75932903A	B	025336967.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	75933245A	B	025265273.01	79014625	CC - NYK - Commodities	17,124,000.00
Commodities and other	109713366A	B	025338674.01	79010963	CC - NYK - Commodities	18,364,500.00
Commodities and other	75937232A	S	025332248.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	75956287A	S	025232687.01	79011061	CC - NYK - Commodities	2,114,700.00
Commodities and other	75958649A	B	025290982.01	79011751	CC - NYK - Commodities	27,441,444.00
Commodities and other	75961760A	B	025227570.01	79010460	CC - NYK - Commodities	10,283,875.00
Commodities and other	108604060A	B	025290982.01	79011016	CC - NYK - Commodities	779,300.00
Commodities and other	75995654A	S	025336777.01	79011061	CC - NYK - Commodities	6,076,980.00
Commodities and other	108671962A	B	025268913.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	108743400A	S	025336967.01	79097028	CC - NYK - Commodities	1,885,907.69
Commodities and other	76000247A	B	025336967.01	79097028	CC - NYK - Commodities	21,945,107.69
Commodities and other	108630131A	B	025284217.01	79019921	CC - NYK - Commodities	779,300.00
Commodities and other	108608602A	B	025232836.01	79011003	CC - NYK - Commodities	444,948.00
Commodities and other	108671980A	B	025268913.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	109713145A	S	025336777.01	79010131	CC - NYK - Commodities	985,005.00
Commodities and other	76047591A	S	025336777.01	79010131	CC - NYK - Commodities	2,025,660.00
Commodities and other	109713201A	B	025226341.01	79010131	CC - NYK - Commodities	4,646,775.00
Commodities and other	76049099A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	76049113A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108630211A	B	025234949.01	79019921	CC - NYK - Commodities	793,600.00
Commodities and other	108633220A	B	025317371.01	79019983	CC - NYK - Commodities	1,466,898.30
Commodities and other	108633208A	B	025317371.01	79019983	CC - NYK - Commodities	253,890.00
Commodities and other	108633180A	B	025317371.01	79019983	CC - NYK - Commodities	700,280.70
Commodities and other	108630216A	S	025234949.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	76183181A	S	025232836.01	79019921	CC - NYK - Commodities	47,616,000.00
Commodities and other	76183275A	B	025290982.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	76187635A	B	025332040.01	79019983	CC - NYK - Commodities	1,500,837.66
Commodities and other	76187636A	B	025332040.01	79019983	CC - NYK - Commodities	3,752,094.15
Commodities and other	76187674A	B	025938457.01	79019983	CC - NYK - Commodities	2,246,151.60

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108630136A	B	025234691.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	76225348A	S	025265802.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	108775353A	S	025296740.01	79010460	CC - NYK - Commodities	2,549,837.50
Commodities and other	108630140A	B	025232836.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	76257030A	B	025284944.01	79010151	CC - NYK - Commodities	10,290,000.00
Commodities and other	108634628A	B	025327214.01	79019983	CC - NYK - Commodities	16,379.16
Commodities and other	76259977A	B	025327214.01	79019983	CC - NYK - Commodities	192,851.40
Commodities and other	76260407A	B	025327214.01	79019983	CC - NYK - Commodities	192,851.40
Commodities and other	76260157A	B	025327214.01	79019983	CC - NYK - Commodities	297,210.38
Commodities and other	76260158A	B	025327214.01	79019983	CC - NYK - Commodities	297,210.38
Commodities and other	108634625A	B	025327214.01	79019983	CC - NYK - Commodities	23,559.69
Commodities and other	76260168A	B	025327214.01	79019983	CC - NYK - Commodities	143,488.80
Commodities and other	76260276A	B	025327214.01	79019983	CC - NYK - Commodities	143,488.80
Commodities and other	108634619A	B	025327214.01	79019983	CC - NYK - Commodities	14,217.84
Commodities and other	108634622A	B	025327214.01	79019983	CC - NYK - Commodities	8,124.48
Commodities and other	76260505A	B	025327214.01	79019983	CC - NYK - Commodities	95,659.20
Commodities and other	76260550A	B	025327214.01	79019983	CC - NYK - Commodities	95,659.20
Commodities and other	108634634A	B	025327214.01	79019983	CC - NYK - Commodities	18,071.76
Commodities and other	76260305A	B	025327214.01	79019983	CC - NYK - Commodities	212,780.40
Commodities and other	76260227A	B	025327214.01	79019983	CC - NYK - Commodities	212,780.40
Commodities and other	76262250A	B	025315193.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	76262256A	B	025225871.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	108634673A	B	025317371.01	79019983	CC - NYK - Commodities	42,152.25
Commodities and other	108634677A	B	025317371.01	79019983	CC - NYK - Commodities	30,466.80
Commodities and other	108634681A	B	025317371.01	79019983	CC - NYK - Commodities	180,717.60
Commodities and other	108631149A	B	025325473.01	79014007	CC - NYK - Commodities	81,375.00
Commodities and other	108630219A	B	025297367.01	79014007	CC - NYK - Commodities	93,000.00
Commodities and other	108631165A	B	025297318.01	79014007	CC - NYK - Commodities	53,475.00
Commodities and other	108630820A	B	025309196.01	79014007	CC - NYK - Commodities	79,050.00
Commodities and other	108630860A	B	025297409.01	79014007	CC - NYK - Commodities	104,625.00
Commodities and other	108630826A	B	025297326.01	79014007	CC - NYK - Commodities	162,750.00
Commodities and other	108630919A	B	025309188.01	79014007	CC - NYK - Commodities	18,600.00
Commodities and other	108630835A	B	025297334.01	79014007	CC - NYK - Commodities	232,500.00
Commodities and other	108630903A	B	025297342.01	79014007	CC - NYK - Commodities	325,500.00
Commodities and other	108630840A	B	025297359.01	79014007	CC - NYK - Commodities	388,275.00
Commodities and other	108630900A	B	025297375.01	79014007	CC - NYK - Commodities	232,500.00
Commodities and other	108630846A	B	025297383.01	79014007	CC - NYK - Commodities	139,500.00
Commodities and other	108630897A	B	025297391.01	79014007	CC - NYK - Commodities	32,550.00
Commodities and other	108630930A	B	025315060.01	79014007	CC - NYK - Commodities	104,625.00
Commodities and other	108630894A	B	025315078.01	79014007	CC - NYK - Commodities	109,275.00
Commodities and other	108630867A	B	025315086.01	79014007	CC - NYK - Commodities	13,950.00
Commodities and other	108630889A	B	025334566.01	79014007	CC - NYK - Commodities	23,250.00
Commodities and other	108630872A	B	025334574.01	79014007	CC - NYK - Commodities	37,200.00
Commodities and other	108630883A	B	025334582.01	79014007	CC - NYK - Commodities	4,650.00
Commodities and other	108630873A	B	025297300.01	79014007	CC - NYK - Commodities	76,725.00
Commodities and other	108630882A	B	025315052.01	79014007	CC - NYK - Commodities	11,625.00
Commodities and other	76303834A	B	025232661.01	79011394	CC - NYK - Commodities	20,567,750.00
Commodities and other	76303793A	S	025226333.01	79011394	CC - NYK - Commodities	8,227,100.00
Commodities and other	109714121A	S	025265802.01	79010151	CC - NYK - Commodities	9,293,550.00
Commodities and other	76304538A	S	025338674.01	79011394	CC - NYK - Commodities	12,340,650.00
Commodities and other	108608673A	B	025248154.01	79011003	CC - NYK - Commodities	444,948.00
Commodities and other	109713153A	B	025336777.01	79010131	CC - NYK - Commodities	820,837.50
Commodities and other	108660626A	B	025336967.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	76328436A	S	025336967.01	79010956	CC - NYK - Commodities	8,227,600.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	76350812A	S	025347998.01	79099891	CC - LDN - Commodities	373,517.88
Commodities and other	108631170A	B	025226291.01	79014034	CC - NYK - Commodities	4,000,000.00
Commodities and other	76331915A	B	025284530.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	108631198A	B	025267949.01	79014034	CC - NYK - Commodities	8,000,000.00
Commodities and other	108631203A	S	025226291.01	79014034	CC - NYK - Commodities	396,800.00
Commodities and other	108631184A	S	025267949.01	79014034	CC - NYK - Commodities	793,600.00
Commodities and other	76332445A	B	025284530.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	76350145A	S	025210972.01	79096245	CC - LDN - Commodities	52,325.51
Commodities and other	108608670A	B	025337247.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	76351238A	B	025336967.01	79900002	CC - NYK - Commodities	4,517,415.38
Commodities and other	76351991A	S	025265802.01	79011061	CC - NYK - Commodities	4,500,000.00
Commodities and other	76352417A	S	025225871.01	79011061	CC - NYK - Commodities	17,900,000.00
Commodities and other	76352422A	B	025225871.01	79011061	CC - NYK - Commodities	15,100,000.00
Commodities and other	76352470A	S	025277492.01	79010151	CC - NYK - Commodities	431,287.50
Commodities and other	76356156A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	76356178A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108631196A	S	025232836.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108608609A	S	025336371.01	79011003	CC - NYK - Commodities	1,230,080.00
Commodities and other	108672016A	B	025336371.01	79011003	CC - NYK - Commodities	1,303,627.50
Commodities and other	76381184A	B	025227562.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	76381185A	S	025227562.01	79014746	CC - NYK - Commodities	5,091,975.00
Commodities and other	76381263A	S	025227570.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	76381774A	B	025233354.01	79014007	CC - NYK - Commodities	1,310,400.00
Commodities and other	76401644A	S	025336777.01	79010131	CC - NYK - Commodities	10,128,300.00
Commodities and other	109713204A	B	025315193.01	79010131	CC - NYK - Commodities	4,646,775.00
Commodities and other	76403036A	B	025284530.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108777529A	S	025231192.01	79010152	CC - NYK - Commodities	22,800,000.00
Commodities and other	108777511A	B	025231192.01	79010152	CC - NYK - Commodities	4,771,538.19
Commodities and other	76407260A	S	025336777.01	79010131	CC - NYK - Commodities	2,532,075.00
Commodities and other	76407412A	S	025315193.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	76407494A	S	025332248.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	76407508A	B	025332248.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	76407527A	S	025288432.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	76407542A	B	025288432.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	76409413A	B	025348038.01	79014007	CC - NYK - Commodities	2,618,880.00
Commodities and other	76429874A	S	025336777.01	79010131	CC - NYK - Commodities	5,064,150.00
Commodities and other	108790536A	S	025336967.01	79900002	CC - NYK - Commodities	471,476.92
Commodities and other	76434891A	B	025226341.01	79010131	CC - NYK - Commodities	2,100,787.50
Commodities and other	76454754A	B	025226341.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	76454757A	B	025337247.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	109713160A	B	025336777.01	79010131	CC - NYK - Commodities	820,837.50
Commodities and other	76459500A	S	025335712.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	76459515A	B	025336645.01	79010955	CC - NYK - Commodities	16,381,200.00
Commodities and other	108737415A	S	025284498.01	79097008	CC - NYK - Commodities	1,167,441.15
Commodities and other	76461632A	B	025231192.01	79010955	CC - NYK - Commodities	40,624,500.00
Commodities and other	76462369A	S	025335712.01	79010956	CC - NYK - Commodities	16,455,200.00
Commodities and other	76462394A	B	025336645.01	79010956	CC - NYK - Commodities	27,376,800.00
Commodities and other	108660621A	S	025332248.01	79010956	CC - NYK - Commodities	549,400.00
Commodities and other	76463147A	B	025226341.01	79010955	CC - NYK - Commodities	32,762,400.00
Commodities and other	76463151A	S	025227570.01	79010955	CC - NYK - Commodities	32,762,400.00
Commodities and other	108631152A	S	025284217.01	79014008	CC - NYK - Commodities	467,580.00
Commodities and other	76489990A	S	025336777.01	79010131	CC - NYK - Commodities	6,076,980.00
Commodities and other	109713209A	B	025336777.01	79010131	CC - NYK - Commodities	656,670.00
Commodities and other	76496818A	B	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108737456A	B	025336967.01	79097008	CC - NYK - Commodities	26,081,246.15
Commodities and other	108737463A	S	025318577.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	76526959A	B	025319237.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	76527033A	S	025319237.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	76529573A	S	025233792.01	79010152	CC - NYK - Commodities	31,025,000.00
Commodities and other	76529789A	B	025233354.01	79014034	CC - NYK - Commodities	15,000,000.00
Commodities and other	76529902A	S	025233354.01	79014034	CC - NYK - Commodities	4,285,440.00
Commodities and other	76530505A	B	025233792.01	79010152	CC - NYK - Commodities	8,345,221.49
Commodities and other	76552075A	S	025267089.01	79010151	CC - NYK - Commodities	417,375.00
Commodities and other	108777514A	S	025296740.01	79010460	CC - NYK - Commodities	2,549,837.50
Commodities and other	108737466A	S	025284498.01	79097008	CC - NYK - Commodities	913,808.00
Commodities and other	109714853A	B	025340118.01	79011061	CC - NYK - Commodities	210,000.00
Commodities and other	76574666A	B	025340118.01	79011061	CC - NYK - Commodities	2,205,000.00
Commodities and other	76577586A	S	025253782.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	76577617A	B	025253782.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	76579120A	B	025225632.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	76579021A	B	025225632.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	76579659A	B	025277625.01	79097008	CC - NYK - Commodities	1,843,046.15
Commodities and other	76579665A	B	025284530.01	79097008	CC - NYK - Commodities	1,843,046.15
Commodities and other	108671987A	B	025267949.01	79011751	CC - NYK - Commodities	713,500.00
Commodities and other	108608677A	S	025267949.01	79011751	CC - NYK - Commodities	793,600.00
Commodities and other	108608686A	B	025265802.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	109713212A	B	025336777.01	79010131	CC - NYK - Commodities	820,837.50
Commodities and other	76603940A	B	025267949.01	79010955	CC - NYK - Commodities	10,183,950.00
Commodities and other	108608696A	B	025253782.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108608709A	B	025253782.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108609963A	B	025257205.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108609973A	B	025253782.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108609978A	B	025257205.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108631179A	B	025228073.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	76606077A	S	025228073.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	108609976A	B	025232836.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108672020A	B	025345315.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	108609960A	B	025225632.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108631186A	B	025225632.01	79014007	CC - NYK - Commodities	396,800.00
Commodities and other	76631509A	S	025257205.01	79010956	CC - NYK - Commodities	3,339,000.00
Commodities and other	109713370A	B	025226341.01	79014746	CC - NYK - Commodities	3,060,750.00
Commodities and other	108737472A	B	025277963.01	79097008	CC - NYK - Commodities	1,993,061.54
Commodities and other	108737443A	S	025277831.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108737449A	S	025277831.01	79097008	CC - NYK - Commodities	1,885,907.69
Commodities and other	108743406A	B	025277625.01	79097028	CC - NYK - Commodities	942,953.85
Commodities and other	108660636A	S	025320821.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108672024A	B	025233354.01	79014625	CC - NYK - Commodities	1,362,322.20
Commodities and other	109713376A	S	025225871.01	79014746	CC - NYK - Commodities	3,060,750.00
Commodities and other	108737460A	S	025336967.01	79097136	CC - NYK - Commodities	1,993,061.54
Commodities and other	76658247A	S	025225871.01	79011061	CC - NYK - Commodities	101,839,500.00
Commodities and other	76662381A	S	025338674.01	79011061	CC - NYK - Commodities	20,367,900.00
Commodities and other	76665728A	S	025318577.01	79097136	CC - NYK - Commodities	12,494,138.46
Commodities and other	76665744A	B	025318577.01	79097136	CC - NYK - Commodities	12,537,000.00
Commodities and other	76666178A	S	025336967.01	79097136	CC - NYK - Commodities	6,247,069.23
Commodities and other	76666750A	S	025332248.01	79097136	CC - NYK - Commodities	10,972,553.85
Commodities and other	76666765A	B	025332248.01	79097136	CC - NYK - Commodities	10,929,692.31
Commodities and other	108818417A	B	025336967.01	79097006	CC - NYK - Commodities	1,885,907.69
Commodities and other	108818429A	B	025336967.01	79097006	CC - NYK - Commodities	1,885,907.69

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	76669277A	B	025233354.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	76669279A	S	025233354.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	76696234A	S	025265273.01	79014625	CC - NYK - Commodities	17,124,000.00
Commodities and other	76700522A	S	025277625.01	79097136	CC - NYK - Commodities	10,972,553.85
Commodities and other	108631174A	B	025257205.01	79014034	CC - NYK - Commodities	5,325,000.00
Commodities and other	108629235A	S	025257205.01	79014034	CC - NYK - Commodities	3,452,160.00
Commodities and other	76703996A	S	025227570.01	79010152	CC - NYK - Commodities	34,675,000.00
Commodities and other	76704026A	B	025227570.01	79010152	CC - NYK - Commodities	6,168,207.19
Commodities and other	76730105A	B	025337247.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	76740805A	S	025211020.01	79011908	CC - NYK - Commodities	50,000,000.00
Commodities and other	76735580A	S	025267949.01	79010460	CC - NYK - Commodities	20,567,750.00
Commodities and other	109714882A	B	025337247.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	108673986A	S	025234774.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108609967A	B	025234774.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	76824883A	B	025323411.01	79014761	CC - NYK - Commodities	24.04
Commodities and other	108609970A	B	025267949.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	108737708A	B	025318577.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108609988A	B	025248154.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	76834051A	S	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	76834050A	B	025336371.01	79011003	CC - NYK - Commodities	15,349,162.50
Commodities and other	76857286A	S	025267089.01	79011061	CC - NYK - Commodities	431,287.50
Commodities and other	108673994A	S	025234774.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108609984A	B	025234774.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	76879506A	S	025211020.01	79011910	CC - NYK - Commodities	55,000,000.00
Commodities and other	76859443A	S	025267089.01	79014625	CC - NYK - Commodities	1,427,000.00
Commodities and other	76860309A	S	025267949.01	79010460	CC - NYK - Commodities	20,567,750.00
Commodities and other	76860534A	S	025225871.01	79014746	CC - NYK - Commodities	10,183,950.00
Commodities and other	76860547A	B	025225871.01	79014746	CC - NYK - Commodities	10,156,125.00
Commodities and other	108609994A	B	025265802.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108900207A	B	025277971.01	79097028	CC - NYK - Commodities	689,015.38
Commodities and other	76894435A	S	025211020.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	105508631A	S	025217464.01	79011910	CC - NYK - Commodities	25,000,000.00
Commodities and other	76888414A	S	025267949.01	79010460	CC - NYK - Commodities	20,624,100.00
Commodities and other	108609982A	S	025267949.01	79011003	CC - NYK - Commodities	444,948.00
Commodities and other	108673961A	S	025234774.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108609996A	B	025234774.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108737726A	S	025284498.01	79097008	CC - NYK - Commodities	541,769.85
Commodities and other	76959329A	S	025336777.01	79011730	CC - NYK - Commodities	5,064,150.00
Commodities and other	109714114A	B	025227562.01	79010606	CC - NYK - Commodities	2,337,300.00
Commodities and other	108631178A	B	025232695.01	79014034	CC - NYK - Commodities	913,920.00
Commodities and other	108777551A	S	025338674.01	79010460	CC - NYK - Commodities	15,248,100.00
Commodities and other	76965431A	B	025232695.01	79014034	CC - NYK - Commodities	7,624,800.00
Commodities and other	76965465A	B	025232695.01	79014034	CC - NYK - Commodities	5,838,000.00
Commodities and other	76965735A	S	025338674.01	79010460	CC - NYK - Commodities	5,078,062.50
Commodities and other	76984280A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	76984544A	S	025225871.01	79010467	CC - NYK - Commodities	20,312,250.00
Commodities and other	76986248A	B	025233354.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	76988552A	B	025226341.01	79019921	CC - NYK - Commodities	47,616,000.00
Commodities and other	76995528A	S	025217464.01	79011917	CC - NYK - Commodities	8,000,000.00
Commodities and other	76988553A	B	025232836.01	79019921	CC - NYK - Commodities	47,616,000.00
Commodities and other	76988555A	B	025232836.01	79019921	CC - NYK - Commodities	71,424,000.00
Commodities and other	76988566A	B	025226341.01	79019921	CC - NYK - Commodities	23,808,000.00
Commodities and other	76988582A	B	025284530.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	76988602A	B	025284530.01	79097008	CC - NYK - Commodities	12,494,138.46

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	76990496A	B	025233354.01	79019921	CC - NYK - Commodities	14,284,800.00
Commodities and other	76990500A	S	025233354.01	79019921	CC - NYK - Commodities	14,284,800.00
Commodities and other	76992635A	B	025284027.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	76992794A	S	025336967.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	76992807A	B	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	76992844A	S	025336967.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	76992859A	B	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108674000A	B	025225780.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	77021599A	B	025284217.01	79011061	CC - NYK - Commodities	3,875,000.00
Commodities and other	77021813A	B	025227570.01	79011061	CC - NYK - Commodities	3,875,000.00
Commodities and other	77025086A	B	025277971.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	77025115A	S	025277971.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	108610002A	B	025248154.01	79011707	CC - NYK - Commodities	2,224,740.00
Commodities and other	109713165A	B	025336777.01	79010131	CC - NYK - Commodities	820,837.50
Commodities and other	109713224A	S	025265802.01	79010131	CC - NYK - Commodities	820,837.50
Commodities and other	77050192A	S	025277971.01	79014747	CC - NYK - Commodities	12,601,292.31
Commodities and other	77051414A	S	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	77051432A	S	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	77051501A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00
Commodities and other	77051506A	B	025336371.01	79011003	CC - NYK - Commodities	15,349,162.50
Commodities and other	77052963A	S	025226341.01	79011751	CC - NYK - Commodities	47,616,000.00
Commodities and other	77053198A	B	025277971.01	79010956	CC - NYK - Commodities	38,672,400.00
Commodities and other	77053215A	S	025277971.01	79010956	CC - NYK - Commodities	38,913,600.00
Commodities and other	77056599A	B	025226341.01	79019921	CC - NYK - Commodities	23,808,000.00
Commodities and other	77053431A	B	025226648.01	79019921	CC - NYK - Commodities	47,616,000.00
Commodities and other	77053488A	B	025250051.01	79019921	CC - NYK - Commodities	23,808,000.00
Commodities and other	77053496A	S	025250051.01	79019921	CC - NYK - Commodities	23,379,000.00
Commodities and other	108900228A	B	025318577.01	79097028	CC - NYK - Commodities	1,237,415.38
Commodities and other	77081421A	B	025226341.01	79019921	CC - NYK - Commodities	23,808,000.00
Commodities and other	108673968A	S	025290982.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108790542A	S	025336967.01	79900060	CC - NYK - Commodities	471,476.92
Commodities and other	77101098A	S	025226341.01	79097132	CC - NYK - Commodities	5,078,062.50
Commodities and other	109675609A	S	025233354.01	79011061	CC - NYK - Commodities	20,200,950.00
Commodities and other	109675612A	B	025233354.01	79011061	CC - NYK - Commodities	50,600,000.00
Commodities and other	77108727A	B	025337247.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	77109384A	B	025336967.01	79010956	CC - NYK - Commodities	3,095,400.00
Commodities and other	77110092A	S	025284217.01	79011061	CC - NYK - Commodities	78,500,000.00
Commodities and other	77127814A	S	025232836.01	79010460	CC - NYK - Commodities	5,141,937.50
Commodities and other	77111692A	S	025226341.01	79010460	CC - NYK - Commodities	20,567,750.00
Commodities and other	77131793A	B	025336777.01	79010131	CC - NYK - Commodities	2,532,075.00
Commodities and other	77135482A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	105508696A	S	025217464.01	79011910	CC - NYK - Commodities	30,000,000.00
Commodities and other	77135542A	S	025336967.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	77135608A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	109713230A	B	025336777.01	79010131	CC - NYK - Commodities	1,641,675.00
Commodities and other	77137921A	S	025226341.01	79010131	CC - NYK - Commodities	27,825,000.00
Commodities and other	77137933A	B	025226341.01	79010131	CC - NYK - Commodities	27,825,000.00
Commodities and other	77138704A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	77138722A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108609991A	B	025231192.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	108660640A	B	025277971.01	79010956	CC - NYK - Commodities	549,400.00
Commodities and other	108661792A	B	025286840.01	79010956	CC - NYK - Commodities	549,400.00
Commodities and other	77160199A	S	025286840.01	79010956	CC - NYK - Commodities	6,445,400.00
Commodities and other	77160220A	S	025277971.01	79010956	CC - NYK - Commodities	6,445,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77162232A	B	025277971.01	79010956	CC - NYK - Commodities	12,890,800.00
Commodities and other	77162378A	S	025277971.01	79010956	CC - NYK - Commodities	12,890,800.00
Commodities and other	108676786A	S	025933367.01	79014655	CC - NYK - Commodities	955,000.00
Commodities and other	109714885A	S	025227133.01	79011061	CC - NYK - Commodities	92,935,500.00
Commodities and other	108673976A	B	025290982.01	79011751	CC - NYK - Commodities	3,405,805.50
Commodities and other	77189738A	S	025336777.01	79011061	CC - NYK - Commodities	5,064,150.00
Commodities and other	77190441A	B	025225632.01	79010956	CC - NYK - Commodities	5,091,975.00
Commodities and other	77193339A	S	025336777.01	79011061	CC - NYK - Commodities	5,064,150.00
Commodities and other	77193670A	S	025336777.01	79011061	CC - NYK - Commodities	5,064,150.00
Commodities and other	77193984A	B	025277971.01	79010956	CC - NYK - Commodities	12,890,800.00
Commodities and other	77193998A	S	025277971.01	79010956	CC - NYK - Commodities	12,971,200.00
Commodities and other	77196455A	S	025284944.01	79011727	CC - NYK - Commodities	13,562,500.00
Commodities and other	108631206A	B	025268889.01	79014007	CC - NYK - Commodities	1,175,956.48
Commodities and other	108661800A	S	025277971.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	77196772A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	77196974A	B	025225871.01	79011061	CC - NYK - Commodities	40,735,800.00
Commodities and other	77196984A	S	025225871.01	79011061	CC - NYK - Commodities	40,624,500.00
Commodities and other	77378867A	S	025232836.01	79011751	CC - NYK - Commodities	23,808,000.00
Commodities and other	77385121A	S	025226341.01	79011751	CC - NYK - Commodities	23,808,000.00
Commodities and other	77379618A	S	025265802.01	79011751	CC - NYK - Commodities	23,808,000.00
Commodities and other	108738401A	B	025277971.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	108738411A	S	025277971.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	109751563A	S	025281452.01	79900074	CC - NYK - Commodities	62,588,132.92
Commodities and other	109751560A	S	025281452.01	79900074	CC - NYK - Commodities	56,303,559.85
Commodities and other	77380870A	B	025315193.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	109751567A	S	025281452.01	79097098	CC - NYK - Commodities	12,265,127.12
Commodities and other	109751551A	B	025273186.01	79010954	CC - NYK - Commodities	71,522,665.38
Commodities and other	77381040A	S	025337247.01	79010467	CC - NYK - Commodities	20,312,250.00
Commodities and other	77381441A	S	025336967.01	79097008	CC - NYK - Commodities	5,464,846.15
Commodities and other	77383444A	S	025277971.01	79097008	CC - NYK - Commodities	5,486,276.92
Commodities and other	77414985A	B	025231192.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	77415437A	B	025336967.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	77415756A	B	025336777.01	79010131	CC - NYK - Commodities	2,532,075.00
Commodities and other	108674003A	B	025290982.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	77418655A	S	025226341.01	79011751	CC - NYK - Commodities	23,808,000.00
Commodities and other	77418681A	B	025293838.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	77419866A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	77419925A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108631212A	S	025257981.01	79014034	CC - NYK - Commodities	1,500,000.00
Commodities and other	108631209A	S	025257981.01	79014034	CC - NYK - Commodities	376,960.00
Commodities and other	108631215A	S	025309048.01	79014034	CC - NYK - Commodities	1,500,000.00
Commodities and other	108631512A	S	025309048.01	79014034	CC - NYK - Commodities	376,960.00
Commodities and other	77459928A	B	025332248.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	77459958A	S	025332248.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	108674058A	B	025290982.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	77463655A	B	025284944.01	79011727	CC - NYK - Commodities	1,975,000.00
Commodities and other	77465307A	S	025294075.01	79010460	CC - NYK - Commodities	12,058,900.00
Commodities and other	77465699A	B	025232422.01	79010606	CC - NYK - Commodities	5,954,550.00
Commodities and other	77465837A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	77465858A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	77466358A	S	025294075.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	77466888A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108674033A	B	025290982.01	79011751	CC - NYK - Commodities	2,286,787.00
Commodities and other	77548501A	B	025231192.01	79011751	CC - NYK - Commodities	23,808,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108674037A	B	025290982.01	79011751	CC - NYK - Commodities	29,728,231.00
Commodities and other	77555658A	B	025290982.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	77557390A	B	025332248.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	77557444A	S	025332248.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	109751576A	B	025280470.01	79900074	CC - NYK - Commodities	265,377,215.38
Commodities and other	108631529A	B	025315193.01	79014007	CC - NYK - Commodities	134,118,400.00
Commodities and other	77587927A	B	025231192.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	77587928A	S	025231192.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	77588164A	B	025336777.01	79010131	CC - NYK - Commodities	5,064,150.00
Commodities and other	77593864A	B	025333287.01	79014007	CC - NYK - Commodities	1,785,600.00
Commodities and other	77592316A	B	025290982.01	79014625	CC - NYK - Commodities	10,043,041.50
Commodities and other	77593594A	B	025333287.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	77593150A	S	025225871.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	77593222A	S	025227133.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	108631520A	B	025315193.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	77595020A	B	025268889.01	79014034	CC - NYK - Commodities	24,000,000.00
Commodities and other	77596350A	B	025332248.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	77596193A	S	025332248.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	77596628A	S	025227133.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	108778760A	B	025225871.01	79010460	CC - NYK - Commodities	5,008,500.00
Commodities and other	108778776A	B	025225871.01	79010460	CC - NYK - Commodities	5,008,500.00
Commodities and other	77623701A	B	025227570.01	79010462	CC - NYK - Commodities	20,312,250.00
Commodities and other	77623748A	S	025227570.01	79010462	CC - NYK - Commodities	20,312,250.00
Commodities and other	77627949A	B	025290982.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	77629411A	B	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	77629988A	B	025290982.01	79011751	CC - NYK - Commodities	82,324,332.00
Commodities and other	109675616A	B	025338674.01	79011061	CC - NYK - Commodities	242,000,000.00
Commodities and other	77631881A	S	025225871.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	77633713A	S	025231192.01	79010606	CC - NYK - Commodities	5,078,062.50
Commodities and other	77656043A	B	025277625.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	77656960A	B	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	77657000A	S	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	109713218A	B	025336777.01	79010131	CC - NYK - Commodities	820,837.50
Commodities and other	77660449A	B	025265802.01	79011061	CC - NYK - Commodities	51,000,000.00
Commodities and other	77660444A	S	025265802.01	79011061	CC - NYK - Commodities	8,347,500.00
Commodities and other	108674071A	S	025284944.01	79014625	CC - NYK - Commodities	1,702,902.75
Commodities and other	77694160A	B	025233354.01	79014034	CC - NYK - Commodities	1,030,575.00
Commodities and other	77693731A	B	025290982.01	79011751	CC - NYK - Commodities	41,162,166.00
Commodities and other	77696289A	B	025318577.01	79097028	CC - NYK - Commodities	10,972,553.85
Commodities and other	108661806A	S	025318577.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	77725083A	S	025232836.01	79011751	CC - NYK - Commodities	47,616,000.00
Commodities and other	77725247A	S	025280074.01	79092020	CC - LDN - Commodities	3,023,713.39
Commodities and other	77730253A	B	025231192.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	77961537A	B	025332248.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	77755763A	S	025332248.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	77756142A	B	025332248.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	77756162A	S	025332248.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	77756190A	B	025277971.01	79010956	CC - NYK - Commodities	6,445,400.00
Commodities and other	77756205A	S	025277971.01	79010956	CC - NYK - Commodities	6,445,400.00
Commodities and other	77757492A	B	025277971.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	77757510A	S	025277971.01	79010956	CC - NYK - Commodities	3,242,800.00
Commodities and other	77757562A	B	025332248.01	79010956	CC - NYK - Commodities	9,668,100.00
Commodities and other	77757576A	S	025332248.01	79010956	CC - NYK - Commodities	9,728,400.00
Commodities and other	77759483A	S	025231192.01	79011751	CC - NYK - Commodities	23,808,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	77760167A	B	025231408.01	79010460	CC - NYK - Commodities	30,912,000.00
Commodities and other	77760370A	B	025231408.01	79010460	CC - NYK - Commodities	29,568,000.00
Commodities and other	77760054A	S	025267949.01	79010151	CC - NYK - Commodities	11,130,000.00
Commodities and other	77780904A	S	025338674.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	77780908A	S	025338674.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	77781006A	S	025226341.01	79010460	CC - NYK - Commodities	2,977,275.00
Commodities and other	108661810A	B	025319237.01	79010956	CC - NYK - Commodities	549,400.00
Commodities and other	77782691A	S	025319237.01	79010956	CC - NYK - Commodities	6,445,400.00
Commodities and other	77783474A	B	025231192.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	77783616A	B	025225871.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	108634694A	S	025253758.01	79019983	CC - NYK - Commodities	4,517,940.00
Commodities and other	77785321A	S	025253758.01	79019983	CC - NYK - Commodities	53,195,100.00
Commodities and other	77785323A	B	025253758.01	79019983	CC - NYK - Commodities	57,932,800.00
Commodities and other	108609999A	B	025253758.01	79019983	CC - NYK - Commodities	4,920,320.00
Commodities and other	77785948A	B	025225871.01	79011727	CC - NYK - Commodities	3,875,000.00
Commodities and other	77786335A	B	025231408.01	79010460	CC - NYK - Commodities	27,552,000.00
Commodities and other	108738464A	S	025336967.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	77786820A	B	025277625.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	77786892A	S	025257205.01	79014034	CC - NYK - Commodities	21,300,000.00
Commodities and other	77786917A	B	025257205.01	79014034	CC - NYK - Commodities	13,332,480.00
Commodities and other	77811435A	S	025255654.01	79014034	CC - NYK - Commodities	21,300,000.00
Commodities and other	77811466A	B	025255654.01	79014034	CC - NYK - Commodities	13,332,480.00
Commodities and other	108634703A	S	025293085.01	79019983	CC - NYK - Commodities	6,879,600.00
Commodities and other	108634712A	B	025293085.01	79019983	CC - NYK - Commodities	7,651,350.00
Commodities and other	77813047A	S	025315193.01	79014034	CC - NYK - Commodities	12,780,000.00
Commodities and other	77813464A	B	025315193.01	79014007	CC - NYK - Commodities	7,999,488.00
Commodities and other	108674076A	B	025284944.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	77820887A	B	025337247.01	79011059	CC - NYK - Commodities	27,825,000.00
Commodities and other	109714048A	B	025336777.01	79010131	CC - NYK - Commodities	820,837.50
Commodities and other	109714045A	B	025336777.01	79010131	CC - NYK - Commodities	820,837.50
Commodities and other	108610013A	S	025264888.01	79011003	CC - NYK - Commodities	5,339,376.00
Commodities and other	108673979A	S	025264888.01	79011751	CC - NYK - Commodities	2,854,000.00
Commodities and other	77865749A	B	025338674.01	79010461	CC - NYK - Commodities	23,411,100.00
Commodities and other	77865784A	S	025338674.01	79010461	CC - NYK - Commodities	21,841,600.00
Commodities and other	108778783A	B	025340167.01	79017587	CC - NYK - Commodities	734,258,769.00
Commodities and other	77895443A	B	025284944.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	77905796A	S	025338674.01	79010461	CC - NYK - Commodities	10,920,800.00
Commodities and other	77905800A	B	025338674.01	79010461	CC - NYK - Commodities	11,705,550.00
Commodities and other	77933562A	S	025336777.01	79010131	CC - NYK - Commodities	2,532,075.00
Commodities and other	108610015A	B	025226341.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	77943165A	B	025336967.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	108610009A	B	025226341.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108900225A	B	025341090.01	79097028	CC - NYK - Commodities	618,707.69
Commodities and other	108900147A	S	025318577.01	79014747	CC - NYK - Commodities	618,707.69
Commodities and other	77969936A	S	025227133.01	79010460	CC - NYK - Commodities	15,425,812.50
Commodities and other	77972079A	S	025277971.01	79097116	CC - NYK - Commodities	4,113,800.00
Commodities and other	77976537A	S	025227133.01	79010460	CC - NYK - Commodities	20,624,100.00
Commodities and other	78002487A	S	025227133.01	79010606	CC - NYK - Commodities	10,855,080.00
Commodities and other	108676778A	S	025284217.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	109714528A	S	025225871.01	79011730	CC - NYK - Commodities	4,646,775.00
Commodities and other	78031818A	S	025277625.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	78037014A	S	025282435.01	79900053	CC - NYK - Commodities	1,111,707.69
Commodities and other	78034640A	S	025336967.01	79097028	CC - NYK - Commodities	12,494,138.46
Commodities and other	78034679A	S	025277625.01	79097028	CC - NYK - Commodities	12,494,138.46

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78035098A	B	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	78036190A	S	025227133.01	79010606	CC - NYK - Commodities	5,954,550.00
Commodities and other	78108323A	S	025336967.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	78036300A	S	025277625.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	78038495A	S	025231192.01	79011061	CC - NYK - Commodities	7,950,000.00
Commodities and other	108891524A	B	025935461.01	79097171	CC - NYK - Commodities	133,161,590.97
Commodities and other	78064268A	B	025226291.01	79010131	CC - NYK - Commodities	5,565,000.00
Commodities and other	78064724A	B	025265802.01	79014034	CC - NYK - Commodities	21,150,000.00
Commodities and other	108631523A	B	025226051.01	79014034	CC - NYK - Commodities	2,425,750.00
Commodities and other	78064747A	B	025226051.01	79014034	CC - NYK - Commodities	28,207,200.00
Commodities and other	78064784A	B	025226051.01	79014034	CC - NYK - Commodities	27,860,450.00
Commodities and other	78064831A	S	025265802.01	79014005	CC - NYK - Commodities	13,094,400.00
Commodities and other	78064814A	B	025226051.01	79014034	CC - NYK - Commodities	13,804,700.00
Commodities and other	78068451A	B	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108676806A	B	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	109714031A	B	025336777.01	79010131	CC - NYK - Commodities	985,005.00
Commodities and other	108631527A	B	025226341.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	78094005A	B	025336777.01	79010131	CC - NYK - Commodities	3,038,490.00
Commodities and other	109714036A	B	025336777.01	79010131	CC - NYK - Commodities	1,641,675.00
Commodities and other	78094202A	S	025226341.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	109714039A	S	025227562.01	79010131	CC - NYK - Commodities	1,113,000.00
Commodities and other	78097251A	S	025211020.01	79011917	CC - NYK - Commodities	50,000,000.00
Commodities and other	78097263A	S	025313016.01	79011917	CC - NYK - Commodities	25,000,000.00
Commodities and other	78097310A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	78097353A	B	025226341.01	79010955	CC - NYK - Commodities	5,475,360.00
Commodities and other	108900234A	S	025319237.01	79097028	CC - NYK - Commodities	1,856,123.08
Commodities and other	108676812A	S	025268913.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	78098539A	S	025282435.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	78099827A	S	025267089.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	108676815A	B	025284944.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108661813A	B	025320821.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108900231A	S	025332248.01	79097028	CC - NYK - Commodities	618,707.69
Commodities and other	108900237A	S	025277625.01	79097028	CC - NYK - Commodities	1,237,415.38
Commodities and other	108900240A	B	025341090.01	79097028	CC - NYK - Commodities	689,015.38
Commodities and other	78123690A	S	025227133.01	79010460	CC - NYK - Commodities	12,058,900.00
Commodities and other	78125760A	B	025935396.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108661830A	S	025320821.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108676850A	S	025264888.01	79014625	CC - NYK - Commodities	4,994,500.00
Commodities and other	78127537A	B	025225871.01	79010460	CC - NYK - Commodities	8,508,850.00
Commodities and other	78128041A	S	025227133.01	79010460	CC - NYK - Commodities	20,624,100.00
Commodities and other	108715160A	B	025935446.01	79014702	CC - NYK - Commodities	3,019,800.42
Commodities and other	78161041A	S	025337247.01	79014746	CC - NYK - Commodities	15,234,187.50
Commodities and other	78161074A	B	025337247.01	79014746	CC - NYK - Commodities	15,234,187.50
Commodities and other	108739142A	B	025277971.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	78163004A	S	025277971.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	78167932A	B	025336967.01	79097008	CC - NYK - Commodities	32,789,076.92
Commodities and other	78167952A	S	025336967.01	79097008	CC - NYK - Commodities	32,789,076.92
Commodities and other	78168049A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	78168064A	S	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108778766A	B	025225871.01	79010460	CC - NYK - Commodities	5,008,500.00
Commodities and other	78170268A	S	025336371.01	79011003	CC - NYK - Commodities	28,966,400.00
Commodities and other	78174195A	B	025336371.01	79011003	CC - NYK - Commodities	15,349,162.50
Commodities and other	78174196A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00
Commodities and other	78170168A	B	025277971.01	79900053	CC - NYK - Commodities	10,287,707.69

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78170807A	B	025232836.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	78170501A	B	025277971.01	79900053	CC - NYK - Commodities	10,287,707.69
Commodities and other	78171012A	S	025277971.01	79900053	CC - NYK - Commodities	10,323,000.00
Commodities and other	78171250A	S	025231192.01	79011061	CC - NYK - Commodities	8,750,000.00
Commodities and other	78171275A	S	025231192.01	79011061	CC - NYK - Commodities	1,321,687.50
Commodities and other	108739145A	S	025280454.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108634710A	S	025226671.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	78210376A	B	025231192.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	108635949A	S	025293085.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108631541A	B	025290982.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	108631534A	B	025228073.01	79014008	CC - NYK - Commodities	2,727,550.00
Commodities and other	78212208A	B	025290982.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	78213200A	B	025335712.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	78213334A	S	025227133.01	79010955	CC - NYK - Commodities	7,898,880.00
Commodities and other	108661841A	B	025277971.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	78213563A	S	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	78213668A	B	025335712.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	78213691A	S	025335712.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108661855A	B	025286840.01	79010956	CC - NYK - Commodities	549,400.00
Commodities and other	78213818A	S	025286840.01	79010956	CC - NYK - Commodities	6,445,400.00
Commodities and other	78214103A	B	025225632.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	78216265A	B	025336967.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	78216361A	S	025336967.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	78236116A	B	025226341.01	79011751	CC - NYK - Commodities	10,898,577.60
Commodities and other	78237428A	B	025290982.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	108676823A	S	025231192.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108676862A	S	025337247.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	108739114A	B	025277971.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	78242612A	S	025277971.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108739120A	S	025318577.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108739126A	B	025318577.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	78243774A	S	025228073.01	79014625	CC - NYK - Commodities	9,351,600.00
Commodities and other	78243815A	S	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	78244115A	B	025225632.01	79010955	CC - NYK - Commodities	7,180,800.00
Commodities and other	78246940A	S	025332248.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	78246977A	B	025332248.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108610887A	S	025288812.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108610884A	S	025265802.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	78351779A	B	025339466.01	79014007	CC - NYK - Commodities	29,045,760.00
Commodities and other	108676809A	B	025265802.01	79014625	CC - NYK - Commodities	446,357.40
Commodities and other	108676792A	B	025233511.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108607602A	B	025232836.01	79011016	CC - NYK - Commodities	3,968,000.00
Commodities and other	108607621A	B	025232836.01	79011016	CC - NYK - Commodities	1,984,000.00
Commodities and other	78537672A	S	025231192.01	79010152	CC - NYK - Commodities	22,950,000.00
Commodities and other	108676833A	B	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	78388340A	B	025228073.01	79011751	CC - NYK - Commodities	21,797,155.20
Commodities and other	78395084A	S	025284530.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	78396508A	B	025336777.01	79010131	CC - NYK - Commodities	5,064,150.00
Commodities and other	78396556A	B	025339466.01	79014007	CC - NYK - Commodities	58,091,520.00
Commodities and other	108676839A	B	025290982.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	78396921A	S	025265802.01	79010467	CC - NYK - Commodities	20,312,250.00
Commodities and other	78401294A	S	025348152.01	79090023	CC - LDN - Commodities	9,542,735.80
Commodities and other	78401295A	S	025348152.01	79090023	CC - LDN - Commodities	9,542,735.80
Commodities and other	78401296A	S	025348152.01	79090023	CC - LDN - Commodities	9,542,735.80

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108635955A	B	025293085.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	108635922A	S	025293085.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108631537A	B	025325473.01	79014034	CC - NYK - Commodities	173,600.00
Commodities and other	109271842A	B	025935479.01	79097169	CC - NYK - Commodities	230,958,609.89
Commodities and other	108635931A	B	025226341.01	79019983	CC - NYK - Commodities	1,093,050.00
Commodities and other	108635940A	S	025226341.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	108610899A	B	025253758.01	79019983	CC - NYK - Commodities	15,713,280.00
Commodities and other	108635918A	S	025253758.01	79019983	CC - NYK - Commodities	14,428,260.00
Commodities and other	108631546A	B	025297367.01	79014034	CC - NYK - Commodities	198,400.00
Commodities and other	108631539A	B	025297318.01	79014034	CC - NYK - Commodities	114,080.00
Commodities and other	108631553A	B	025309196.01	79014034	CC - NYK - Commodities	168,640.00
Commodities and other	108632020A	B	025297409.01	79014034	CC - NYK - Commodities	223,200.00
Commodities and other	108631560A	B	025297326.01	79014034	CC - NYK - Commodities	347,200.00
Commodities and other	108631600A	B	025309188.01	79014034	CC - NYK - Commodities	39,680.00
Commodities and other	108631984A	B	025297334.01	79014034	CC - NYK - Commodities	496,000.00
Commodities and other	108631606A	B	025297342.01	79014034	CC - NYK - Commodities	694,400.00
Commodities and other	108631605A	B	025297359.01	79014034	CC - NYK - Commodities	828,320.00
Commodities and other	108631602A	B	025297375.01	79014034	CC - NYK - Commodities	496,000.00
Commodities and other	108631986A	B	025297383.01	79014034	CC - NYK - Commodities	297,600.00
Commodities and other	108631997A	B	025297391.01	79014034	CC - NYK - Commodities	69,440.00
Commodities and other	108631545A	B	025315060.01	79014034	CC - NYK - Commodities	223,200.00
Commodities and other	108632024A	B	025315078.01	79014034	CC - NYK - Commodities	233,120.00
Commodities and other	108632033A	B	025315086.01	79014034	CC - NYK - Commodities	29,760.00
Commodities and other	108632041A	B	025334566.01	79014034	CC - NYK - Commodities	49,600.00
Commodities and other	108632043A	B	025334574.01	79014034	CC - NYK - Commodities	79,360.00
Commodities and other	108632014A	B	025334582.01	79014034	CC - NYK - Commodities	9,920.00
Commodities and other	108632045A	B	025297300.01	79014034	CC - NYK - Commodities	163,680.00
Commodities and other	108632047A	B	025315052.01	79014034	CC - NYK - Commodities	24,800.00
Commodities and other	78423201A	B	025234691.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	78425073A	B	025290982.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	78425156A	B	025228073.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	78445753A	S	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	78448042A	S	025267089.01	79011061	CC - NYK - Commodities	1,697,325.00
Commodities and other	78447086A	B	025290982.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	78447094A	B	025284944.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	109714897A	B	025234949.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	78447428A	S	025234949.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	108676872A	B	025233511.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108676828A	B	025234691.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	78451864A	B	025336967.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	78451895A	S	025225871.01	79011061	CC - NYK - Commodities	2,977,275.00
Commodities and other	78468990A	B	025231192.01	79011016	CC - NYK - Commodities	95,232,000.00
Commodities and other	108679321A	B	025231192.01	79014625	CC - NYK - Commodities	1,403,000.00
Commodities and other	108632051A	S	025231192.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108610873A	S	025257981.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108610905A	S	025253782.01	79014625	CC - NYK - Commodities	1,190,400.00
Commodities and other	108610929A	S	025231192.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	78480467A	S	025315193.01	79010151	CC - NYK - Commodities	5,954,550.00
Commodities and other	108679292A	B	025269952.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108679280A	S	025314147.01	79014655	CC - NYK - Commodities	387,730.00
Commodities and other	78505259A	S	025226341.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	78505826A	B	025336777.01	79010131	CC - NYK - Commodities	3,038,490.00
Commodities and other	78506358A	B	025332248.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	78506392A	S	025332248.01	79097008	CC - NYK - Commodities	10,929,692.31

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78506426A	B	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	78506445A	S	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	78506695A	B	025290982.01	79011751	CC - NYK - Commodities	54,492,888.00
Commodities and other	78508270A	B	025336777.01	79010131	CC - NYK - Commodities	3,038,490.00
Commodities and other	108635928A	B	025226671.01	79019983	CC - NYK - Commodities	1,821,750.00
Commodities and other	108635964A	S	025226671.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	108610880A	B	025253758.01	79019983	CC - NYK - Commodities	15,713,280.00
Commodities and other	108635970A	S	025253758.01	79019983	CC - NYK - Commodities	14,428,260.00
Commodities and other	78508882A	S	025337247.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	78508885A	B	025337247.01	79010955	CC - NYK - Commodities	10,183,950.00
Commodities and other	78509253A	S	025226341.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	109675617A	S	025227570.01	79011061	CC - NYK - Commodities	55,000,000.00
Commodities and other	109675622A	B	025227570.01	79011061	CC - NYK - Commodities	9,488,325.00
Commodities and other	78536699A	B	025339466.01	79014007	CC - NYK - Commodities	58,091,520.00
Commodities and other	78536289A	B	025225871.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	108635979A	S	025226341.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108635937A	B	025226341.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	108679339A	B	025290982.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108635953A	S	025226671.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108635962A	B	025226671.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	78545160A	B	025231192.01	79011016	CC - NYK - Commodities	23,808,000.00
Commodities and other	78572405A	B	025231192.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	78572438A	B	025290982.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	109714537A	B	025315193.01	79011727	CC - NYK - Commodities	9,293,550.00
Commodities and other	108632017A	B	025283540.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	78614536A	S	025282435.01	79097008	CC - NYK - Commodities	492,907.69
Commodities and other	78609720A	S	025282435.01	79900053	CC - NYK - Commodities	405,861.54
Commodities and other	78611133A	S	025231192.01	79011061	CC - NYK - Commodities	12,337,500.00
Commodities and other	78611554A	S	025232554.01	79010151	CC - NYK - Commodities	9,583,410.00
Commodities and other	108679286A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	78611706A	B	025227562.01	79010151	CC - NYK - Commodities	5,078,062.50
Commodities and other	78611993A	S	025288812.01	79011751	CC - NYK - Commodities	39,680,000.00
Commodities and other	78613387A	B	025318577.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	78613401A	B	025277971.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	109777878A	S	025340480.01	79093017	CC - LDN - Commodities	3,874,837.63
Commodities and other	78639313A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108661834A	B	025277971.01	79097138	CC - NYK - Commodities	696,800.00
Commodities and other	78642490A	S	025226341.01	79014625	CC - NYK - Commodities	95,232,000.00
Commodities and other	109758094A	B	025340225.01	79011227	CC - LDN - Commodities	7,931,009.39
Commodities and other	108635946A	B	025232489.01	79019983	CC - NYK - Commodities	167,832.00
Commodities and other	108635968A	B	025232489.01	79019983	CC - NYK - Commodities	309,424.50
Commodities and other	108635984A	B	025232489.01	79019983	CC - NYK - Commodities	127,764.00
Commodities and other	108635977A	B	025232489.01	79019983	CC - NYK - Commodities	39,312.00
Commodities and other	108637002A	B	025232489.01	79019983	CC - NYK - Commodities	98,374.50
Commodities and other	109714891A	S	025227471.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	78665574A	B	025227471.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	108637017A	S	025293085.01	79019983	CC - NYK - Commodities	542,850.00
Commodities and other	108637052A	B	025293085.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	78670468A	S	025277625.01	79097008	CC - NYK - Commodities	46,933,384.62
Commodities and other	78670483A	B	025277625.01	79097008	CC - NYK - Commodities	46,933,384.62
Commodities and other	78670833A	S	025336488.01	79011917	CC - NYK - Commodities	50,000,000.00
Commodities and other	78670854A	S	025931874.01	79011917	CC - NYK - Commodities	15,000,000.00
Commodities and other	78671029A	B	025332248.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	78671043A	S	025332248.01	79097008	CC - NYK - Commodities	10,972,553.85

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78690687A	S	025337247.01	79010467	CC - NYK - Commodities	10,156,125.00
Commodities and other	78695355A	B	025250051.01	79011016	CC - NYK - Commodities	95,232,000.00
Commodities and other	78696741A	S	025226341.01	79014007	CC - NYK - Commodities	95,232,000.00
Commodities and other	78696756A	B	025226341.01	79014007	CC - NYK - Commodities	95,232,000.00
Commodities and other	78698666A	S	025250051.01	79014034	CC - NYK - Commodities	14,673,000.00
Commodities and other	78698907A	S	025267089.01	79014625	CC - NYK - Commodities	1,427,000.00
Commodities and other	78698978A	S	025282435.01	79900053	CC - NYK - Commodities	352,923.08
Commodities and other	78699630A	S	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	78699634A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	78699904A	B	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	78831841A	S	025318577.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	78700092A	S	025226341.01	79014007	CC - NYK - Commodities	95,232,000.00
Commodities and other	78700111A	B	025226341.01	79014007	CC - NYK - Commodities	95,232,000.00
Commodities and other	108610891A	B	025248154.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	78700491A	B	025277625.01	79097008	CC - NYK - Commodities	62,770,723.08
Commodities and other	108778795A	B	025232687.01	79010606	CC - NYK - Commodities	2,359,800.00
Commodities and other	108778791A	B	025315193.01	79010606	CC - NYK - Commodities	1,179,900.00
Commodities and other	78730314A	B	025250051.01	79011016	CC - NYK - Commodities	47,616,000.00
Commodities and other	78733343A	B	025226341.01	79011016	CC - NYK - Commodities	23,808,000.00
Commodities and other	108610932A	B	025226341.01	79011003	CC - NYK - Commodities	3,114,636.00
Commodities and other	108740067A	S	025336967.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	78740687A	B	025225632.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	78740721A	S	025227570.01	79010461	CC - NYK - Commodities	20,312,250.00
Commodities and other	78742814A	S	025332248.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	78742829A	B	025332248.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	108679313A	B	025231192.01	79011751	CC - NYK - Commodities	3,567,500.00
Commodities and other	78765055A	S	025231192.01	79011751	CC - NYK - Commodities	42,810,000.00
Commodities and other	109714153A	B	025315193.01	79010606	CC - NYK - Commodities	3,116,400.00
Commodities and other	78772896A	B	025234691.01	79011751	CC - NYK - Commodities	10,712,577.60
Commodities and other	78773105A	S	025234691.01	79011751	CC - NYK - Commodities	10,712,577.60
Commodities and other	108679327A	B	025231192.01	79011751	CC - NYK - Commodities	3,567,500.00
Commodities and other	78773012A	S	025231192.01	79011751	CC - NYK - Commodities	42,810,000.00
Commodities and other	109714894A	B	025225871.01	79011061	CC - NYK - Commodities	3,060,750.00
Commodities and other	78774341A	B	025231192.01	79011016	CC - NYK - Commodities	95,232,000.00
Commodities and other	108679359A	B	025226341.01	79011751	CC - NYK - Commodities	356,750.00
Commodities and other	78774822A	S	025226341.01	79011751	CC - NYK - Commodities	4,281,000.00
Commodities and other	109714843A	B	025225632.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	78776526A	S	025231192.01	79011751	CC - NYK - Commodities	85,620,000.00
Commodities and other	78778065A	S	025231192.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	109714864A	B	025315193.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	109714867A	B	025337247.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	78795879A	B	025290982.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	78797441A	B	025336777.01	79010131	CC - NYK - Commodities	3,038,490.00
Commodities and other	78798194A	B	025336777.01	79010131	CC - NYK - Commodities	2,532,075.00
Commodities and other	78799978A	B	025228073.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	78800528A	B	025265802.01	79011751	CC - NYK - Commodities	17,407,938.60
Commodities and other	108610937A	B	025265802.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108679298A	B	025216813.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108637024A	B	025315193.01	79019983	CC - NYK - Commodities	1,093,050.00
Commodities and other	108637055A	S	025315193.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	78807872A	B	025226341.01	79010606	CC - NYK - Commodities	5,843,250.00
Commodities and other	78808005A	S	025226341.01	79010606	CC - NYK - Commodities	5,843,250.00
Commodities and other	78811151A	S	025267089.01	79014625	CC - NYK - Commodities	1,427,000.00
Commodities and other	78810701A	S	025234949.01	79010606	CC - NYK - Commodities	11,909,100.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	78810859A	B	025234949.01	79010606	CC - NYK - Commodities	11,909,100.00
Commodities and other	78810914A	S	025234949.01	79010606	CC - NYK - Commodities	11,909,100.00
Commodities and other	78810920A	B	025234949.01	79010606	CC - NYK - Commodities	11,909,100.00
Commodities and other	78810922A	S	025234949.01	79010606	CC - NYK - Commodities	11,909,100.00
Commodities and other	78810924A	B	025234949.01	79010606	CC - NYK - Commodities	11,909,100.00
Commodities and other	108679395A	B	025233511.01	79014625	CC - NYK - Commodities	1,339,072.20
Commodities and other	108679333A	S	025233511.01	79014625	CC - NYK - Commodities	446,357.40
Commodities and other	78830798A	B	025233511.01	79014625	CC - NYK - Commodities	5,356,288.80
Commodities and other	108610943A	B	025248154.01	79011003	CC - NYK - Commodities	444,948.00
Commodities and other	78832124A	S	025315193.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	78832130A	B	025315193.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	78834367A	S	025277971.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	108679399A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108679318A	B	025216813.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108679353A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	78836099A	S	025337247.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	108661837A	B	025277971.01	79900078	CC - NYK - Commodities	348,400.00
Commodities and other	108679392A	S	025231192.01	79014625	CC - NYK - Commodities	1,403,000.00
Commodities and other	79292289A	S	025267089.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	108661901A	S	025293838.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	79295678A	B	025293838.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108632029A	S	025283441.01	79014034	CC - NYK - Commodities	4,262,500.00
Commodities and other	79319634A	B	025257536.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	108632036A	S	025265802.01	79014034	CC - NYK - Commodities	3,512,500.00
Commodities and other	108632057A	B	025265802.01	79014034	CC - NYK - Commodities	2,341,120.00
Commodities and other	79323667A	S	025284498.01	79097008	CC - NYK - Commodities	1,313,277.54
Commodities and other	108680337A	S	025234949.01	79011751	CC - NYK - Commodities	5,351,250.00
Commodities and other	108610878A	B	025267949.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	108680333A	S	025234949.01	79014625	CC - NYK - Commodities	2,854,000.00
Commodities and other	79330089A	B	025226341.01	79014625	CC - NYK - Commodities	18,703,200.00
Commodities and other	79330132A	S	025226341.01	79014625	CC - NYK - Commodities	18,703,200.00
Commodities and other	79330283A	B	025226341.01	79014625	CC - NYK - Commodities	9,351,600.00
Commodities and other	79330287A	S	025226341.01	79014625	CC - NYK - Commodities	9,351,600.00
Commodities and other	79330582A	S	025315193.01	79011061	CC - NYK - Commodities	2,977,275.00
Commodities and other	79332302A	B	025231192.01	79014625	CC - NYK - Commodities	46,758,000.00
Commodities and other	79332307A	S	025231192.01	79014625	CC - NYK - Commodities	46,758,000.00
Commodities and other	79335169A	S	025227133.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	79360991A	B	025227133.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	79363613A	B	025225632.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	79363678A	S	025227133.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	108637035A	S	025253782.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	108680343A	S	025231192.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	79366418A	S	025265802.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	108708558A	S	025298894.01	79014625	CC - NYK - Commodities	6,133,877.75
Commodities and other	79367676A	B	025231192.01	79014625	CC - NYK - Commodities	47,447,750.00
Commodities and other	108661852A	S	025336967.01	79097116	CC - NYK - Commodities	1,393,600.00
Commodities and other	79397873A	S	025226341.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	108680365A	S	025231192.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	79402106A	B	025231192.01	79010606	CC - NYK - Commodities	10,156,125.00
Commodities and other	108632011A	B	025265802.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	79402354A	S	025265802.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	108632298A	S	025231192.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	79403335A	B	025267949.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	79405933A	S	025265802.01	79014007	CC - NYK - Commodities	14,284,800.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	79406596A	S	025338674.01	79010461	CC - NYK - Commodities	5,078,062.50
Commodities and other	79406635A	B	025338674.01	79010461	CC - NYK - Commodities	5,852,775.00
Commodities and other	108680324A	S	025226341.01	79014625	CC - NYK - Commodities	356,750.00
Commodities and other	108637008A	S	025253782.01	79019983	CC - NYK - Commodities	621,600.00
Commodities and other	108632347A	S	025283441.01	79014007	CC - NYK - Commodities	4,262,500.00
Commodities and other	108680381A	B	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	79437101A	S	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108632284A	S	025226341.01	79014007	CC - NYK - Commodities	2,777,600.00
Commodities and other	79439177A	B	025226341.01	79014007	CC - NYK - Commodities	33,331,200.00
Commodities and other	108632350A	S	025283441.01	79014034	CC - NYK - Commodities	4,262,500.00
Commodities and other	79468067A	B	025233354.01	79014625	CC - NYK - Commodities	23,808,000.00
Commodities and other	79468156A	B	025226341.01	79014625	CC - NYK - Commodities	23,808,000.00
Commodities and other	108680329A	B	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	79470393A	B	025233354.01	79014625	CC - NYK - Commodities	23,808,000.00
Commodities and other	79472817A	B	025231192.01	79014625	CC - NYK - Commodities	23,808,000.00
Commodities and other	79473880A	B	025231192.01	79014625	CC - NYK - Commodities	23,379,000.00
Commodities and other	108740018A	S	025336967.01	79097008	CC - NYK - Commodities	996,530.77
Commodities and other	108680338A	S	025231192.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108632358A	S	025250051.01	79014007	CC - NYK - Commodities	779,300.00
Commodities and other	79505410A	B	025231192.01	79011016	CC - NYK - Commodities	47,616,000.00
Commodities and other	79505459A	B	025231192.01	79011016	CC - NYK - Commodities	47,616,000.00
Commodities and other	109750731A	S	025317652.01	79900060	CC - NYK - Commodities	1,052,890.24
Commodities and other	79509337A	S	025282435.01	79900053	CC - NYK - Commodities	413,581.73
Commodities and other	79509362A	S	025282435.01	79900053	CC - NYK - Commodities	935,246.15
Commodities and other	79507966A	S	025286840.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	79511333A	S	025265802.01	79014034	CC - NYK - Commodities	66,600,000.00
Commodities and other	79511545A	B	025265802.01	79014034	CC - NYK - Commodities	32,855,040.00
Commodities and other	79512371A	S	025231192.01	79014625	CC - NYK - Commodities	12,843,000.00
Commodities and other	79513741A	B	025225780.01	79014034	CC - NYK - Commodities	108,000,000.00
Commodities and other	108632289A	S	025225780.01	79014034	CC - NYK - Commodities	9,000,000.00
Commodities and other	79514218A	B	025231192.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	79514978A	B	025277971.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	79517594A	S	025250051.01	79014034	CC - NYK - Commodities	44,400,000.00
Commodities and other	79517863A	B	025250051.01	79014034	CC - NYK - Commodities	25,236,480.00
Commodities and other	79538481A	B	025231192.01	79011016	CC - NYK - Commodities	23,808,000.00
Commodities and other	108632365A	S	025225780.01	79014034	CC - NYK - Commodities	2,104,110.00
Commodities and other	79541283A	B	025225780.01	79014034	CC - NYK - Commodities	26,652,060.00
Commodities and other	79543841A	S	025257536.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	108607627A	S	025265802.01	79011016	CC - NYK - Commodities	3,968,000.00
Commodities and other	79547921A	S	025267089.01	79014625	CC - NYK - Commodities	356,750.00
Commodities and other	108680392A	S	025267089.01	79014625	CC - NYK - Commodities	356,750.00
Commodities and other	79549679A	S	025265802.01	79014034	CC - NYK - Commodities	66,600,000.00
Commodities and other	79549693A	S	025257205.01	79014034	CC - NYK - Commodities	22,200,000.00
Commodities and other	79549731A	B	025257205.01	79014034	CC - NYK - Commodities	11,904,000.00
Commodities and other	79549738A	B	025265802.01	79014034	CC - NYK - Commodities	37,854,720.00
Commodities and other	108680405A	S	025345315.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108825764A	S	025286840.01	79900089	CC - NYK - Commodities	348,400.00
Commodities and other	108632312A	S	025231192.01	79014007	CC - NYK - Commodities	7,936,000.00
Commodities and other	108661973A	S	025277625.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108665712A	B	025286840.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108637067A	S	025231739.01	79019983	CC - NYK - Commodities	10,878,000.00
Commodities and other	108610949A	B	025231739.01	79019983	CC - NYK - Commodities	7,737,600.00
Commodities and other	79604196A	S	025231739.01	79019983	CC - NYK - Commodities	32,634,000.00
Commodities and other	79610411A	B	025231739.01	79019983	CC - NYK - Commodities	28,371,200.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	79610182A	B	025268889.01	79014007	CC - NYK - Commodities	317,440.00
Commodities and other	108632352A	S	025226341.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	108632360A	B	025226341.01	79014007	CC - NYK - Commodities	3,896,500.00
Commodities and other	79651426A	S	025348038.01	79014007	CC - NYK - Commodities	1,666,560.00
Commodities and other	79677435A	S	025284944.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	79677485A	B	025284944.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	108665709A	B	025332248.01	79010956	CC - NYK - Commodities	2,197,600.00
Commodities and other	79682874A	S	025332248.01	79010956	CC - NYK - Commodities	25,781,600.00
Commodities and other	79683324A	B	025332248.01	79010956	CC - NYK - Commodities	12,890,800.00
Commodities and other	79683343A	S	025332248.01	79010956	CC - NYK - Commodities	12,890,800.00
Commodities and other	79683372A	B	025286840.01	79010956	CC - NYK - Commodities	6,445,400.00
Commodities and other	79683394A	S	025286840.01	79010956	CC - NYK - Commodities	6,445,400.00
Commodities and other	108680385A	B	025233511.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	79685716A	S	025225871.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	83976096A	S	025281171.01	79011910	CC - NYK - Commodities	15,000,000.00
Commodities and other	83976098A	S	025281171.01	79011910	CC - NYK - Commodities	15,000,000.00
Commodities and other	83976134A	S	025281171.01	79011910	CC - NYK - Commodities	34,000,000.00
Commodities and other	83976138A	S	025281171.01	79011910	CC - NYK - Commodities	34,000,000.00
Commodities and other	108665721A	B	025277971.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	108740033A	S	025284498.01	79097008	CC - NYK - Commodities	94,295.38
Commodities and other	108680414A	S	025248154.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	79720322A	S	025277625.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108682581A	S	025234691.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	79721039A	B	025234691.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	79721552A	S	025237900.01	79010606	CC - NYK - Commodities	13,109,727.31
Commodities and other	79721629A	B	025237900.01	79010606	CC - NYK - Commodities	13,109,769.26
Commodities and other	79722151A	S	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	79726324A	S	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	79722855A	S	025226341.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	108665734A	B	025277971.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	79723352A	S	025226341.01	79014625	CC - NYK - Commodities	12,843,000.00
Commodities and other	79749751A	S	025267949.01	79010460	CC - NYK - Commodities	15,234,187.50
Commodities and other	79749848A	B	025267949.01	79010461	CC - NYK - Commodities	15,234,187.50
Commodities and other	79749889A	B	025227570.01	79010461	CC - NYK - Commodities	40,624,500.00
Commodities and other	108665715A	B	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	79750380A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	79784963A	S	025226291.01	79010131	CC - NYK - Commodities	2,782,500.00
Commodities and other	79784998A	B	025226291.01	79010131	CC - NYK - Commodities	2,782,500.00
Commodities and other	79786697A	S	025226341.01	79010131	CC - NYK - Commodities	862,575.00
Commodities and other	79786698A	B	025226341.01	79010131	CC - NYK - Commodities	862,575.00
Commodities and other	79787805A	B	025268913.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	79790565A	S	025267949.01	79010606	CC - NYK - Commodities	2,726,850.00
Commodities and other	79790578A	B	025267949.01	79010606	CC - NYK - Commodities	2,782,500.00
Commodities and other	108665727A	B	025332248.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	79793289A	B	025267949.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	79794548A	B	025234691.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	79795397A	S	025231192.01	79014625	CC - NYK - Commodities	8,562,000.00
Commodities and other	109714877A	S	025225871.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	108682587A	S	025345315.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108610894A	S	025267949.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	79836313A	S	025227570.01	79010462	CC - NYK - Commodities	5,078,062.50
Commodities and other	108818612A	S	025289885.01	79097006	CC - NYK - Commodities	2,828,861.54
Commodities and other	108818641A	S	025289885.01	79097006	CC - NYK - Commodities	2,828,861.54
Commodities and other	108665758A	B	025293838.01	79010956	CC - NYK - Commodities	348,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	79865721A	B	025232026.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	108637011A	S	025231739.01	79019983	CC - NYK - Commodities	17,404,800.00
Commodities and other	108610922A	B	025231739.01	79019983	CC - NYK - Commodities	12,189,696.00
Commodities and other	108632368A	B	025231192.01	79014007	CC - NYK - Commodities	1,230,080.00
Commodities and other	108665744A	S	025293838.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	79895449A	B	025293838.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	79896610A	B	025227570.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	108607641A	S	025232836.01	79011016	CC - NYK - Commodities	3,968,000.00
Commodities and other	108682567A	B	025248154.01	79011003	CC - NYK - Commodities	431,025.00
Commodities and other	108637014A	S	025293085.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108607329A	S	025250051.01	79011016	CC - NYK - Commodities	1,984,000.00
Commodities and other	79935141A	B	025337247.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	79936022A	B	025233354.01	79011061	CC - NYK - Commodities	54,000,000.00
Commodities and other	79936053A	S	025233354.01	79011061	CC - NYK - Commodities	13,356,000.00
Commodities and other	79936749A	B	025284027.01	79900089	CC - NYK - Commodities	4,113,800.00
Commodities and other	108665768A	S	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	79944335A	S	025257205.01	79014034	CC - NYK - Commodities	15,000,000.00
Commodities and other	79968704A	S	025337247.01	79014034	CC - NYK - Commodities	15,000,000.00
Commodities and other	79944424A	S	025337247.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	79944821A	S	025257205.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	79977541A	B	025332248.01	79097008	CC - NYK - Commodities	2,143,076.92
Commodities and other	80012366A	S	025329178.01	79093017	CC - LDN - Commodities	2,767,741.17
Commodities and other	108610902A	B	025284217.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	108665753A	S	025332248.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	80014635A	B	025267949.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	80014636A	S	025267949.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	80015745A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108682549A	S	025233354.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108665807A	B	025277971.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	80139421A	S	025265802.01	79014746	CC - NYK - Commodities	2,671,200.00
Commodities and other	80145205A	B	025227570.01	79010151	CC - NYK - Commodities	20,567,750.00
Commodities and other	80146314A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80146327A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80146395A	B	025277625.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108665763A	S	025332248.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	80147412A	S	025294075.01	79010151	CC - NYK - Commodities	10,368,400.00
Commodities and other	80172079A	B	025284027.01	79900089	CC - NYK - Commodities	32,910,400.00
Commodities and other	80178257A	B	025226341.01	79010955	CC - NYK - Commodities	15,275,925.00
Commodities and other	80178269A	S	025332248.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	80178505A	B	025226341.01	79010955	CC - NYK - Commodities	15,275,925.00
Commodities and other	80180086A	S	025332248.01	79010880	CC - NYK - Commodities	10,972,553.85
Commodities and other	80180123A	B	025332248.01	79010880	CC - NYK - Commodities	7,199,507.69
Commodities and other	80180507A	S	025332248.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	80180521A	B	025226341.01	79010955	CC - NYK - Commodities	15,275,925.00
Commodities and other	80180528A	B	025226341.01	79010955	CC - NYK - Commodities	15,275,925.00
Commodities and other	108682598A	S	025231192.01	79014625	CC - NYK - Commodities	446,357.40
Commodities and other	80210747A	B	025231192.01	79010460	CC - NYK - Commodities	5,141,937.50
Commodities and other	108665774A	S	025319237.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	80221079A	B	025233354.01	79014034	CC - NYK - Commodities	993,563.20
Commodities and other	80218243A	S	025336371.01	79011003	CC - NYK - Commodities	28,966,400.00
Commodities and other	80220933A	B	025336371.01	79011003	CC - NYK - Commodities	15,349,162.50
Commodities and other	80220935A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00
Commodities and other	80218365A	S	025294075.01	79010460	CC - NYK - Commodities	10,283,875.00
Commodities and other	80262928A	B	025225871.01	79010606	CC - NYK - Commodities	6,678,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	80265133A	S	025267089.01	79014625	CC - NYK - Commodities	1,427,000.00
Commodities and other	108682576A	B	025225780.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	80295303A	S	025294075.01	79010460	CC - NYK - Commodities	5,184,200.00
Commodities and other	80295946A	S	025294075.01	79010460	CC - NYK - Commodities	5,184,200.00
Commodities and other	80295981A	B	025293838.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	109713854A	S	025225871.01	79010955	CC - NYK - Commodities	4,646,775.00
Commodities and other	80296041A	S	025225871.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	80296309A	S	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80297183A	B	025337247.01	79010955	CC - NYK - Commodities	7,180,800.00
Commodities and other	80318558A	B	025268798.01	79011751	CC - NYK - Commodities	27,441,444.00
Commodities and other	108682552A	S	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	80320619A	S	025277625.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80320655A	B	025234949.01	79010955	CC - NYK - Commodities	5,460,400.00
Commodities and other	80320945A	B	025277971.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	80320948A	S	025231192.01	79010955	CC - NYK - Commodities	15,079,680.00
Commodities and other	80321002A	S	025226341.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	80320981A	B	025226341.01	79010461	CC - NYK - Commodities	20,367,900.00
Commodities and other	80342656A	B	025267949.01	79010461	CC - NYK - Commodities	20,312,250.00
Commodities and other	80342688A	S	025267949.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	108610982A	B	025257205.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	108682584A	B	025233511.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	80384425A	B	025265802.01	79010461	CC - NYK - Commodities	10,183,950.00
Commodities and other	80387191A	S	025294075.01	79010460	CC - NYK - Commodities	5,184,200.00
Commodities and other	108682592A	B	025234691.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108632385A	S	025231192.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108637075A	S	025226671.01	79019983	CC - NYK - Commodities	327,600.00
Commodities and other	80388299A	B	025328840.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	80408243A	S	025336967.01	79014747	CC - NYK - Commodities	1,843,046.15
Commodities and other	80408272A	B	025336967.01	79014747	CC - NYK - Commodities	1,209,292.31
Commodities and other	80412185A	S	025215880.01	79011917	CC - NYK - Commodities	1,500,000.00
Commodities and other	80412208A	S	025215880.01	79011917	CC - NYK - Commodities	1,500,000.00
Commodities and other	80412368A	S	025215880.01	79011917	CC - NYK - Commodities	3,250,000.00
Commodities and other	80412383A	S	025215880.01	79011917	CC - NYK - Commodities	3,250,000.00
Commodities and other	80412513A	S	025253758.01	79019983	CC - NYK - Commodities	67,459,392.00
Commodities and other	80414015A	B	025253758.01	79019983	CC - NYK - Commodities	56,583,521.28
Commodities and other	108637049A	S	025226671.01	79019983	CC - NYK - Commodities	1,093,050.00
Commodities and other	108665812A	B	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	80414685A	B	025277625.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108665817A	B	025332248.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	80414899A	B	025277625.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	109675626A	B	025227133.01	79011061	CC - NYK - Commodities	110,000,000.00
Commodities and other	80415158A	B	025277971.01	79010956	CC - NYK - Commodities	6,445,400.00
Commodities and other	109675628A	S	025227133.01	79011061	CC - NYK - Commodities	20,200,950.00
Commodities and other	108665863A	B	025332248.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	80416135A	S	025294075.01	79010460	CC - NYK - Commodities	4,254,425.00
Commodities and other	80416281A	S	025294075.01	79010460	CC - NYK - Commodities	5,184,200.00
Commodities and other	108665866A	S	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	80416730A	B	025337247.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	80416982A	S	025226291.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	108740073A	B	025284803.01	79097008	CC - NYK - Commodities	1,885,907.69
Commodities and other	108740070A	S	025277625.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	80418974A	S	025294075.01	79010460	CC - NYK - Commodities	5,184,200.00
Commodities and other	80453516A	B	025277971.01	79097116	CC - NYK - Commodities	797,300.00
Commodities and other	80453570A	S	025277971.01	79097116	CC - NYK - Commodities	797,300.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	80456827A	B	025233354.01	79011061	CC - NYK - Commodities	6,622,350.00
Commodities and other	80456839A	S	025233354.01	79011061	CC - NYK - Commodities	54,250,000.00
Commodities and other	108740097A	B	025318577.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108740100A	S	025318577.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108740103A	S	025332248.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	80457310A	B	025227133.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	80458950A	S	025267089.01	79010151	CC - NYK - Commodities	2,545,987.50
Commodities and other	80459727A	B	025237900.01	79014007	CC - NYK - Commodities	11,665,920.00
Commodities and other	80459762A	S	025237900.01	79014007	CC - NYK - Commodities	11,665,920.00
Commodities and other	80460191A	S	025294075.01	79010460	CC - NYK - Commodities	5,127,850.00
Commodities and other	80481757A	B	025293838.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80481784A	S	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80482115A	S	025290982.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	80482375A	S	025269952.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	80484548A	S	025268889.01	79014007	CC - NYK - Commodities	1,476,096.00
Commodities and other	80486594A	B	025935396.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	109716084A	S	025284217.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	108668692A	S	025277971.01	79097116	CC - NYK - Commodities	1,393,600.00
Commodities and other	80529980A	B	025284027.01	79010956	CC - NYK - Commodities	4,073,600.00
Commodities and other	80530007A	S	025284027.01	79010956	CC - NYK - Commodities	4,127,200.00
Commodities and other	80530253A	B	025226341.01	79011061	CC - NYK - Commodities	40,735,800.00
Commodities and other	80530269A	S	025226341.01	79011061	CC - NYK - Commodities	40,624,500.00
Commodities and other	109714051A	S	025284217.01	79010131	CC - NYK - Commodities	9,293,550.00
Commodities and other	80532811A	B	025232836.01	79011016	CC - NYK - Commodities	33,331,200.00
Commodities and other	109713446A	B	025225632.01	79014746	CC - NYK - Commodities	820,837.50
Commodities and other	80567435A	S	025267949.01	79010131	CC - NYK - Commodities	11,130,000.00
Commodities and other	80567458A	B	025267949.01	79010131	CC - NYK - Commodities	11,130,000.00
Commodities and other	108682558A	S	025232836.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	80569322A	B	025232836.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	108682605A	B	025226648.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	80570266A	B	025337247.01	79010606	CC - NYK - Commodities	3,959,220.00
Commodities and other	108611475A	B	025226341.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	80572343A	B	025337247.01	79010460	CC - NYK - Commodities	11,909,100.00
Commodities and other	80573869A	S	025226341.01	79010955	CC - NYK - Commodities	6,678,000.00
Commodities and other	80576054A	S	025231192.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	80576401A	B	025337247.01	79010460	CC - NYK - Commodities	10,283,875.00
Commodities and other	108682595A	B	025234774.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108682601A	S	025231192.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	80577636A	S	025294075.01	79010606	CC - NYK - Commodities	1,746,850.00
Commodities and other	80577643A	S	025294075.01	79010460	CC - NYK - Commodities	2,592,100.00
Commodities and other	108611497A	S	025234774.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	80578590A	B	025225871.01	79011061	CC - NYK - Commodities	203,679,000.00
Commodities and other	80578607A	B	025226341.01	79011061	CC - NYK - Commodities	40,735,800.00
Commodities and other	80578619A	S	025225871.01	79011061	CC - NYK - Commodities	203,122,500.00
Commodities and other	80578664A	S	025226341.01	79011061	CC - NYK - Commodities	40,624,500.00
Commodities and other	80579646A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	80579652A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	80579663A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	80579664A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	80579670A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	80579671A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	80579692A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	80581138A	B	025938291.01	79011061	CC - NYK - Commodities	139,124,977.74
Commodities and other	108611483A	B	025231192.01	79011003	CC - NYK - Commodities	2,224,740.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	80610127A	B	025339300.01	79014007	CC - NYK - Commodities	15,523,371.52
Commodities and other	80610244A	S	025339300.01	79010467	CC - NYK - Commodities	6,461,424.42
Commodities and other	80633480A	B	025337247.01	79011061	CC - NYK - Commodities	20,367,900.00
Commodities and other	80633493A	B	025337247.01	79011061	CC - NYK - Commodities	15,275,925.00
Commodities and other	80633500A	S	025337247.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	80633585A	S	025337247.01	79011061	CC - NYK - Commodities	15,234,187.50
Commodities and other	80633782A	S	025227133.01	79011061	CC - NYK - Commodities	8,500,000.00
Commodities and other	108611500A	B	025231192.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	80636893A	B	025231192.01	79011061	CC - NYK - Commodities	3,875,000.00
Commodities and other	108632374A	B	025286675.01	79014007	CC - NYK - Commodities	123,008.00
Commodities and other	80643451A	S	025315193.01	79010606	CC - NYK - Commodities	7,791,000.00
Commodities and other	80643249A	S	025225871.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	80643481A	B	025315193.01	79010606	CC - NYK - Commodities	7,791,000.00
Commodities and other	80643546A	S	025267949.01	79010606	CC - NYK - Commodities	2,726,850.00
Commodities and other	80643542A	S	025225871.01	79011061	CC - NYK - Commodities	101,839,500.00
Commodities and other	80643575A	B	025267949.01	79010606	CC - NYK - Commodities	2,782,500.00
Commodities and other	80645362A	B	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108682561A	B	025226648.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	80645570A	S	025231192.01	79014625	CC - NYK - Commodities	23,808,000.00
Commodities and other	80645979A	B	025935396.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80649196A	S	025294075.01	79010460	CC - NYK - Commodities	6,931,050.00
Commodities and other	80672713A	B	025284027.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80672733A	S	025284027.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80672908A	B	025231192.01	79011061	CC - NYK - Commodities	39,112,500.00
Commodities and other	80672971A	S	025231192.01	79011061	CC - NYK - Commodities	38,325,000.00
Commodities and other	80674584A	B	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	80673910A	B	025337247.01	79010955	CC - NYK - Commodities	20,312,250.00
Commodities and other	80673911A	S	025294075.01	79010460	CC - NYK - Commodities	5,184,200.00
Commodities and other	80674527A	B	025267949.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	80674528A	S	025267949.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	108682572A	B	025226648.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	108682578A	S	025228073.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	80675046A	B	025228073.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	108683916A	S	025267949.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	80675074A	B	025267949.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	80677474A	S	025277625.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80679723A	B	025284530.01	79097098	CC - NYK - Commodities	977,778.85
Commodities and other	108637080A	B	025328840.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	80704402A	B	025938457.01	79019983	CC - NYK - Commodities	1,039,128.72
Commodities and other	80707933A	S	025265802.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	80707936A	B	025265802.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	80708468A	S	025267949.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	80712074A	B	025938457.01	79019983	CC - NYK - Commodities	4,162,208.74
Commodities and other	80712239A	S	025277625.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80712263A	B	025277625.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	80750685A	B	025226341.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108683919A	B	025227133.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	108632377A	B	025257981.01	79014034	CC - NYK - Commodities	3,700,000.00
Commodities and other	108632392A	S	025257981.01	79014034	CC - NYK - Commodities	2,380,800.00
Commodities and other	109714043A	S	025336777.01	79010131	CC - NYK - Commodities	820,837.50
Commodities and other	80778629A	B	025338674.01	79011059	CC - NYK - Commodities	101,561,250.00
Commodities and other	108683925A	S	025935909.01	79014625	CC - NYK - Commodities	350,750.00
Commodities and other	108632387A	B	025227570.01	79014007	CC - NYK - Commodities	474,000.00
Commodities and other	108632378A	S	025227570.01	79014007	CC - NYK - Commodities	402,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	80791731A	B	025336967.01	79097008	CC - NYK - Commodities	8,226,000.00
Commodities and other	80791755A	S	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	80904337A	S	025232422.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	80904338A	B	025232422.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	109716081A	B	025336777.01	79011061	CC - NYK - Commodities	1,149,172.50
Commodities and other	80931796A	B	025225871.01	79011061	CC - NYK - Commodities	203,122,500.00
Commodities and other	80931816A	S	025225871.01	79011061	CC - NYK - Commodities	203,679,000.00
Commodities and other	108683922A	B	025226648.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	80937645A	S	025226291.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	80938524A	B	025232489.01	79019983	CC - NYK - Commodities	471,744.00
Commodities and other	80938389A	B	025232489.01	79019983	CC - NYK - Commodities	1,533,168.00
Commodities and other	108740050A	S	025318577.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	80938565A	S	025265802.01	79014034	CC - NYK - Commodities	42,360,000.00
Commodities and other	80938491A	B	025318577.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	80938580A	B	025265802.01	79014034	CC - NYK - Commodities	42,600,000.00
Commodities and other	80941385A	B	025265802.01	79014034	CC - NYK - Commodities	29,521,920.00
Commodities and other	80941389A	S	025265802.01	79014034	CC - NYK - Commodities	29,521,920.00
Commodities and other	80969820A	S	025225871.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	80973714A	B	025232489.01	79019983	CC - NYK - Commodities	2,013,984.00
Commodities and other	80973918A	B	025232489.01	79019983	CC - NYK - Commodities	3,713,094.00
Commodities and other	80973928A	B	025232489.01	79019983	CC - NYK - Commodities	1,180,494.00
Commodities and other	108900135A	S	025341090.01	79014747	CC - NYK - Commodities	618,707.69
Commodities and other	108781086A	B	025226291.01	79010460	CC - NYK - Commodities	2,535,750.00
Commodities and other	108637061A	S	025293085.01	79019983	CC - NYK - Commodities	466,200.00
Commodities and other	80979964A	S	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108633189A	B	025231192.01	79014034	CC - NYK - Commodities	1,812,500.00
Commodities and other	108633200A	B	025265802.01	79014034	CC - NYK - Commodities	3,625,000.00
Commodities and other	108633225A	B	025226671.01	79014034	CC - NYK - Commodities	1,812,500.00
Commodities and other	108633232A	S	025231192.01	79014034	CC - NYK - Commodities	1,150,720.00
Commodities and other	108633217A	S	025265802.01	79014034	CC - NYK - Commodities	2,301,440.00
Commodities and other	108633248A	S	025226671.01	79014034	CC - NYK - Commodities	1,150,720.00
Commodities and other	108683877A	B	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	81005661A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	81005675A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	81011245A	S	025254582.01	79093125	CC - LDN - Commodities	7,902,702.00
Commodities and other	108611492A	B	025225749.01	79011023	CC - NYK - Commodities	2,362,500.00
Commodities and other	81011956A	S	025294075.01	79010606	CC - NYK - Commodities	6,450,120.00
Commodities and other	81012241A	B	025226341.01	79010955	CC - NYK - Commodities	25,459,875.00
Commodities and other	81040521A	S	025282435.01	79900062	CC - NYK - Commodities	405,552.00
Commodities and other	81071639A	S	025267089.01	79014625	CC - NYK - Commodities	356,750.00
Commodities and other	109716088A	B	025938200.01	79011123	CC - NYK - Commodities	2,845,734,894.66
Commodities and other	81094375A	S	025231192.01	79010606	CC - NYK - Commodities	16,695,000.00
Commodities and other	81094395A	B	025231192.01	79010606	CC - NYK - Commodities	16,695,000.00
Commodities and other	81094574A	B	025336645.01	79010461	CC - NYK - Commodities	5,091,975.00
Commodities and other	81099105A	B	025225632.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	109716105A	B	025337247.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	109752638A	S	025336967.01	79097008	CC - NYK - Commodities	9,705,459.62
Commodities and other	109752643A	B	025336967.01	79097008	CC - NYK - Commodities	9,705,459.62
Commodities and other	109716102A	S	025336777.01	79011061	CC - NYK - Commodities	1,641,675.00
Commodities and other	81124959A	S	025286840.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	81124980A	B	025286840.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	81126444A	B	025265802.01	79011061	CC - NYK - Commodities	7,507,500.00
Commodities and other	108611494A	B	025225749.01	79011023	CC - NYK - Commodities	2,317,140.00
Commodities and other	81129828A	B	025284530.01	79097008	CC - NYK - Commodities	12,601,292.31

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108611480A	B	025231192.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108683943A	S	025265802.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	81134800A	B	025284530.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	81134971A	B	025227133.01	79011061	CC - NYK - Commodities	7,700,000.00
Commodities and other	81134975A	B	025225632.01	79011061	CC - NYK - Commodities	30,800,000.00
Commodities and other	81134979A	S	025227133.01	79011061	CC - NYK - Commodities	7,650,000.00
Commodities and other	81134984A	S	025225632.01	79011061	CC - NYK - Commodities	30,600,000.00
Commodities and other	81162023A	B	025232422.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	81162025A	S	025232422.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	81162360A	S	025332248.01	79010956	CC - NYK - Commodities	12,341,400.00
Commodities and other	109716120A	B	025227570.01	79011061	CC - NYK - Commodities	820,837.50
Commodities and other	81164184A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	81165257A	B	025225871.01	79010606	CC - NYK - Commodities	7,918,440.00
Commodities and other	81165342A	S	025284217.01	79010131	CC - NYK - Commodities	5,565,000.00
Commodities and other	81166109A	S	025232422.01	79010131	CC - NYK - Commodities	1,669,500.00
Commodities and other	81166118A	B	025232422.01	79010131	CC - NYK - Commodities	1,669,500.00
Commodities and other	108683880A	B	025231192.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	81166400A	S	025231192.01	79014625	CC - NYK - Commodities	8,562,000.00
Commodities and other	81166514A	B	025337247.01	79010151	CC - NYK - Commodities	5,611,080.00
Commodities and other	108633243A	B	025268889.01	79014034	CC - NYK - Commodities	93,750.00
Commodities and other	81191980A	B	025227133.01	79011061	CC - NYK - Commodities	113,750,000.00
Commodities and other	81193086A	S	025338674.01	79010131	CC - NYK - Commodities	862,575.00
Commodities and other	108633252A	S	025253782.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108633303A	S	025265802.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	81195951A	S	025289190.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	81196029A	S	025289190.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	81196037A	S	025328295.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	81196060A	S	025289190.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	81196564A	S	025282435.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	81196518A	S	025282435.01	79900053	CC - NYK - Commodities	388,215.38
Commodities and other	81197728A	S	025290982.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	81201258A	S	025231192.01	79014625	CC - NYK - Commodities	12,843,000.00
Commodities and other	109716108A	B	025225871.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	108611487A	B	025248154.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	109716128A	B	025337247.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	81226306A	S	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	81230193A	B	025340670.01	79900053	CC - NYK - Commodities	38,645,076.92
Commodities and other	81230224A	S	025336967.01	79900053	CC - NYK - Commodities	38,645,076.92
Commodities and other	81230265A	B	025336967.01	79900053	CC - NYK - Commodities	38,645,076.92
Commodities and other	81230290A	S	025340670.01	79900053	CC - NYK - Commodities	38,645,076.92
Commodities and other	108611503A	B	025257205.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	108741223A	B	025277971.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	81231338A	S	025277971.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	109716123A	B	025933805.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	81236496A	B	025315193.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108683940A	S	025345315.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	81268013A	S	025935396.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108683946A	S	025267949.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	81271793A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108683883A	B	025231192.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108668685A	B	025286840.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	109716135A	B	025933805.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	81310523A	S	025315193.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	108683949A	S	025234691.01	79011751	CC - NYK - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	81317568A	B	025227133.01	79011061	CC - NYK - Commodities	5,500,000.00
Commodities and other	81319406A	B	025234949.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	81323804A	B	025327214.01	79014007	CC - NYK - Commodities	8,713,728.00
Commodities and other	108668707A	S	025335712.01	79010956	CC - NYK - Commodities	549,400.00
Commodities and other	81387748A	S	025340241.01	79096107	CC - LDN - Commodities	7,408,987.19
Commodities and other	108683886A	S	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	81355677A	B	025228073.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	81356648A	S	025265802.01	79014625	CC - NYK - Commodities	8,562,000.00
Commodities and other	81356828A	B	025232422.01	79011061	CC - NYK - Commodities	20,367,900.00
Commodities and other	81356853A	S	025232422.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	81356858A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108668719A	S	025335712.01	79010956	CC - NYK - Commodities	549,400.00
Commodities and other	109716147A	S	025234949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	81358473A	B	025225871.01	79011061	CC - NYK - Commodities	61,103,700.00
Commodities and other	81358615A	S	025225871.01	79011061	CC - NYK - Commodities	60,936,750.00
Commodities and other	81359291A	S	025337247.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	81359292A	B	025337247.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	81359293A	S	025337247.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	81359296A	B	025337247.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	81359301A	S	025337247.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	81359302A	B	025337247.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	81359303A	S	025337247.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	81359304A	B	025337247.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	81359305A	S	025337247.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	81359306A	B	025337247.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	81359307A	S	025337247.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	81359309A	B	025337247.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	81387805A	S	025347907.01	79096107	CC - LDN - Commodities	1,481,797.44
Commodities and other	81363639A	S	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	109716158A	B	025938291.01	79010141	CC - NYK - Commodities	23,107,989.14
Commodities and other	81365318A	B	025935909.01	79014007	CC - NYK - Commodities	28,569,600.00
Commodities and other	108683952A	S	025284944.01	79014625	CC - NYK - Commodities	1,339,072.20
Commodities and other	81391828A	B	025290545.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	81391886A	S	025290545.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	81397449A	S	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108611506A	B	025225749.01	79011023	CC - NYK - Commodities	2,360,610.00
Commodities and other	81397453A	S	025267089.01	79014625	CC - NYK - Commodities	356,750.00
Commodities and other	81397291A	B	025315193.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	81397294A	S	025315193.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	81397806A	S	025282435.01	79900060	CC - NYK - Commodities	424,864.00
Commodities and other	81400431A	B	025315193.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	81400461A	S	025315193.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	81433858A	B	025225871.01	79010606	CC - NYK - Commodities	7,918,440.00
Commodities and other	81437766A	S	025312646.01	79014625	CC - NYK - Commodities	4,281,000.00
Commodities and other	108668701A	B	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108781089A	S	025336850.01	79010465	CC - NYK - Commodities	101,687.04
Commodities and other	108611511A	B	025225749.01	79011023	CC - NYK - Commodities	2,341,080.00
Commodities and other	108668714A	B	025332248.01	79097116	CC - NYK - Commodities	696,800.00
Commodities and other	108611508A	B	025231192.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	81487412A	B	025286840.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	108668723A	B	025341090.01	79097116	CC - NYK - Commodities	696,800.00
Commodities and other	81497160A	S	025294075.01	79010606	CC - NYK - Commodities	7,970,880.00
Commodities and other	81498625A	B	025336777.01	79011061	CC - NYK - Commodities	2,532,075.00
Commodities and other	81531351A	B	025315193.01	79011061	CC - NYK - Commodities	5,091,975.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	81531462A	S	025315193.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	81533004A	S	025227133.01	79010465	CC - NYK - Commodities	5,954,550.00
Commodities and other	81535438A	B	025288861.01	79010465	CC - NYK - Commodities	5,954,550.00
Commodities and other	108638218A	S	025288812.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	81536221A	S	025225632.01	79010460	CC - NYK - Commodities	12,604,725.00
Commodities and other	81538717A	B	025268913.01	79010460	CC - NYK - Commodities	11,909,100.00
Commodities and other	81538949A	S	025219379.01	79014034	CC - NYK - Commodities	9,920,000.00
Commodities and other	81537765A	S	025226341.01	79011061	CC - NYK - Commodities	30,468,375.00
Commodities and other	81538920A	S	025267907.01	79010461	CC - NYK - Commodities	5,008,500.00
Commodities and other	81560005A	S	025226341.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	81561621A	S	025315193.01	79011061	CC - NYK - Commodities	2,671,200.00
Commodities and other	109717517A	S	025336777.01	79011061	CC - NYK - Commodities	820,837.50
Commodities and other	108611533A	B	025231192.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108741212A	S	025277971.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108638274A	B	025938457.01	79019983	CC - NYK - Commodities	1,799,382.82
Commodities and other	108638267A	B	025938457.01	79019983	CC - NYK - Commodities	3,121,656.55
Commodities and other	108638264A	B	025332040.01	79019983	CC - NYK - Commodities	4,634,093.27
Commodities and other	81576113A	B	025333287.01	79014034	CC - NYK - Commodities	5,357,625.00
Commodities and other	81570717A	B	025294075.01	79010606	CC - NYK - Commodities	7,970,880.00
Commodities and other	81570718A	S	025294075.01	79010460	CC - NYK - Commodities	8,565,200.00
Commodities and other	81570960A	S	025337247.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	81570971A	B	025337247.01	79014034	CC - NYK - Commodities	12,300,800.00
Commodities and other	108633296A	B	025285073.01	79014007	CC - NYK - Commodities	2,460,160.00
Commodities and other	81573486A	S	025231192.01	79014625	CC - NYK - Commodities	8,562,000.00
Commodities and other	81574024A	B	025318577.01	79097116	CC - NYK - Commodities	1,031,800.00
Commodities and other	81574033A	S	025318577.01	79097116	CC - NYK - Commodities	1,031,800.00
Commodities and other	82040442A	B	025250051.01	79014034	CC - NYK - Commodities	5,282,478.00
Commodities and other	109717532A	S	025336777.01	79011061	CC - NYK - Commodities	820,837.50
Commodities and other	81601226A	S	025232422.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	81601353A	B	025227570.01	79010152	CC - NYK - Commodities	14,980,000.00
Commodities and other	81601420A	S	025227570.01	79010152	CC - NYK - Commodities	3,616,428.32
Commodities and other	81602305A	B	025233792.01	79010152	CC - NYK - Commodities	70,000,000.00
Commodities and other	81602461A	S	025233792.01	79010152	CC - NYK - Commodities	6,610,568.54
Commodities and other	81607249A	S	025282435.01	79097008	CC - NYK - Commodities	525,053.85
Commodities and other	81604432A	S	025282435.01	79900053	CC - NYK - Commodities	432,330.77
Commodities and other	108633259A	B	025232695.01	79014007	CC - NYK - Commodities	246,016.00
Commodities and other	81603767A	B	025232695.01	79014007	CC - NYK - Commodities	5,793,280.00
Commodities and other	81607986A	S	025267089.01	79014625	CC - NYK - Commodities	856,200.00
Commodities and other	81607987A	S	025267089.01	79014625	CC - NYK - Commodities	178,375.00
Commodities and other	81604228A	S	025267089.01	79010606	CC - NYK - Commodities	1,279,950.00
Commodities and other	81641854A	B	025250051.01	79014034	CC - NYK - Commodities	5,242,312.50
Commodities and other	108668739A	S	025335712.01	79010956	CC - NYK - Commodities	549,400.00
Commodities and other	81641947A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	81644937A	B	025333287.01	79014034	CC - NYK - Commodities	1,874,500.00
Commodities and other	81645340A	S	025936048.01	79010461	CC - NYK - Commodities	577,260.00
Commodities and other	81645342A	S	025936048.01	79010461	CC - NYK - Commodities	583,674.00
Commodities and other	81646706A	S	025936048.01	79010461	CC - NYK - Commodities	5,900,880.00
Commodities and other	108633306A	B	025226341.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	81646672A	B	025277989.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	108741232A	B	025277625.01	79097008	CC - NYK - Commodities	1,885,907.69
Commodities and other	108822352A	S	025336967.01	79900083	CC - NYK - Commodities	3,771,815.38
Commodities and other	108822343A	S	025319237.01	79900083	CC - NYK - Commodities	1,885,907.69
Commodities and other	108638271A	B	025283540.01	79019983	CC - NYK - Commodities	271,425.00
Commodities and other	108638282A	B	025283540.01	79019983	CC - NYK - Commodities	146,569.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	81650449A	B	025233792.01	79010152	CC - NYK - Commodities	42,800,000.00
Commodities and other	81650484A	S	025233792.01	79010152	CC - NYK - Commodities	4,254,621.56
Commodities and other	108683955A	B	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	81690747A	S	025227570.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	81691198A	S	025225871.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	108638298A	B	025226671.01	79019983	CC - NYK - Commodities	1,638,000.00
Commodities and other	108668728A	S	025293838.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	81696249A	B	025340225.01	79011227	CC - LDN - Commodities	2,262,450.95
Commodities and other	108668748A	S	025284027.01	79010956	CC - NYK - Commodities	549,400.00
Commodities and other	108668757A	B	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	81698391A	B	025336777.01	79010606	CC - NYK - Commodities	2,532,075.00
Commodities and other	108685224A	S	025267949.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108741218A	S	025318577.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	81701018A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	81701070A	B	025277971.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	81701085A	S	025277971.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	81702125A	B	025348038.01	79011227	CC - LDN - Commodities	251,383.44
Commodities and other	81733838A	B	025288861.01	79011532	CC - NYK - Commodities	11,909,100.00
Commodities and other	81733643A	B	025232422.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	81733651A	S	025232422.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	108633270A	B	025315193.01	79014034	CC - NYK - Commodities	2,125,000.00
Commodities and other	108633330A	S	025315193.01	79014007	CC - NYK - Commodities	376,960.00
Commodities and other	108633312A	B	025265802.01	79014034	CC - NYK - Commodities	10,625,000.00
Commodities and other	108633335A	S	025265802.01	79014034	CC - NYK - Commodities	2,083,200.00
Commodities and other	108668761A	B	025320821.01	79097116	CC - NYK - Commodities	348,400.00
Commodities and other	81742842A	B	025315193.01	79014034	CC - NYK - Commodities	4,761,600.00
Commodities and other	81745513A	S	025332248.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	81748179A	B	025333287.01	79014034	CC - NYK - Commodities	1,886,000.00
Commodities and other	81747790A	S	025231192.01	79014625	CC - NYK - Commodities	12,843,000.00
Commodities and other	108741239A	B	025332248.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108891529A	S	025332248.01	79097008	CC - NYK - Commodities	618,707.69
Commodities and other	108685218A	B	025216813.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108685227A	B	025267949.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	109713430A	B	025234949.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	81853297A	B	025340225.01	79011227	CC - LDN - Commodities	2,262,450.95
Commodities and other	81852100A	B	025232422.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	81852105A	S	025232422.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	109714605A	B	025337247.01	79019920	CC - NYK - Commodities	4,646,775.00
Commodities and other	81853603A	S	025332248.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	81853678A	B	025332248.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	108634019A	B	025273749.01	79014007	CC - NYK - Commodities	587,422.72
Commodities and other	81854884A	B	025273749.01	79014007	CC - NYK - Commodities	6,568,151.04
Commodities and other	81857729A	B	025273749.01	79011532	CC - NYK - Commodities	3,514,105.06
Commodities and other	108668765A	B	025318577.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	81870423A	B	025348038.01	79011227	CC - LDN - Commodities	251,383.44
Commodities and other	108685230A	B	025226648.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	108781091A	S	025225632.01	79010460	CC - NYK - Commodities	5,008,500.00
Commodities and other	108781098A	B	025225632.01	79010460	CC - NYK - Commodities	5,008,500.00
Commodities and other	108781101A	B	025227570.01	79010461	CC - NYK - Commodities	2,504,250.00
Commodities and other	81911734A	S	025337247.01	79010131	CC - NYK - Commodities	834,750.00
Commodities and other	81911736A	B	025337247.01	79010131	CC - NYK - Commodities	862,575.00
Commodities and other	108611513A	B	025225749.01	79011003	CC - NYK - Commodities	1,272,600.00
Commodities and other	108790545A	B	025277625.01	79900062	CC - NYK - Commodities	942,953.85
Commodities and other	108741227A	S	025277625.01	79097008	CC - NYK - Commodities	942,953.85

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	81942145A	S	025267089.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	81941406A	S	025267089.01	79014625	CC - NYK - Commodities	356,750.00
Commodities and other	81940524A	B	025226341.01	79011059	CC - NYK - Commodities	20,367,900.00
Commodities and other	81940525A	S	025226341.01	79011059	CC - NYK - Commodities	20,312,250.00
Commodities and other	109714736A	S	025336777.01	79010606	CC - NYK - Commodities	820,837.50
Commodities and other	81941343A	B	025286840.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	81942148A	B	025284944.01	79011059	CC - NYK - Commodities	15,275,925.00
Commodities and other	81942153A	S	025284944.01	79011059	CC - NYK - Commodities	15,234,187.50
Commodities and other	81946374A	B	025319237.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	109692920A	S	025328162.01	79017908	CC - NYK - Commodities	8,749,728.00
Commodities and other	81947891A	B	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108685242A	B	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	81978373A	S	025267089.01	79010606	CC - NYK - Commodities	417,375.00
Commodities and other	81978394A	S	025267907.01	79010606	CC - NYK - Commodities	5,008,500.00
Commodities and other	81978996A	S	025267907.01	79010461	CC - NYK - Commodities	5,008,500.00
Commodities and other	108668775A	B	025277625.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	81978839A	B	025315193.01	79011059	CC - NYK - Commodities	20,367,900.00
Commodities and other	81979002A	S	025315193.01	79011059	CC - NYK - Commodities	20,312,250.00
Commodities and other	81979818A	B	025284027.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	81979832A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108634038A	S	025268889.01	79014034	CC - NYK - Commodities	75,000.00
Commodities and other	81979891A	S	025250051.01	79014034	CC - NYK - Commodities	42,000,000.00
Commodities and other	81979909A	B	025250051.01	79014034	CC - NYK - Commodities	33,000,000.00
Commodities and other	81979936A	S	025250051.01	79014034	CC - NYK - Commodities	6,190,080.00
Commodities and other	81980070A	S	025267089.01	79010606	CC - NYK - Commodities	278,250.00
Commodities and other	81981521A	S	025265802.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	81982496A	B	025315193.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	81982985A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	82020903A	S	025231192.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	108668733A	S	025309253.01	79010956	CC - NYK - Commodities	69,680.00
Commodities and other	82027112A	B	025315193.01	79011061	CC - NYK - Commodities	20,367,900.00
Commodities and other	82027139A	S	025315193.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	108668743A	B	025292590.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	82027764A	B	025337247.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	82027785A	S	025337247.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	82028419A	B	025225871.01	79011061	CC - NYK - Commodities	20,367,900.00
Commodities and other	82028431A	S	025225871.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	82028937A	S	025319237.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	109713955A	B	025338674.01	79010955	CC - NYK - Commodities	13,467,300.00
Commodities and other	109713978A	S	025265802.01	79010955	CC - NYK - Commodities	4,646,775.00
Commodities and other	82029113A	B	025338674.01	79010955	CC - NYK - Commodities	15,797,760.00
Commodities and other	82029534A	B	025315193.01	79011061	CC - NYK - Commodities	20,367,900.00
Commodities and other	82029539A	S	025315193.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	109717543A	S	025336777.01	79011061	CC - NYK - Commodities	820,837.50
Commodities and other	108685221A	B	025267949.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108685233A	B	025267949.01	79014625	CC - NYK - Commodities	8,927,148.00
Commodities and other	108685236A	B	025231192.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	82065644A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	82065699A	S	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	82066915A	B	025231192.01	79011061	CC - NYK - Commodities	8,250,000.00
Commodities and other	82067262A	B	025290545.01	79011061	CC - NYK - Commodities	71,287,650.00
Commodities and other	82067271A	S	025290545.01	79011061	CC - NYK - Commodities	71,092,875.00
Commodities and other	82067626A	B	025337247.01	79011061	CC - NYK - Commodities	15,275,925.00
Commodities and other	82067725A	S	025336645.01	79011061	CC - NYK - Commodities	15,234,187.50

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108685248A	S	025284217.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	82067954A	B	025284217.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	82070562A	B	025284530.01	79097008	CC - NYK - Commodities	23,530,984.62
Commodities and other	82071116A	B	025290545.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	82071131A	S	025290545.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	108611540A	S	025226341.01	79011751	CC - NYK - Commodities	1,558,600.00
Commodities and other	82071293A	B	025226341.01	79011751	CC - NYK - Commodities	18,703,200.00
Commodities and other	82071344A	B	025336967.01	79097008	CC - NYK - Commodities	25,074,000.00
Commodities and other	82072632A	B	025935909.01	79011061	CC - NYK - Commodities	54,000,000.00
Commodities and other	82072675A	S	025935909.01	79011061	CC - NYK - Commodities	2,337,300.00
Commodities and other	82072677A	S	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	82105590A	B	025226341.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	108638306A	B	025283540.01	79019983	CC - NYK - Commodities	271,425.00
Commodities and other	108638286A	B	025283540.01	79019983	CC - NYK - Commodities	146,569.50
Commodities and other	109714071A	B	025315193.01	79010131	CC - NYK - Commodities	4,646,775.00
Commodities and other	109717494A	B	025315193.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	109717504A	B	025315193.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	82112511A	B	025277625.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	109717520A	S	025326489.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	82114310A	S	025336967.01	79097008	CC - NYK - Commodities	21,859,384.62
Commodities and other	82114373A	B	025337247.01	79019920	CC - NYK - Commodities	20,367,900.00
Commodities and other	82114953A	S	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	82115007A	S	025267089.01	79014625	CC - NYK - Commodities	428,100.00
Commodities and other	82115008A	S	025267089.01	79014625	CC - NYK - Commodities	428,100.00
Commodities and other	82115932A	S	025286840.01	79097008	CC - NYK - Commodities	272,793.85
Commodities and other	109717534A	S	025227562.01	79011059	CC - NYK - Commodities	820,837.50
Commodities and other	82118424A	S	025267907.01	79010461	CC - NYK - Commodities	5,008,500.00
Commodities and other	108685239A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108685245A	B	025267949.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	82119391A	S	025326489.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	82120074A	B	025227133.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	82120091A	S	025267949.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	82120168A	B	025227133.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	82120194A	S	025232422.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	82120660A	B	025225871.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	82120918A	B	025277625.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	82122091A	B	025232422.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	82122099A	S	025232422.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	82122108A	S	025231192.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	82170227A	B	025227570.01	79010955	CC - NYK - Commodities	20,312,250.00
Commodities and other	82176153A	S	025277625.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108638313A	S	025226341.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	82178477A	B	025232422.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	82178478A	S	025232422.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	108685251A	S	025231192.01	79011003	CC - NYK - Commodities	4,310,250.00
Commodities and other	82211475A	S	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	82213735A	B	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108668752A	B	025277625.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108741236A	S	025318577.01	79097008	CC - NYK - Commodities	1,993,061.54
Commodities and other	108741251A	S	025302993.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108611545A	B	025225749.01	79011003	CC - NYK - Commodities	1,239,210.00
Commodities and other	108685253A	B	025309048.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108685259A	S	025231192.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	108612413A	B	025933367.01	79019983	CC - NYK - Commodities	8,393,113.60

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and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108638276A	S	025933367.01	79019983	CC - NYK - Commodities	2,897,378.40
Commodities and other	108638296A	S	025933367.01	79019983	CC - NYK - Commodities	5,362,156.80
Commodities and other	108685257A	B	025231192.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108685265A	S	025265802.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	82267182A	B	025265802.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	82267840A	B	025315193.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	82267848A	B	025225871.01	79011061	CC - NYK - Commodities	203,679,000.00
Commodities and other	82267966A	S	025315193.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	82267978A	S	025225871.01	79011061	CC - NYK - Commodities	203,122,500.00
Commodities and other	108685268A	B	025225632.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	109713352A	S	025337247.01	79011119	CC - NYK - Commodities	4,646,775.00
Commodities and other	108741262A	B	025277625.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	82310501A	S	025227570.01	79011532	CC - NYK - Commodities	11,909,100.00
Commodities and other	82316752A	S	025267089.01	79010606	CC - NYK - Commodities	500,850.00
Commodities and other	82316807A	B	025268913.01	79010461	CC - NYK - Commodities	10,183,950.00
Commodities and other	82317757A	B	025935909.01	79011061	CC - NYK - Commodities	28,000,000.00
Commodities and other	82317787A	S	025935909.01	79011061	CC - NYK - Commodities	3,700,725.00
Commodities and other	108685272A	S	025231192.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	82319595A	B	025277971.01	79010880	CC - NYK - Commodities	8,227,600.00
Commodities and other	108685972A	B	025228073.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	82321294A	S	025315193.01	79010131	CC - NYK - Commodities	5,565,000.00
Commodities and other	82321303A	B	025315193.01	79010131	CC - NYK - Commodities	5,565,000.00
Commodities and other	82362892A	S	025227570.01	79011532	CC - NYK - Commodities	5,954,550.00
Commodities and other	82366897A	B	025288861.01	79011532	CC - NYK - Commodities	11,909,100.00
Commodities and other	108638319A	B	025252800.01	79019983	CC - NYK - Commodities	1,305,360.00
Commodities and other	82370492A	B	025285792.01	79014034	CC - NYK - Commodities	23,808,000.00
Commodities and other	82370509A	B	025285792.01	79014034	CC - NYK - Commodities	23,808,000.00
Commodities and other	82370691A	B	025277971.01	79097008	CC - NYK - Commodities	21,859,384.62
Commodities and other	82370797A	B	025285784.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	82370810A	B	025285784.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	82370751A	S	025277971.01	79097008	CC - NYK - Commodities	14,342,769.23
Commodities and other	108685966A	B	025226648.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	82397043A	S	025284498.01	79097008	CC - NYK - Commodities	1,260,129.23
Commodities and other	108668782A	S	025332248.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	108670168A	S	025277971.01	79010956	CC - NYK - Commodities	549,400.00
Commodities and other	82400461A	S	025267907.01	79011532	CC - NYK - Commodities	5,008,500.00
Commodities and other	82400923A	S	025225632.01	79010955	CC - NYK - Commodities	5,091,975.00
Commodities and other	108685975A	B	025267949.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	82436533A	S	025282435.01	79900062	CC - NYK - Commodities	405,552.00
Commodities and other	82437872A	S	025336967.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	108781104A	B	025336850.01	79011398	CC - NYK - Commodities	2,970,000.00
Commodities and other	109675641A	S	025227570.01	79011061	CC - NYK - Commodities	5,775,000.00
Commodities and other	109675646A	S	025227570.01	79011061	CC - NYK - Commodities	1,402,380.00
Commodities and other	82443932A	B	025284027.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	82444650A	S	025231192.01	79014625	CC - NYK - Commodities	53,562,888.00
Commodities and other	82446165A	B	025225632.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	108670173A	B	025277625.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	82446370A	S	025277625.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	108685991A	S	025228073.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108685994A	B	025226648.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	108634071A	B	025265802.01	79014034	CC - NYK - Commodities	4,312,500.00
Commodities and other	108634111A	S	025265802.01	79014034	CC - NYK - Commodities	2,341,120.00
Commodities and other	108686007A	B	025226648.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108686015A	S	025226648.01	79014625	CC - NYK - Commodities	4,463,574.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108612418A	B	025225749.01	79011023	CC - NYK - Commodities	1,308,825.00
Commodities and other	108686000A	B	025226648.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108686004A	B	025226648.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108634024A	B	025268889.01	79014007	CC - NYK - Commodities	476,160.00
Commodities and other	82563776A	S	025282435.01	79097008	CC - NYK - Commodities	450,046.15
Commodities and other	82562298A	S	025282435.01	79900053	CC - NYK - Commodities	370,569.23
Commodities and other	82562075A	S	025211020.01	79011910	CC - NYK - Commodities	30,000,000.00
Commodities and other	108685969A	S	025319864.01	79014625	CC - NYK - Commodities	2,420,775.00
Commodities and other	108685960A	B	025226648.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	82568067A	S	025285792.01	79014034	CC - NYK - Commodities	23,808,000.00
Commodities and other	82566749A	B	025285792.01	79014034	CC - NYK - Commodities	23,808,000.00
Commodities and other	82566770A	B	025285792.01	79014034	CC - NYK - Commodities	23,808,000.00
Commodities and other	82566741A	B	025226341.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	82566751A	S	025226341.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	82566773A	S	025226341.01	79014034	CC - NYK - Commodities	39,680,000.00
Commodities and other	82567128A	B	025285784.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	82567034A	B	025285784.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	82568873A	S	025285784.01	79014034	CC - NYK - Commodities	15,872,000.00
Commodities and other	82568249A	B	025226341.01	79011061	CC - NYK - Commodities	180,000,000.00
Commodities and other	109675633A	S	025226341.01	79011061	CC - NYK - Commodities	2,400,000.00
Commodities and other	109675645A	S	025226341.01	79011061	CC - NYK - Commodities	4,000,000.00
Commodities and other	82568549A	S	025226341.01	79011061	CC - NYK - Commodities	10,500,000.00
Commodities and other	82568316A	S	025226341.01	79011061	CC - NYK - Commodities	18,000,000.00
Commodities and other	82568364A	S	025226341.01	79011061	CC - NYK - Commodities	20,000,000.00
Commodities and other	82600718A	S	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108741245A	S	025277831.01	79097008	CC - NYK - Commodities	1,993,061.54
Commodities and other	108686013A	S	025231192.01	79011751	CC - NYK - Commodities	1,070,250.00
Commodities and other	82602834A	B	025231192.01	79011751	CC - NYK - Commodities	12,843,000.00
Commodities and other	108685963A	B	025227133.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108741266A	B	025277831.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108741272A	B	025277831.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108612425A	B	025225749.01	79011023	CC - NYK - Commodities	1,277,325.00
Commodities and other	82677581A	B	025336967.01	79097008	CC - NYK - Commodities	50,062,276.92
Commodities and other	108686021A	B	025231192.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108686019A	B	025309048.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108741248A	B	025286840.01	79097008	CC - NYK - Commodities	525,053.85
Commodities and other	82609685A	B	025277625.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	82610161A	B	025284027.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	82611250A	S	025226341.01	79014034	CC - NYK - Commodities	29,760,000.00
Commodities and other	82611256A	S	025226341.01	79014034	CC - NYK - Commodities	29,760,000.00
Commodities and other	82611331A	S	025226341.01	79014034	CC - NYK - Commodities	11,904,000.00
Commodities and other	82611385A	S	025226341.01	79014034	CC - NYK - Commodities	11,904,000.00
Commodities and other	108741276A	S	025284498.01	79097008	CC - NYK - Commodities	1,191,550.77
Commodities and other	108638310A	B	025252800.01	79019983	CC - NYK - Commodities	217,560.00
Commodities and other	108639103A	B	025252800.01	79019983	CC - NYK - Commodities	65,730.00
Commodities and other	108639099A	B	025252800.01	79019983	CC - NYK - Commodities	65,520.00
Commodities and other	108686737A	B	025226648.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	82653716A	S	025225632.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	108686720A	B	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108670177A	S	025277971.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108686724A	B	025226648.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	82657251A	S	025315193.01	79017908	CC - NYK - Commodities	1,081,940.32
Commodities and other	108686710A	B	025231192.01	79014625	CC - NYK - Commodities	1,427,000.00
Commodities and other	108612485A	B	025231192.01	79011751	CC - NYK - Commodities	15,872,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108686713A	B	025226648.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108686741A	B	025226648.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	82699758A	S	025226341.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	108612490A	S	025265802.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	82702774A	B	025347709.01	79011061	CC - NYK - Commodities	667,800.00
Commodities and other	82702987A	B	025347709.01	79011061	CC - NYK - Commodities	667,800.00
Commodities and other	82707024A	S	025294075.01	79010606	CC - NYK - Commodities	1,625,640.00
Commodities and other	82707519A	S	025294075.01	79010460	CC - NYK - Commodities	2,620,275.00
Commodities and other	82705862A	B	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	82706076A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	82706102A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	82706583A	S	025225871.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	108686769A	B	025267949.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	108686747A	B	025226648.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	82710588A	S	025267907.01	79010461	CC - NYK - Commodities	5,142,600.00
Commodities and other	108639107A	B	025252800.01	79019983	CC - NYK - Commodities	108,780.00
Commodities and other	108639140A	B	025252800.01	79019983	CC - NYK - Commodities	65,520.00
Commodities and other	108639148A	B	025252800.01	79019983	CC - NYK - Commodities	72,870.00
Commodities and other	82711447A	S	025296740.01	79010460	CC - NYK - Commodities	3,085,162.50
Commodities and other	108686759A	B	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	82756011A	B	025935909.01	79010963	CC - NYK - Commodities	5,078,062.50
Commodities and other	108686773A	B	025231192.01	79011751	CC - NYK - Commodities	713,500.00
Commodities and other	82760450A	S	025337247.01	79010151	CC - NYK - Commodities	5,611,080.00
Commodities and other	82763845A	S	025284217.01	79010151	CC - NYK - Commodities	55,300,000.00
Commodities and other	108686762A	B	025226648.01	79014679	CC - NYK - Commodities	4,541,074.00
Commodities and other	82764085A	B	025347709.01	79011061	CC - NYK - Commodities	667,800.00
Commodities and other	82764488A	B	025347709.01	79011061	CC - NYK - Commodities	667,800.00
Commodities and other	108686776A	S	025231192.01	79011751	CC - NYK - Commodities	1,070,250.00
Commodities and other	82765811A	B	025231192.01	79011751	CC - NYK - Commodities	12,843,000.00
Commodities and other	82773302A	B	025231192.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	108612526A	S	025284217.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	82875439A	B	025226341.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	82877184A	S	025225871.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	82878536A	S	025337247.01	79010151	CC - NYK - Commodities	5,611,080.00
Commodities and other	82879961A	S	025267907.01	79010461	CC - NYK - Commodities	2,571,300.00
Commodities and other	82881169A	S	025267089.01	79010465	CC - NYK - Commodities	306,075.00
Commodities and other	108612450A	S	025253782.01	79014625	CC - NYK - Commodities	1,168,950.00
Commodities and other	108781106A	S	025227570.01	79010460	CC - NYK - Commodities	30,496,200.00
Commodities and other	108741282A	B	025277971.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108686755A	S	025248246.01	79011003	CC - NYK - Commodities	2,102,625.00
Commodities and other	108688152A	S	025267949.01	79011003	CC - NYK - Commodities	2,102,625.00
Commodities and other	108688142A	S	025231192.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	108688165A	B	025226648.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	82918602A	B	025284217.01	79011061	CC - NYK - Commodities	38,750,000.00
Commodities and other	108634028A	S	025233354.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	82918784A	B	025284217.01	79011061	CC - NYK - Commodities	15,582,000.00
Commodities and other	108612493A	S	025226275.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	82920275A	B	025225780.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	82920641A	B	025227562.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	82920640A	S	025227562.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	108761840A	S	025225871.01	79011532	CC - NYK - Commodities	5,008,500.00
Commodities and other	108634123A	S	025226341.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	82956633A	S	025337247.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	82957639A	S	025280074.01	79092004	CC - LDN - Commodities	522,591.94

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	82957705A	S	025280074.01	79092004	CC - LDN - Commodities	442,193.18
Commodities and other	82958554A	S	025267949.01	79010460	CC - NYK - Commodities	10,312,050.00
Commodities and other	82958619A	B	025267949.01	79010461	CC - NYK - Commodities	10,950,720.00
Commodities and other	82962245A	S	025225871.01	79010606	CC - NYK - Commodities	16,833,240.00
Commodities and other	82962254A	B	025225871.01	79010606	CC - NYK - Commodities	16,628,724.00
Commodities and other	83001019A	B	025265802.01	79014625	CC - NYK - Commodities	21,405,000.00
Commodities and other	83002403A	S	025265802.01	79014034	CC - NYK - Commodities	50,700,000.00
Commodities and other	83002460A	B	025265802.01	79014034	CC - NYK - Commodities	28,093,440.00
Commodities and other	108634141A	B	025268889.01	79014034	CC - NYK - Commodities	174,000.00
Commodities and other	83003752A	S	025277625.01	79014747	CC - NYK - Commodities	1,714,461.54
Commodities and other	83004143A	S	025315193.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	108688146A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	83004314A	S	025284217.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	108688157A	B	025216813.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108688160A	B	025284217.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	83004443A	S	025216813.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	83004450A	S	025284217.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108634100A	B	025265802.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	83009532A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	83009574A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108688168A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	83026556A	S	025284217.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	108688174A	B	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	83035863A	S	025226341.01	79011061	CC - NYK - Commodities	101,839,500.00
Commodities and other	83035877A	B	025226341.01	79011061	CC - NYK - Commodities	101,561,250.00
Commodities and other	83037045A	S	025282435.01	79900062	CC - NYK - Commodities	424,864.00
Commodities and other	108688184A	B	025225632.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	83038439A	B	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	83038474A	S	025336967.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	108639112A	S	025288812.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	108612508A	S	025240870.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	83071193A	S	025280074.01	79092020	CC - LDN - Commodities	1,757,972.90
Commodities and other	83071194A	S	025280074.01	79092020	CC - LDN - Commodities	1,757,972.90
Commodities and other	83071195A	S	025280074.01	79092020	CC - LDN - Commodities	1,757,972.90
Commodities and other	83074078A	S	025267089.01	79014625	CC - NYK - Commodities	321,075.00
Commodities and other	83075116A	S	025232554.01	79010469	CC - NYK - Commodities	17,985,360.00
Commodities and other	108612530A	S	025240870.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	83104085A	S	025211020.01	79011910	CC - NYK - Commodities	25,000,000.00
Commodities and other	83106167A	B	025269564.01	79014034	CC - NYK - Commodities	34,050,000.00
Commodities and other	108639155A	S	025226341.01	79019983	CC - NYK - Commodities	621,600.00
Commodities and other	83107174A	B	025293085.01	79019983	CC - NYK - Commodities	17,488,800.00
Commodities and other	83107258A	S	025293085.01	79019983	CC - NYK - Commodities	13,053,600.00
Commodities and other	83108401A	S	025277625.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	108688187A	B	025228073.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108639116A	S	025226341.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	108639120A	B	025226341.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	83112487A	B	025318577.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108612453A	B	025234691.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	83143672A	B	025277625.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108634149A	B	025267949.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	83143916A	S	025267949.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	108670193A	S	025336967.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108670236A	S	025332248.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	108670241A	S	025332248.01	79010956	CC - NYK - Commodities	348,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108670244A	S	025277971.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	83194739A	S	025286840.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	108639123A	S	025257205.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108639129A	B	025257205.01	79019983	CC - NYK - Commodities	327,600.00
Commodities and other	83150481A	S	025335712.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	83153276A	B	025930835.01	79014034	CC - NYK - Commodities	79,360,000.00
Commodities and other	83151202A	B	025336967.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	83151220A	S	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	83152419A	B	025336645.01	79010461	CC - NYK - Commodities	10,183,950.00
Commodities and other	83152466A	B	025268913.01	79010461	CC - NYK - Commodities	10,183,950.00
Commodities and other	83152620A	B	025268913.01	79010461	CC - NYK - Commodities	10,183,950.00
Commodities and other	83152629A	B	025225632.01	79010461	CC - NYK - Commodities	20,367,900.00
Commodities and other	83179165A	B	025284217.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	83179278A	B	025257536.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	83179544A	S	025280074.01	79004821	CC - LDN - Commodities	1,757,311.10
Commodities and other	109717602A	S	025267949.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	108688199A	B	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	83182093A	B	025257536.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	83183588A	S	025277971.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	83183499A	B	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108634152A	B	025284217.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	83184989A	S	025284217.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	108688197A	B	025226648.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108634075A	B	025226341.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108639135A	B	025257205.01	79019983	CC - NYK - Commodities	327,600.00
Commodities and other	108639151A	S	025257205.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108639157A	B	025226341.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108639161A	S	025226341.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	83230916A	S	025277971.01	79097123	CC - NYK - Commodities	2,063,600.00
Commodities and other	83230944A	B	025277971.01	79097123	CC - NYK - Commodities	2,063,600.00
Commodities and other	83230974A	S	025319237.01	79097123	CC - NYK - Commodities	2,063,600.00
Commodities and other	83230980A	B	025319237.01	79097123	CC - NYK - Commodities	2,063,600.00
Commodities and other	108741287A	B	025277971.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	108741291A	S	025277971.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	108743986A	S	025336967.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108688206A	S	025267949.01	79011003	CC - NYK - Commodities	1,293,075.00
Commodities and other	108634106A	S	025265802.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	83270667A	B	025265802.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	109714170A	S	025226341.01	79011119	CC - NYK - Commodities	9,293,550.00
Commodities and other	83272057A	B	025226341.01	79011119	CC - NYK - Commodities	10,156,125.00
Commodities and other	83274173A	S	025336967.01	79900064	CC - NYK - Commodities	9,887,744.00
Commodities and other	83274448A	B	025336967.01	79900060	CC - NYK - Commodities	10,972,553.85
Commodities and other	108688203A	S	025933367.01	79011003	CC - NYK - Commodities	297,612.50
Commodities and other	83316565A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108688210A	B	025265802.01	79014625	CC - NYK - Commodities	356,750.00
Commodities and other	108612459A	S	025225749.01	79011023	CC - NYK - Commodities	2,440,200.00
Commodities and other	83321915A	B	025294075.01	79010460	CC - NYK - Commodities	2,592,100.00
Commodities and other	83321926A	B	025294075.01	79010460	CC - NYK - Commodities	2,592,100.00
Commodities and other	108688190A	B	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108670247A	S	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108688984A	B	025228073.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108670250A	B	025335712.01	79097123	CC - NYK - Commodities	696,800.00
Commodities and other	83347770A	S	025286840.01	79010956	CC - NYK - Commodities	16,455,200.00
Commodities and other	83347793A	B	025286840.01	79010956	CC - NYK - Commodities	16,455,200.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	83349535A	S	025336645.01	79011061	CC - NYK - Commodities	15,500,000.00
Commodities and other	83350327A	B	025336645.01	79011061	CC - NYK - Commodities	15,000,000.00
Commodities and other	83350582A	S	025336645.01	79011061	CC - NYK - Commodities	3,505,950.00
Commodities and other	83350921A	S	025267089.01	79011061	CC - NYK - Commodities	862,575.00
Commodities and other	108688994A	B	025233354.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	83354965A	B	025268889.01	79014034	CC - NYK - Commodities	8,807,400.00
Commodities and other	83357035A	S	025315193.01	79017908	CC - NYK - Commodities	911,430.00
Commodities and other	108743989A	B	025336967.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	83422972A	B	025284217.01	79011061	CC - NYK - Commodities	255,000,000.00
Commodities and other	83375120A	S	025284217.01	79011061	CC - NYK - Commodities	15,025,500.00
Commodities and other	109675671A	B	025336645.01	79011061	CC - NYK - Commodities	101,200,000.00
Commodities and other	109675680A	S	025336645.01	79011061	CC - NYK - Commodities	50,808,450.00
Commodities and other	108568667A	B	025294497.01	79900059	CC - NYK - Commodities	2,329,292.31
Commodities and other	83380740A	B	025248154.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	83381710A	B	025248154.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108612431A	S	025231192.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	83383941A	S	025231192.01	79011003	CC - NYK - Commodities	53,393,760.00
Commodities and other	83384128A	B	025231192.01	79011003	CC - NYK - Commodities	53,393,760.00
Commodities and other	83384132A	B	025231192.01	79011003	CC - NYK - Commodities	53,393,760.00
Commodities and other	108612435A	B	025226671.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108612465A	B	025226341.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	109750887A	S	025284498.01	79900053	CC - NYK - Commodities	274,485.92
Commodities and other	83404875A	B	025248154.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108612441A	B	025248154.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108689006A	B	025290982.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108640592A	S	025226671.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108688997A	B	025231192.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108790554A	S	025277625.01	79900060	CC - NYK - Commodities	942,953.85
Commodities and other	83416990A	S	025940024.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	83416991A	S	025940024.01	79092015	CC - LDN - Commodities	17,923,523.48
Commodities and other	83416992A	S	025940024.01	79092015	CC - LDN - Commodities	19,302,256.05
Commodities and other	83416993A	S	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	83416995A	S	025940024.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	83416996A	S	025940024.01	79092015	CC - LDN - Commodities	19,302,256.05
Commodities and other	83416997A	S	025940024.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	83416998A	S	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	83416999A	S	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	83417002A	S	025940024.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	83417003A	S	025940024.01	79092015	CC - LDN - Commodities	17,923,523.48
Commodities and other	83417004A	S	025940024.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	83417005A	S	025940024.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	83417006A	S	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	83417014A	S	025940024.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	83417015A	S	025940024.01	79092015	CC - LDN - Commodities	17,923,523.48
Commodities and other	83417016A	S	025940024.01	79092015	CC - LDN - Commodities	19,302,256.05
Commodities and other	83417017A	S	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	83417019A	S	025940024.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	83417020A	S	025940024.01	79092015	CC - LDN - Commodities	19,302,256.05
Commodities and other	83417021A	S	025940024.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	83417022A	S	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	83417023A	S	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	83417026A	S	025940024.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	83417027A	S	025940024.01	79092015	CC - LDN - Commodities	17,923,523.48
Commodities and other	83417029A	S	025940024.01	79092015	CC - LDN - Commodities	16,544,790.90

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	83417030A	S	025940024.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	83417031A	S	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	108613431A	S	025248154.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	83416326A	B	025248154.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	83448677A	B	025337247.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	83448844A	B	025337247.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	83482128A	S	025227570.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	83483382A	B	025231192.01	79010461	CC - NYK - Commodities	15,234,187.50
Commodities and other	83483395A	B	025227570.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	83484107A	B	025226341.01	79010461	CC - NYK - Commodities	20,367,900.00
Commodities and other	108640586A	B	025226671.01	79019983	CC - NYK - Commodities	491,400.00
Commodities and other	83489549A	S	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	83517327A	B	025226341.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	83528495A	B	025294075.01	79010460	CC - NYK - Commodities	2,592,100.00
Commodities and other	83526722A	B	025232026.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	83526739A	B	025232026.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	83528071A	B	025225632.01	79010469	CC - NYK - Commodities	12,012,120.00
Commodities and other	108689014A	B	025226648.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108715164A	B	025286238.01	79014702	CC - NYK - Commodities	112,164,015.60
Commodities and other	108613443A	B	025248154.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	83578705A	B	025226341.01	79019922	CC - NYK - Commodities	95,232,000.00
Commodities and other	108634720A	B	025268889.01	79014026	CC - NYK - Commodities	116,400.00
Commodities and other	108689016A	S	025225632.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	109717614A	B	025336777.01	79011061	CC - NYK - Commodities	820,837.50
Commodities and other	83636515A	B	025257536.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	108796971A	S	025225871.01	79010606	CC - NYK - Commodities	4,719,600.00
Commodities and other	83647240A	S	025227570.01	79010606	CC - NYK - Commodities	41,623,140.00
Commodities and other	83647255A	B	025227570.01	79010606	CC - NYK - Commodities	38,333,640.00
Commodities and other	83692297A	S	025227570.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	108743992A	S	025318577.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108670255A	S	025286840.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	83697521A	S	025315193.01	79011061	CC - NYK - Commodities	2,977,275.00
Commodities and other	108689000A	B	025233511.01	79011751	CC - NYK - Commodities	1,362,322.20
Commodities and other	83699482A	B	025257981.01	79014026	CC - NYK - Commodities	26,370,000.00
Commodities and other	83699506A	S	025257981.01	79014026	CC - NYK - Commodities	12,856,320.00
Commodities and other	83701405A	B	025277971.01	79900002	CC - NYK - Commodities	10,287,707.69
Commodities and other	83704542A	S	025284498.01	79900064	CC - NYK - Commodities	2,605,913.00
Commodities and other	83730901A	S	025227570.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	83732462A	S	025336777.01	79011061	CC - NYK - Commodities	2,532,075.00
Commodities and other	83737254A	B	025277971.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108640691A	B	025331935.01	79019980	CC - NYK - Commodities	1,817,592.00
Commodities and other	108640597A	B	025331935.01	79019980	CC - NYK - Commodities	379,533.00
Commodities and other	108640618A	B	025331935.01	79019980	CC - NYK - Commodities	753,695.25
Commodities and other	108689019A	B	025233511.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108688987A	B	025232836.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108634725A	B	025337247.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108689026A	S	025257536.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108689029A	S	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108689032A	S	025257536.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	83777802A	S	025267089.01	79010151	CC - NYK - Commodities	1,279,950.00
Commodities and other	109714745A	B	025234949.01	79010151	CC - NYK - Commodities	4,646,775.00
Commodities and other	83784009A	S	025267089.01	79010606	CC - NYK - Commodities	473,025.00
Commodities and other	83778705A	B	025267949.01	79010465	CC - NYK - Commodities	6,302,362.50
Commodities and other	108634733A	B	025225632.01	79014026	CC - NYK - Commodities	148,000,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108818610A	S	025332248.01	79010876	CC - NYK - Commodities	942,953.85
Commodities and other	108818637A	S	025332248.01	79010876	CC - NYK - Commodities	942,953.85
Commodities and other	108688991A	S	025233354.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	83806250A	B	025318577.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	108689035A	S	025233511.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	83809406A	S	025211020.01	79011910	CC - NYK - Commodities	25,000,000.00
Commodities and other	83809477A	S	025265695.01	79011910	CC - NYK - Commodities	11,000,000.00
Commodities and other	83809816A	B	025248154.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	108689003A	B	025337247.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	83810686A	S	025231192.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	83810694A	B	025231192.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	108634702A	B	025237900.01	79014026	CC - NYK - Commodities	4,960,000.00
Commodities and other	108640650A	S	025337247.01	79019983	CC - NYK - Commodities	466,200.00
Commodities and other	108689510A	B	025226648.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	108689519A	B	025226648.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	108634734A	B	025231192.01	79014026	CC - NYK - Commodities	3,750,000.00
Commodities and other	108634773A	B	025231192.01	79014026	CC - NYK - Commodities	634,880.00
Commodities and other	83816347A	S	025227133.01	79011532	CC - NYK - Commodities	23,818,200.00
Commodities and other	83816393A	B	025227133.01	79011532	CC - NYK - Commodities	24,117,800.00
Commodities and other	108613456A	S	025248154.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	83816417A	B	025248154.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	83816684A	S	025265802.01	79014026	CC - NYK - Commodities	23,808,000.00
Commodities and other	83816742A	S	025231192.01	79014026	CC - NYK - Commodities	67,456,000.00
Commodities and other	108689500A	B	025225632.01	79014625	CC - NYK - Commodities	7,015,000.00
Commodities and other	108689503A	B	025225632.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108689512A	B	025284217.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	108689531A	B	025231192.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	83850747A	B	025265802.01	79010465	CC - NYK - Commodities	8,403,150.00
Commodities and other	83850971A	S	025265802.01	79010465	CC - NYK - Commodities	8,931,825.00
Commodities and other	83858123A	S	025267089.01	79010606	CC - NYK - Commodities	55,650.00
Commodities and other	108689516A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108689534A	B	025284217.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	83854195A	S	025216060.01	79096219	CC - LDN - Commodities	25,000,000.00
Commodities and other	108689522A	S	025231192.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108689528A	S	025226341.01	79014625	CC - NYK - Commodities	2,854,000.00
Commodities and other	108689537A	S	025290982.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	83855168A	B	025313016.01	79011917	CC - NYK - Commodities	50,000,000.00
Commodities and other	108689558A	B	025284217.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108689542A	S	025284217.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	83855847A	S	025231192.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	108796974A	S	025225871.01	79010461	CC - NYK - Commodities	5,008,500.00
Commodities and other	108796996A	B	025225871.01	79010461	CC - NYK - Commodities	5,008,500.00
Commodities and other	83857655A	S	025227133.01	79010462	CC - NYK - Commodities	5,954,550.00
Commodities and other	83857693A	B	025227133.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	108689554A	S	025264888.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	83891428A	B	025226291.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	83900646A	S	025267089.01	79014625	CC - NYK - Commodities	356,750.00
Commodities and other	83894353A	B	025232026.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	108790557A	B	025277625.01	79900060	CC - NYK - Commodities	942,953.85
Commodities and other	109717622A	S	025336777.01	79011061	CC - NYK - Commodities	820,837.50
Commodities and other	108689560A	S	025284217.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	83896098A	B	025284217.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108689563A	S	025231192.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	83896102A	B	025231192.01	79014625	CC - NYK - Commodities	13,390,722.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108671463A	B	025284027.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	108671473A	S	025284027.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	108671482A	B	025284027.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108671485A	S	025284027.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108690119A	B	025284217.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108690116A	B	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108690129A	B	025284217.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	83900449A	S	025267089.01	79010606	CC - NYK - Commodities	222,600.00
Commodities and other	83899375A	B	025267949.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	83899613A	S	025284027.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	83899631A	B	025284027.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	83899667A	S	025277971.01	79010956	CC - NYK - Commodities	12,890,800.00
Commodities and other	83899713A	B	025277971.01	79010956	CC - NYK - Commodities	12,890,800.00
Commodities and other	105509279A	B	025217464.01	79011917	CC - NYK - Commodities	25,000,000.00
Commodities and other	105509324A	B	025217464.01	79011917	CC - NYK - Commodities	25,000,000.00
Commodities and other	83900002A	B	025313016.01	79011917	CC - NYK - Commodities	25,000,000.00
Commodities and other	109182001A	S	025332248.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	109014962A	S	025277971.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	108690135A	B	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108634665A	B	025290982.01	79014008	CC - NYK - Commodities	2,474,277.50
Commodities and other	83903458A	S	025234691.01	79014008	CC - NYK - Commodities	29,691,330.00
Commodities and other	108690123A	B	025216813.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	83904750A	S	025282435.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	83903942A	S	025282435.01	79900062	CC - NYK - Commodities	424,864.00
Commodities and other	83903980A	S	025282435.01	79900062	CC - NYK - Commodities	388,215.38
Commodities and other	83902284A	B	025315193.01	79011061	CC - NYK - Commodities	42,500,000.00
Commodities and other	83902334A	S	025226341.01	79010606	CC - NYK - Commodities	5,843,250.00
Commodities and other	83902337A	B	025315193.01	79011061	CC - NYK - Commodities	3,060,750.00
Commodities and other	83902342A	B	025226341.01	79010606	CC - NYK - Commodities	5,843,250.00
Commodities and other	83903291A	B	025226051.01	79014034	CC - NYK - Commodities	36,500,000.00
Commodities and other	83904632A	S	025225608.01	79010606	CC - NYK - Commodities	10,183,950.00
Commodities and other	108613437A	S	025226341.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	83903581A	B	025226341.01	79011003	CC - NYK - Commodities	53,393,760.00
Commodities and other	83904089A	B	025226051.01	79014034	CC - NYK - Commodities	18,400,000.00
Commodities and other	83905625A	B	025226051.01	79014034	CC - NYK - Commodities	36,400,000.00
Commodities and other	83905691A	B	025226051.01	79014034	CC - NYK - Commodities	73,000,000.00
Commodities and other	83905506A	B	025226051.01	79014034	CC - NYK - Commodities	18,400,000.00
Commodities and other	83905539A	B	025268913.01	79010461	CC - NYK - Commodities	10,183,950.00
Commodities and other	108690126A	S	025234691.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	109717567A	B	025234949.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	109717610A	B	025225632.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	83938722A	S	025232422.01	79010131	CC - NYK - Commodities	417,375.00
Commodities and other	83938725A	B	025232422.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	83939852A	S	025226341.01	79014007	CC - NYK - Commodities	95,232,000.00
Commodities and other	108671497A	B	025277971.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	83963959A	S	025234691.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	83965293A	S	025233354.01	79014625	CC - NYK - Commodities	9,351,600.00
Commodities and other	108690132A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108671466A	S	025284027.01	79900078	CC - NYK - Commodities	274,700.00
Commodities and other	108666258A	S	025332248.01	79010880	CC - NYK - Commodities	348,400.00
Commodities and other	108666266A	S	025332248.01	79010880	CC - NYK - Commodities	274,700.00
Commodities and other	108796987A	B	025226291.01	79010460	CC - NYK - Commodities	2,535,750.00
Commodities and other	108666248A	B	025319237.01	79010880	CC - NYK - Commodities	348,400.00
Commodities and other	108690160A	S	025290982.01	79011751	CC - NYK - Commodities	2,286,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	83976439A	B	025337247.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	108690142A	S	025233545.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108690148A	S	025284217.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108690145A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108744000A	B	025341090.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108744003A	S	025341090.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108671469A	S	025332248.01	79097123	CC - NYK - Commodities	274,700.00
Commodities and other	109717594A	B	025267949.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	84010302A	B	025267949.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	84010318A	B	025226341.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	84011525A	B	025284027.01	79097008	CC - NYK - Commodities	7,526,486.15
Commodities and other	84013109A	B	025227570.01	79010460	CC - NYK - Commodities	5,141,937.50
Commodities and other	84013659A	S	025231192.01	79014026	CC - NYK - Commodities	51,750,000.00
Commodities and other	84013678A	B	025231192.01	79014026	CC - NYK - Commodities	51,750,000.00
Commodities and other	84013712A	B	025231192.01	79014026	CC - NYK - Commodities	28,569,600.00
Commodities and other	84013716A	S	025231192.01	79014026	CC - NYK - Commodities	28,569,600.00
Commodities and other	84014503A	S	025267089.01	79011061	CC - NYK - Commodities	1,266,037.50
Commodities and other	84014525A	S	025267089.01	79011061	CC - NYK - Commodities	431,287.50
Commodities and other	108613471A	S	025257205.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	84014615A	S	025234949.01	79010606	CC - NYK - Commodities	2,805,540.00
Commodities and other	84055836A	S	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108690155A	B	025233511.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108613480A	S	025225749.01	79011023	CC - NYK - Commodities	9,979,200.00
Commodities and other	84058569A	S	025234691.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108640638A	S	025315193.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108640646A	B	025315193.01	79019983	CC - NYK - Commodities	310,800.00
Commodities and other	84061610A	S	025284217.01	79011061	CC - NYK - Commodities	21,500,000.00
Commodities and other	84062585A	B	025336645.01	79011061	CC - NYK - Commodities	13,125,000.00
Commodities and other	84062596A	B	025284944.01	79011061	CC - NYK - Commodities	13,125,000.00
Commodities and other	108744043A	S	025277625.01	79097008	CC - NYK - Commodities	1,885,907.69
Commodities and other	108690163A	S	025231192.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108690168A	B	025232836.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108743996A	B	025802190.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	84101000A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	84101065A	B	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108690152A	S	025231192.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	84103644A	S	025233354.01	79010606	CC - NYK - Commodities	3,959,220.00
Commodities and other	108690158A	B	025225657.01	79011023	CC - NYK - Commodities	2,156,700.00
Commodities and other	108613501A	B	025248154.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	84106416A	S	025227570.01	79011532	CC - NYK - Commodities	5,559,820.00
Commodities and other	84108251A	S	025227570.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	84139117A	S	025264888.01	79014625	CC - NYK - Commodities	21,797,155.20
Commodities and other	84152015A	S	025267907.01	79010606	CC - NYK - Commodities	6,789,300.00
Commodities and other	108690171A	S	025226648.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	84209885A	S	025254582.01	79004821	CC - LDN - Commodities	1,757,311.10
Commodities and other	84209888A	S	025254582.01	79004821	CC - LDN - Commodities	1,757,311.10
Commodities and other	84209886A	S	025254582.01	79004821	CC - LDN - Commodities	1,757,311.10
Commodities and other	108690178A	S	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108691037A	B	025345315.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108613483A	S	025228073.01	79014625	CC - NYK - Commodities	1,168,950.00
Commodities and other	108691041A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	84255564A	S	025284217.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	108691046A	S	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	84259365A	S	025227570.01	79010460	CC - NYK - Commodities	5,954,550.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108744058A	S	025277971.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108744066A	S	025318577.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	84260676A	S	025332248.01	79010956	CC - NYK - Commodities	16,455,200.00
Commodities and other	84260708A	B	025332248.01	79010956	CC - NYK - Commodities	16,455,200.00
Commodities and other	84262928A	S	025267089.01	79010151	CC - NYK - Commodities	431,287.50
Commodities and other	108691055A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108691049A	B	025248154.01	79014655	CC - NYK - Commodities	138,475.00
Commodities and other	84268349A	S	025285826.01	79010958	CC - NYK - Commodities	32,910,400.00
Commodities and other	108691058A	B	025231192.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108744008A	S	025319237.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108691052A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108691061A	B	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	84301756A	B	025227570.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	108613489A	S	025288812.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	109718674A	B	025315193.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	84307094A	B	025315193.01	79011016	CC - NYK - Commodities	5,091,975.00
Commodities and other	84308192A	B	025257981.01	79011061	CC - NYK - Commodities	60,964,575.00
Commodities and other	84309288A	B	025226341.01	79011061	CC - NYK - Commodities	40,624,500.00
Commodities and other	84309310A	S	025226341.01	79011061	CC - NYK - Commodities	40,735,800.00
Commodities and other	84309333A	B	025257981.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	84309337A	B	025337247.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	108691064A	S	025227299.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108691090A	S	025233545.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	109767700A	S	025252826.01	79092015	CC - LDN - Commodities	1,102.99
Commodities and other	84342219A	B	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	84343247A	S	025277971.01	79010956	CC - NYK - Commodities	16,455,200.00
Commodities and other	84343261A	B	025277971.01	79010956	CC - NYK - Commodities	16,455,200.00
Commodities and other	108797005A	B	025225871.01	79010462	CC - NYK - Commodities	10,156,125.00
Commodities and other	108797009A	S	025225871.01	79010462	CC - NYK - Commodities	10,156,125.00
Commodities and other	108671500A	B	025289950.01	79097123	CC - NYK - Commodities	348,400.00
Commodities and other	108671503A	S	025320821.01	79097123	CC - NYK - Commodities	348,400.00
Commodities and other	84368506A	S	025225780.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	84376189A	S	025267089.01	79014625	CC - NYK - Commodities	5,137,200.00
Commodities and other	84377335A	B	025226341.01	79011003	CC - NYK - Commodities	80,090,640.00
Commodities and other	84378033A	B	025226341.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	108744070A	S	025277971.01	79097008	CC - NYK - Commodities	1,885,907.69
Commodities and other	84380276A	B	025318577.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	84381032A	B	025227570.01	79010606	CC - NYK - Commodities	5,938,830.00
Commodities and other	84381054A	S	025225871.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	108691093A	S	025935909.01	79014625	CC - NYK - Commodities	701,500.00
Commodities and other	108797012A	B	025237900.01	79010606	CC - NYK - Commodities	3,539,700.00
Commodities and other	84382033A	B	025277971.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	108744075A	S	025277971.01	79097008	CC - NYK - Commodities	1,993,061.54
Commodities and other	84382163A	B	025231192.01	79011730	CC - NYK - Commodities	10,156,125.00
Commodities and other	84382176A	B	025336645.01	79011730	CC - NYK - Commodities	5,078,062.50
Commodities and other	84382183A	B	025336645.01	79011730	CC - NYK - Commodities	5,078,062.50
Commodities and other	84382191A	S	025225632.01	79011730	CC - NYK - Commodities	15,275,925.00
Commodities and other	84382198A	S	025267949.01	79011730	CC - NYK - Commodities	5,091,975.00
Commodities and other	84414379A	S	025267089.01	79014625	CC - NYK - Commodities	285,400.00
Commodities and other	84417482A	S	025267089.01	79014625	CC - NYK - Commodities	1,141,600.00
Commodities and other	84422137A	S	025294075.01	79010606	CC - NYK - Commodities	873,425.00
Commodities and other	84416287A	S	025267089.01	79010606	CC - NYK - Commodities	1,669,500.00
Commodities and other	84417650A	S	025284217.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	84417706A	B	025318577.01	79097008	CC - NYK - Commodities	16,536,369.23

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108634716A	S	025226648.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	84420148A	S	025332081.01	79011532	CC - NYK - Commodities	58,440.00
Commodities and other	84419269A	S	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108613509A	B	025231192.01	79014625	CC - NYK - Commodities	3,968,000.00
Commodities and other	84419274A	B	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108613491A	B	025227133.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108613499A	S	025227133.01	79014625	CC - NYK - Commodities	1,948,250.00
Commodities and other	84420656A	S	025267089.01	79010151	CC - NYK - Commodities	222,600.00
Commodities and other	84420657A	S	025267089.01	79010606	CC - NYK - Commodities	111,300.00
Commodities and other	108613518A	B	025231192.01	79014625	CC - NYK - Commodities	5,952,000.00
Commodities and other	84421950A	B	025277971.01	79097008	CC - NYK - Commodities	8,226,000.00
Commodities and other	84422006A	S	025277971.01	79097008	CC - NYK - Commodities	8,197,876.92
Commodities and other	108613449A	B	025226341.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	84460095A	S	025265695.01	79011920	CC - NYK - Commodities	25,000,000.00
Commodities and other	108671510A	S	025335712.01	79900078	CC - NYK - Commodities	348,400.00
Commodities and other	84463603A	B	025277971.01	79900078	CC - NYK - Commodities	4,113,800.00
Commodities and other	108672296A	S	025335712.01	79010880	CC - NYK - Commodities	348,400.00
Commodities and other	84464678A	B	025277971.01	79010880	CC - NYK - Commodities	4,113,800.00
Commodities and other	84469118A	S	025332396.01	79010606	CC - NYK - Commodities	333,900.00
Commodities and other	84467207A	B	025336645.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	84501267A	S	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	84501331A	B	025336967.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	84502426A	B	025332248.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	84505510A	S	025267089.01	79014625	CC - NYK - Commodities	1,141,600.00
Commodities and other	84505508A	S	025267089.01	79014625	CC - NYK - Commodities	856,200.00
Commodities and other	108691096A	B	025233511.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	84507000A	S	025277971.01	79097008	CC - NYK - Commodities	31,374,646.15
Commodities and other	108613526A	B	025257981.01	79011023	CC - NYK - Commodities	2,509,500.00
Commodities and other	108613511A	S	025257981.01	79011023	CC - NYK - Commodities	1,112,370.00
Commodities and other	84519715A	S	025294075.01	79010460	CC - NYK - Commodities	817,075.00
Commodities and other	84509692A	B	025227570.01	79010955	CC - NYK - Commodities	5,460,400.00
Commodities and other	84510155A	S	025248154.01	79014026	CC - NYK - Commodities	72,000,000.00
Commodities and other	84510240A	S	025248154.01	79014026	CC - NYK - Commodities	9,523,200.00
Commodities and other	84514052A	B	025231192.01	79014026	CC - NYK - Commodities	52,500,000.00
Commodities and other	84514068A	S	025231192.01	79014026	CC - NYK - Commodities	27,617,280.00
Commodities and other	84514876A	B	025227570.01	79010955	CC - NYK - Commodities	5,460,400.00
Commodities and other	84515289A	B	025277971.01	79097008	CC - NYK - Commodities	8,226,000.00
Commodities and other	84515187A	S	025225871.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	84515313A	S	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	84515383A	S	025332248.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	84515411A	B	025332248.01	79097008	CC - NYK - Commodities	8,226,000.00
Commodities and other	84516202A	B	025226341.01	79014026	CC - NYK - Commodities	79,360,000.00
Commodities and other	84516674A	S	025226341.01	79014045	CC - NYK - Commodities	18,252,800.00
Commodities and other	84516675A	S	025231192.01	79014045	CC - NYK - Commodities	7,936,000.00
Commodities and other	84656980A	B	025265802.01	79014026	CC - NYK - Commodities	84,000,000.00
Commodities and other	84657018A	B	025265802.01	79014026	CC - NYK - Commodities	3,809,280.00
Commodities and other	108671516A	B	025319237.01	79900078	CC - NYK - Commodities	274,700.00
Commodities and other	84610431A	B	025348590.01	79094011	CC - LDN - Commodities	1,013,764.37
Commodities and other	84610430A	B	025348590.01	79094011	CC - LDN - Commodities	1,013,764.37
Commodities and other	84610432A	B	025348590.01	79094011	CC - LDN - Commodities	1,013,764.37
Commodities and other	84621732A	B	025348590.01	79094011	CC - LDN - Commodities	1,013,764.37
Commodities and other	108603938A	B	025265802.01	79014691	CC - NYK - Commodities	4,250,000.00
Commodities and other	108671524A	B	025293838.01	79900078	CC - NYK - Commodities	549,400.00
Commodities and other	84625923A	S	025267907.01	79010606	CC - NYK - Commodities	1,669,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	84622621A	S	025277625.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	84622676A	B	025234949.01	79097008	CC - NYK - Commodities	10,156,125.00
Commodities and other	108634724A	B	025268889.01	79014026	CC - NYK - Commodities	94,250.00
Commodities and other	84663452A	S	025232687.01	79014026	CC - NYK - Commodities	3,174,400.00
Commodities and other	84663454A	S	025232687.01	79014026	CC - NYK - Commodities	888,832.00
Commodities and other	84660413A	S	025267089.01	79010606	CC - NYK - Commodities	2,128,612.50
Commodities and other	108691120A	S	025234691.01	79011003	CC - NYK - Commodities	1,293,075.00
Commodities and other	108640660A	S	025288812.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108691067A	S	025234691.01	79011707	CC - NYK - Commodities	862,050.00
Commodities and other	84667954A	B	025336645.01	79010460	CC - NYK - Commodities	15,234,187.50
Commodities and other	84692582A	S	025267949.01	79011532	CC - NYK - Commodities	6,029,450.00
Commodities and other	84693027A	S	025227570.01	79011532	CC - NYK - Commodities	6,029,450.00
Commodities and other	84693509A	S	025227570.01	79011532	CC - NYK - Commodities	6,029,450.00
Commodities and other	84698288A	S	025284217.01	79014026	CC - NYK - Commodities	33,000,000.00
Commodities and other	109753224A	B	025336967.01	79097008	CC - NYK - Commodities	33,172,151.92
Commodities and other	109753231A	S	025336967.01	79097008	CC - NYK - Commodities	33,172,151.92
Commodities and other	84696755A	B	025225632.01	79011061	CC - NYK - Commodities	180,000,000.00
Commodities and other	84696902A	S	025225632.01	79011061	CC - NYK - Commodities	35,059,500.00
Commodities and other	84698466A	S	025284217.01	79014026	CC - NYK - Commodities	2,380,800.00
Commodities and other	84698744A	S	025231192.01	79014655	CC - NYK - Commodities	4,813,200.00
Commodities and other	84699005A	B	025231192.01	79010461	CC - NYK - Commodities	16,806,300.00
Commodities and other	84699013A	B	025284944.01	79011061	CC - NYK - Commodities	24,450,000.00
Commodities and other	84700061A	S	025267089.01	79014625	CC - NYK - Commodities	285,400.00
Commodities and other	84700073A	S	025267089.01	79014625	CC - NYK - Commodities	356,750.00
Commodities and other	84705691A	B	025338674.01	79011061	CC - NYK - Commodities	15,234,187.50
Commodities and other	84707191A	B	025267949.01	79011061	CC - NYK - Commodities	72,000,000.00
Commodities and other	84707211A	B	025267949.01	79011061	CC - NYK - Commodities	12,020,400.00
Commodities and other	84707689A	B	025226341.01	79011003	CC - NYK - Commodities	42,715,008.00
Commodities and other	109753227A	S	025279449.01	79097008	CC - NYK - Commodities	33,172,151.92
Commodities and other	109753234A	B	025279449.01	79097008	CC - NYK - Commodities	33,172,151.92
Commodities and other	84708183A	S	025279449.01	79097008	CC - NYK - Commodities	1,843,046.15
Commodities and other	108744081A	B	025277971.01	79097182	CC - NYK - Commodities	35,165,213.46
Commodities and other	84710035A	B	025277625.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	84710052A	S	025277625.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	108691099A	B	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	84734006A	B	025315193.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	84734697A	S	025267949.01	79010606	CC - NYK - Commodities	2,726,850.00
Commodities and other	84734713A	S	025336645.01	79010606	CC - NYK - Commodities	8,959,650.00
Commodities and other	84734808A	B	025336645.01	79010606	CC - NYK - Commodities	8,904,000.00
Commodities and other	84734828A	B	025267949.01	79010606	CC - NYK - Commodities	2,782,500.00
Commodities and other	108692072A	S	025227133.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	84736276A	S	025225871.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	84740256A	S	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	84740241A	S	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	84741465A	B	025267949.01	79011061	CC - NYK - Commodities	66,000,000.00
Commodities and other	84741494A	B	025284217.01	79011061	CC - NYK - Commodities	198,000,000.00
Commodities and other	84741536A	S	025267949.01	79011061	CC - NYK - Commodities	14,691,600.00
Commodities and other	84741543A	S	025284217.01	79011061	CC - NYK - Commodities	44,074,800.00
Commodities and other	84742864A	B	025231192.01	79011061	CC - NYK - Commodities	72,000,000.00
Commodities and other	84742960A	B	025231192.01	79011061	CC - NYK - Commodities	10,017,000.00
Commodities and other	108692091A	B	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	84743489A	B	025294075.01	79010460	CC - NYK - Commodities	2,535,750.00
Commodities and other	84744542A	B	025231192.01	79011061	CC - NYK - Commodities	39,375,000.00
Commodities and other	84744569A	B	025231192.01	79011061	CC - NYK - Commodities	9,349,200.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	84745231A	S	025225632.01	79011061	CC - NYK - Commodities	50,000,000.00
Commodities and other	84745237A	B	025225632.01	79011061	CC - NYK - Commodities	50,000,000.00
Commodities and other	84745250A	B	025225632.01	79011061	CC - NYK - Commodities	11,130,000.00
Commodities and other	84745302A	S	025225632.01	79011061	CC - NYK - Commodities	11,686,500.00
Commodities and other	108715173A	B	025280223.01	79014703	CC - NYK - Commodities	719,000.10
Commodities and other	84775723A	S	025232968.01	79014045	CC - NYK - Commodities	3,571,200.00
Commodities and other	84775270A	S	025232968.01	79014045	CC - NYK - Commodities	3,571,200.00
Commodities and other	84775273A	S	025232968.01	79014045	CC - NYK - Commodities	3,571,200.00
Commodities and other	84775274A	S	025232968.01	79014045	CC - NYK - Commodities	3,571,200.00
Commodities and other	84775288A	S	025232968.01	79014045	CC - NYK - Commodities	3,571,200.00
Commodities and other	108634776A	S	025226341.01	79014045	CC - NYK - Commodities	3,968,000.00
Commodities and other	108692068A	S	025231192.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	108715179A	B	025280223.01	79014702	CC - NYK - Commodities	719,000.10
Commodities and other	108692106A	B	025345315.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108692080A	B	025345315.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	84812955A	S	025277625.01	79097008	CC - NYK - Commodities	7,199,507.69
Commodities and other	109675694A	B	025232836.01	79011061	CC - NYK - Commodities	11,000,000.00
Commodities and other	109675698A	S	025232836.01	79011061	CC - NYK - Commodities	3,450,300.00
Commodities and other	108692119A	S	025257536.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108613521A	S	025253782.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	84814317A	S	025267949.01	79011059	CC - NYK - Commodities	1,669,500.00
Commodities and other	84814319A	B	025267949.01	79011059	CC - NYK - Commodities	1,725,150.00
Commodities and other	84815176A	B	025277831.01	79097008	CC - NYK - Commodities	8,197,876.92
Commodities and other	84815320A	S	025282435.01	79900062	CC - NYK - Commodities	405,552.00
Commodities and other	108640706A	S	025347634.01	79019983	CC - NYK - Commodities	6,709,248.00
Commodities and other	108640714A	S	025347634.01	79019983	CC - NYK - Commodities	3,616,704.00
Commodities and other	108614124A	B	025347634.01	79019983	CC - NYK - Commodities	5,980,569.60
Commodities and other	108614131A	B	025347634.01	79019983	CC - NYK - Commodities	3,268,044.80
Commodities and other	109713372A	B	025315193.01	79011532	CC - NYK - Commodities	820,837.50
Commodities and other	84817622A	S	025296740.01	79010460	CC - NYK - Commodities	7,198,712.50
Commodities and other	84816925A	B	025315193.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	84817030A	B	025277971.01	79900078	CC - NYK - Commodities	4,113,800.00
Commodities and other	84817063A	S	025277971.01	79900078	CC - NYK - Commodities	3,222,700.00
Commodities and other	84817714A	B	025337247.01	79010606	CC - NYK - Commodities	5,078,062.50
Commodities and other	108634780A	S	025292491.01	79014026	CC - NYK - Commodities	118,800,000.00
Commodities and other	108634783A	S	025292491.01	79014026	CC - NYK - Commodities	118,800,000.00
Commodities and other	84847163A	B	025328295.01	79010872	CC - NYK - Commodities	10,929,692.31
Commodities and other	84847309A	B	025336967.01	79010872	CC - NYK - Commodities	21,859,384.62
Commodities and other	84853294A	B	025328295.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108744038A	S	025277831.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108744054A	B	025277831.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	109718687A	B	025342429.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	109718693A	S	025337247.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	84857277A	B	025294075.01	79010606	CC - NYK - Commodities	2,592,100.00
Commodities and other	84858306A	S	025227562.01	79011532	CC - NYK - Commodities	5,078,062.50
Commodities and other	84858320A	S	025227562.01	79011532	CC - NYK - Commodities	5,091,975.00
Commodities and other	84859677A	B	025328295.01	79010872	CC - NYK - Commodities	10,972,553.85
Commodities and other	108692087A	B	025234691.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	84882031A	B	025231192.01	79011061	CC - NYK - Commodities	37,500,000.00
Commodities and other	84883064A	S	025338674.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	84885008A	B	025290982.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	108692094A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	84886455A	S	025227570.01	79010460	CC - NYK - Commodities	4,254,425.00
Commodities and other	108692128A	B	025284217.01	79011751	CC - NYK - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	84886917A	B	025318577.01	79097008	CC - NYK - Commodities	7,822,230.77
Commodities and other	84887628A	S	025277971.01	79097008	CC - NYK - Commodities	12,601,292.31
Commodities and other	108642095A	B	025226341.01	79019983	CC - NYK - Commodities	982,800.00
Commodities and other	108642096A	S	025226341.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	84888101A	B	025315193.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	84888120A	B	025231192.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	84888505A	B	025284530.01	79010068	CC - NYK - Commodities	63,798,000.00
Commodities and other	84888585A	S	025284530.01	79010068	CC - NYK - Commodities	63,798,000.00
Commodities and other	84889782A	B	025252800.01	79019983	CC - NYK - Commodities	4,568,760.00
Commodities and other	84889831A	B	025252800.01	79019983	CC - NYK - Commodities	1,572,480.00
Commodities and other	84889841A	B	025252800.01	79019983	CC - NYK - Commodities	788,760.00
Commodities and other	84889844A	B	025252800.01	79019983	CC - NYK - Commodities	2,623,320.00
Commodities and other	84890213A	B	025338674.01	79011061	CC - NYK - Commodities	31,150,000.00
Commodities and other	84890306A	S	025338674.01	79011061	CC - NYK - Commodities	973,875.00
Commodities and other	84890990A	S	025336645.01	79010606	CC - NYK - Commodities	11,686,500.00
Commodities and other	84890686A	B	025252800.01	79019983	CC - NYK - Commodities	2,186,100.00
Commodities and other	84890696A	B	025252800.01	79019983	CC - NYK - Commodities	2,841,930.00
Commodities and other	84890749A	B	025252800.01	79019983	CC - NYK - Commodities	2,623,320.00
Commodities and other	84891346A	B	025252800.01	79019983	CC - NYK - Commodities	3,060,540.00
Commodities and other	84890781A	B	025252800.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	84890796A	B	025252800.01	79019983	CC - NYK - Commodities	4,568,760.00
Commodities and other	84890819A	B	025252800.01	79019983	CC - NYK - Commodities	3,916,080.00
Commodities and other	84890902A	B	025252800.01	79019983	CC - NYK - Commodities	5,384,610.00
Commodities and other	84890992A	B	025336645.01	79010606	CC - NYK - Commodities	11,686,500.00
Commodities and other	108642104A	B	025293085.01	79019983	CC - NYK - Commodities	982,800.00
Commodities and other	108642121A	S	025293085.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	84891579A	S	025267907.01	79010461	CC - NYK - Commodities	5,199,740.00
Commodities and other	108692142A	S	025225632.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108692100A	B	025256975.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	84892980A	S	025315193.01	79014026	CC - NYK - Commodities	1,904,640.00
Commodities and other	84892981A	B	025315193.01	79014026	CC - NYK - Commodities	1,904,640.00
Commodities and other	84893010A	B	025315193.01	79014026	CC - NYK - Commodities	18,000,000.00
Commodities and other	84893024A	S	025315193.01	79014026	CC - NYK - Commodities	18,000,000.00
Commodities and other	108796990A	B	025227570.01	79010460	CC - NYK - Commodities	5,008,500.00
Commodities and other	108797351A	S	025227570.01	79010460	CC - NYK - Commodities	5,008,500.00
Commodities and other	84927054A	S	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	84928885A	B	025315193.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	108692146A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	84931528A	B	025227570.01	79010460	CC - NYK - Commodities	11,909,100.00
Commodities and other	84931537A	S	025227570.01	79010460	CC - NYK - Commodities	11,909,100.00
Commodities and other	84932083A	S	025331869.01	79014625	CC - NYK - Commodities	445,452.50
Commodities and other	84932684A	B	025318577.01	79097008	CC - NYK - Commodities	7,822,230.77
Commodities and other	108692150A	S	025234691.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	84933753A	B	025284217.01	79014026	CC - NYK - Commodities	72,000,000.00
Commodities and other	84933750A	S	025284217.01	79014026	CC - NYK - Commodities	4,761,600.00
Commodities and other	84933782A	B	025226341.01	79014026	CC - NYK - Commodities	36,000,000.00
Commodities and other	84933781A	S	025226341.01	79014026	CC - NYK - Commodities	2,380,800.00
Commodities and other	84959639A	B	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	84960309A	B	025284217.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108634739A	B	025285073.01	79014045	CC - NYK - Commodities	2,460,160.00
Commodities and other	108692113A	S	025216813.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108634730A	B	025268889.01	79014026	CC - NYK - Commodities	259,470.00
Commodities and other	84962634A	B	025231192.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	108692981A	B	025267949.01	79011751	CC - NYK - Commodities	6,695,361.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	84964094A	B	025252800.01	79019983	CC - NYK - Commodities	22,843,800.00
Commodities and other	84964107A	B	025252800.01	79019983	CC - NYK - Commodities	8,648,640.00
Commodities and other	84964123A	B	025252800.01	79019983	CC - NYK - Commodities	4,732,560.00
Commodities and other	84964138A	B	025252800.01	79019983	CC - NYK - Commodities	12,242,160.00
Commodities and other	108692664A	S	025231192.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	108744061A	B	025277831.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	84968285A	B	025941873.01	79011059	CC - NYK - Commodities	40,624,500.00
Commodities and other	84965797A	S	025231192.01	79014655	CC - NYK - Commodities	4,813,200.00
Commodities and other	84968287A	B	025941873.01	79011059	CC - NYK - Commodities	40,735,800.00
Commodities and other	84967942A	B	025225632.01	79014026	CC - NYK - Commodities	36,000,000.00
Commodities and other	84967956A	B	025225632.01	79014026	CC - NYK - Commodities	3,809,280.00
Commodities and other	84968457A	S	025315193.01	79010151	CC - NYK - Commodities	2,037,500.00
Commodities and other	109718696A	S	025234949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	84990214A	B	025941873.01	79011059	CC - NYK - Commodities	40,624,500.00
Commodities and other	84990236A	B	025941873.01	79011059	CC - NYK - Commodities	40,735,800.00
Commodities and other	84990457A	S	025225632.01	79011059	CC - NYK - Commodities	20,312,250.00
Commodities and other	84992793A	B	025252800.01	79019983	CC - NYK - Commodities	12,242,160.00
Commodities and other	84993288A	B	025231895.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	84993311A	S	025231895.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	85001078A	B	025335712.01	79900078	CC - NYK - Commodities	4,113,800.00
Commodities and other	108692667A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108692673A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	85001109A	S	025335712.01	79900061	CC - NYK - Commodities	4,113,800.00
Commodities and other	85001412A	B	025225871.01	79010606	CC - NYK - Commodities	7,918,440.00
Commodities and other	109714748A	S	025267089.01	79010151	CC - NYK - Commodities	500,000.00
Commodities and other	108692689A	S	025231192.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	85060521A	B	025941873.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	85060510A	B	025941873.01	79011061	CC - NYK - Commodities	40,735,800.00
Commodities and other	85062843A	S	025226929.01	79014006	CC - NYK - Commodities	438,000,000.00
Commodities and other	85062319A	S	025227570.01	79010606	CC - NYK - Commodities	4,327,440.00
Commodities and other	85062322A	B	025227570.01	79010606	CC - NYK - Commodities	3,985,440.00
Commodities and other	85063022A	B	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	85063540A	B	025286675.01	79010151	CC - NYK - Commodities	23,540,000.00
Commodities and other	85063228A	B	025225871.01	79010151	CC - NYK - Commodities	14,980,000.00
Commodities and other	85063262A	B	025225871.01	79010151	CC - NYK - Commodities	6,327,252.40
Commodities and other	109718676A	B	025234949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	108692698A	S	025231192.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108692985A	S	025227299.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108744087A	B	025277971.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108692695A	S	025267089.01	79014625	CC - NYK - Commodities	356,750.00
Commodities and other	108614142A	S	025216813.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108795879A	S	025277971.01	79097008	CC - NYK - Commodities	1,993,061.54
Commodities and other	108797376A	B	025227570.01	79010460	CC - NYK - Commodities	2,504,250.00
Commodities and other	85097011A	B	025277971.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	108797404A	S	025227570.01	79010460	CC - NYK - Commodities	2,504,250.00
Commodities and other	85097086A	B	025267949.01	79011532	CC - NYK - Commodities	5,954,550.00
Commodities and other	108692692A	S	025231192.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	85097599A	B	025226341.01	79011751	CC - NYK - Commodities	47,616,000.00
Commodities and other	85097630A	B	025226341.01	79011751	CC - NYK - Commodities	14,284,800.00
Commodities and other	85098845A	B	025941873.01	79011061	CC - NYK - Commodities	40,735,800.00
Commodities and other	108797362A	B	025227570.01	79010460	CC - NYK - Commodities	5,008,500.00
Commodities and other	85100673A	B	025226341.01	79011751	CC - NYK - Commodities	33,331,200.00
Commodities and other	85100674A	B	025226341.01	79011751	CC - NYK - Commodities	14,284,800.00
Commodities and other	108795885A	B	025277971.01	79097008	CC - NYK - Commodities	1,050,107.69

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108635021A	B	025285073.01	79014045	CC - NYK - Commodities	2,460,160.00
Commodities and other	85105783A	S	025226929.01	79014006	CC - NYK - Commodities	43,800,000.00
Commodities and other	85102261A	B	025309048.01	79011751	CC - NYK - Commodities	14,284,800.00
Commodities and other	85102953A	B	025315193.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	85102957A	S	025315193.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	85103053A	S	025227570.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	85103060A	B	025332248.01	79097008	CC - NYK - Commodities	25,031,138.46
Commodities and other	109718682A	B	025337247.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	85129611A	B	025941873.01	79011061	CC - NYK - Commodities	40,735,800.00
Commodities and other	108795888A	S	025284027.01	79097008	CC - NYK - Commodities	210,021.54
Commodities and other	85131782A	B	025284027.01	79097008	CC - NYK - Commodities	2,507,400.00
Commodities and other	108642089A	B	025250697.01	79019983	CC - NYK - Commodities	41,072.22
Commodities and other	85133246A	B	025250697.01	79019983	CC - NYK - Commodities	137,284.80
Commodities and other	108635031A	B	025337247.01	79014026	CC - NYK - Commodities	6,000,000.00
Commodities and other	85134297A	S	025313016.01	79011917	CC - NYK - Commodities	20,000,000.00
Commodities and other	108635072A	B	025337247.01	79014026	CC - NYK - Commodities	317,440.00
Commodities and other	85134565A	S	025227570.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	85134606A	B	025227570.01	79010461	CC - NYK - Commodities	10,183,950.00
Commodities and other	108795894A	B	025336967.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	85135160A	S	025336967.01	79097008	CC - NYK - Commodities	5,486,276.92
Commodities and other	85135611A	S	025329194.01	79014026	CC - NYK - Commodities	13,053,600.00
Commodities and other	85135645A	S	025329194.01	79014026	CC - NYK - Commodities	13,322,400.00
Commodities and other	109718684A	B	025267949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	85135706A	S	025329194.01	79014026	CC - NYK - Commodities	13,387,840.00
Commodities and other	85136360A	S	025329194.01	79014026	CC - NYK - Commodities	13,336,320.00
Commodities and other	108614157A	S	025225749.01	79011023	CC - NYK - Commodities	13,755,000.00
Commodities and other	85138027A	S	025231192.01	79010460	CC - NYK - Commodities	11,909,100.00
Commodities and other	85140563A	B	025210972.01	79016396	CC - LDN - Commodities	5,000.00
Commodities and other	85141412A	B	025231192.01	79011061	CC - NYK - Commodities	25,500,000.00
Commodities and other	85142015A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	85142052A	S	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	85142065A	S	025332248.01	79097008	CC - NYK - Commodities	21,859,384.62
Commodities and other	85142080A	B	025332248.01	79097008	CC - NYK - Commodities	21,859,384.62
Commodities and other	85161329A	B	025319237.01	79010872	CC - NYK - Commodities	42,293,280.00
Commodities and other	85167248A	B	025935909.01	79014026	CC - NYK - Commodities	31,500,000.00
Commodities and other	85167595A	S	025935909.01	79014026	CC - NYK - Commodities	12,618,240.00
Commodities and other	85167933A	S	025231192.01	79011061	CC - NYK - Commodities	90,000,000.00
Commodities and other	85168225A	B	025265802.01	79014026	CC - NYK - Commodities	42,000,000.00
Commodities and other	108778172A	B	025289398.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	85168882A	B	025265802.01	79014026	CC - NYK - Commodities	3,333,120.00
Commodities and other	85168981A	S	025284944.01	79011061	CC - NYK - Commodities	45,000,000.00
Commodities and other	85169014A	S	025284944.01	79011061	CC - NYK - Commodities	22,705,200.00
Commodities and other	108692701A	B	025284217.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	85170136A	B	025231192.01	79011061	CC - NYK - Commodities	33,000,000.00
Commodities and other	85170278A	S	025231192.01	79011061	CC - NYK - Commodities	5,509,350.00
Commodities and other	85170320A	B	025941873.01	79011061	CC - NYK - Commodities	20,367,900.00
Commodities and other	108692704A	S	025227299.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108692714A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	85192747A	S	025228073.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	85194886A	S	025231192.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108692991A	S	025264888.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	109719699A	B	025227570.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	85202904A	S	025294075.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	108693038A	S	025270562.01	79014625	CC - NYK - Commodities	713,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108614139A	B	025270562.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108642132A	S	025293085.01	79019983	CC - NYK - Commodities	910,875.00
Commodities and other	108692718A	S	025284217.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	85199366A	B	025293085.01	79019983	CC - NYK - Commodities	10,930,500.00
Commodities and other	108642135A	B	025293085.01	79019983	CC - NYK - Commodities	819,000.00
Commodities and other	85199376A	S	025293085.01	79019983	CC - NYK - Commodities	9,828,000.00
Commodities and other	108614151A	B	025270562.01	79014625	CC - NYK - Commodities	1,190,400.00
Commodities and other	108693216A	S	025270562.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	108693219A	S	025226648.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	85227278A	B	025284217.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	85233162A	B	025294075.01	79010460	CC - NYK - Commodities	2,563,925.00
Commodities and other	108795897A	B	025802190.01	79097008	CC - NYK - Commodities	1,885,907.69
Commodities and other	85231425A	S	025226341.01	79019983	CC - NYK - Commodities	9,790,200.00
Commodities and other	85231434A	B	025226341.01	79019983	CC - NYK - Commodities	13,116,600.00
Commodities and other	85231870A	S	025336645.01	79010606	CC - NYK - Commodities	10,907,400.00
Commodities and other	85231895A	B	025336645.01	79010606	CC - NYK - Commodities	11,130,000.00
Commodities and other	85233684A	S	025226291.01	79014625	CC - NYK - Commodities	4,281,000.00
Commodities and other	85234054A	B	025231192.01	79011061	CC - NYK - Commodities	30,468,375.00
Commodities and other	109715430A	S	025935446.01	79014702	CC - NYK - Commodities	687,500.10
Commodities and other	108795912A	B	025336967.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108795915A	S	025336967.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	85273795A	B	025232422.01	79014045	CC - NYK - Commodities	47,616,000.00
Commodities and other	85274979A	S	025284530.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108795873A	B	025802190.01	79097008	CC - NYK - Commodities	1,885,907.69
Commodities and other	108795876A	B	025802190.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108795882A	S	025332248.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	85281022A	B	025332248.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108693139A	S	025227299.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108693155A	S	025290982.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108693182A	B	025284217.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	85283029A	S	025225632.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	85283488A	B	025284217.01	79011061	CC - NYK - Commodities	196,000,000.00
Commodities and other	85283509A	B	025225780.01	79011061	CC - NYK - Commodities	28,000,000.00
Commodities and other	85283885A	B	025226341.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	108693188A	B	025257536.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108693193A	B	025228073.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108693222A	B	025284217.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	108693158A	B	025228073.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108693142A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	85285623A	B	025225780.01	79011061	CC - NYK - Commodities	194,775.00
Commodities and other	85286098A	S	025312539.01	79011532	CC - NYK - Commodities	1,669,500.00
Commodities and other	85286624A	B	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	85286654A	S	025336967.01	79097008	CC - NYK - Commodities	8,226,000.00
Commodities and other	85286751A	B	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	85286765A	S	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	85287014A	B	025277971.01	79097008	CC - NYK - Commodities	8,226,000.00
Commodities and other	85287030A	S	025277971.01	79097008	CC - NYK - Commodities	8,197,876.92
Commodities and other	108693162A	S	025227133.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	85324203A	B	025227133.01	79011003	CC - NYK - Commodities	10,344,600.00
Commodities and other	85325398A	S	025226341.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	85325400A	B	025226341.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	108642138A	B	025315193.01	79014632	CC - NYK - Commodities	407,925.00
Commodities and other	108614181A	S	025225749.01	79011023	CC - NYK - Commodities	14,206,500.00
Commodities and other	109675678A	S	025289190.01	79011061	CC - NYK - Commodities	550,000,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	85338016A	S	025258443.01	79010152	CC - NYK - Commodities	804,256.25
Commodities and other	85338025A	S	025258443.01	79010152	CC - NYK - Commodities	792,437.50
Commodities and other	108795918A	S	025336967.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	85332160A	B	025302993.01	79097008	CC - NYK - Commodities	1,249,413.85
Commodities and other	85332245A	B	025302993.01	79097008	CC - NYK - Commodities	1,260,129.23
Commodities and other	108795891A	B	025277831.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	85333554A	B	025318049.01	79011061	CC - NYK - Commodities	101,561,250.00
Commodities and other	108693145A	S	025231606.01	79014655	CC - NYK - Commodities	862,050.00
Commodities and other	108795922A	B	025802190.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	85334011A	B	025277971.01	79097008	CC - NYK - Commodities	8,226,000.00
Commodities and other	85334029A	S	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108795925A	S	025332248.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	108693170A	B	025234691.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	85376524A	S	025227570.01	79011532	CC - NYK - Commodities	3,014,725.00
Commodities and other	85378216A	S	025225780.01	79014026	CC - NYK - Commodities	29,100,000.00
Commodities and other	85378235A	S	025227133.01	79014026	CC - NYK - Commodities	29,100,000.00
Commodities and other	85378256A	B	025250051.01	79014026	CC - NYK - Commodities	14,046,720.00
Commodities and other	85378257A	B	025225780.01	79014026	CC - NYK - Commodities	14,046,720.00
Commodities and other	85378762A	B	025336645.01	79011061	CC - NYK - Commodities	11,130,000.00
Commodities and other	85378768A	S	025336645.01	79011061	CC - NYK - Commodities	11,130,000.00
Commodities and other	85379753A	B	025226341.01	79011061	CC - NYK - Commodities	60,000,000.00
Commodities and other	85379896A	S	025226341.01	79011061	CC - NYK - Commodities	14,023,800.00
Commodities and other	85382393A	B	025267949.01	79011061	CC - NYK - Commodities	20,034,000.00
Commodities and other	85382394A	S	025267949.01	79011061	CC - NYK - Commodities	20,034,000.00
Commodities and other	108797406A	S	025225871.01	79010460	CC - NYK - Commodities	3,803,625.00
Commodities and other	85388995A	B	025268913.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	85494335A	S	025227570.01	79011532	CC - NYK - Commodities	10,283,875.00
Commodities and other	108797383A	S	025268913.01	79010460	CC - NYK - Commodities	5,008,500.00
Commodities and other	108795928A	S	025277625.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	85496477A	B	025277989.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	85497533A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108693176A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	85498642A	B	025328295.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	85500254A	S	025328295.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108900141A	B	025336967.01	79014747	CC - NYK - Commodities	618,707.69
Commodities and other	108671488A	S	025277625.01	79010902	CC - NYK - Commodities	348,400.00
Commodities and other	108671530A	S	025935396.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	85502074A	B	025318049.01	79011061	CC - NYK - Commodities	101,561,250.00
Commodities and other	85502798A	B	025225632.01	79011061	CC - NYK - Commodities	26,850,000.00
Commodities and other	108694478A	B	025228073.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	85503417A	B	025332248.01	79900078	CC - NYK - Commodities	3,222,700.00
Commodities and other	85503458A	S	025332248.01	79900061	CC - NYK - Commodities	3,222,700.00
Commodities and other	108694484A	B	025227299.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	85536405A	B	025227570.01	79010460	CC - NYK - Commodities	4,201,575.00
Commodities and other	85540111A	S	025267089.01	79014625	CC - NYK - Commodities	3,246,425.00
Commodities and other	85542538A	B	025318049.01	79011061	CC - NYK - Commodities	101,561,250.00
Commodities and other	108694505A	B	025257536.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	109565449A	B	025253758.01	79019999	CC - NYK - Commodities	130,944,000.00
Commodities and other	109115753A	S	025286840.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	108694481A	B	025337247.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108694510A	B	025265802.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108673276A	B	025286840.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	108694514A	B	025337247.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	85545765A	B	025318049.01	79011061	CC - NYK - Commodities	101,839,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108642112A	S	025331935.01	79019983	CC - NYK - Commodities	649,958.40
Commodities and other	109719707A	S	025267949.01	79011059	CC - NYK - Commodities	9,293,550.00
Commodities and other	85579379A	S	025336967.01	79097008	CC - NYK - Commodities	1,843,046.15
Commodities and other	85584119A	B	025338674.01	79010460	CC - NYK - Commodities	40,624,500.00
Commodities and other	85585234A	S	025277971.01	79097008	CC - NYK - Commodities	1,350,138.46
Commodities and other	85586751A	B	025338674.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	85587595A	S	025332248.01	79900078	CC - NYK - Commodities	4,113,800.00
Commodities and other	85587641A	B	025332248.01	79900061	CC - NYK - Commodities	4,113,800.00
Commodities and other	109692927A	B	025319039.01	79011023	CC - NYK - Commodities	4,114,854.48
Commodities and other	85589017A	S	025931874.01	79011920	CC - NYK - Commodities	50,000,000.00
Commodities and other	108642127A	S	025231192.01	79019983	CC - NYK - Commodities	1,821,750.00
Commodities and other	108614149A	B	025231192.01	79011751	CC - NYK - Commodities	1,984,000.00
Commodities and other	85590385A	S	025226291.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	85591518A	S	025226291.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	108694490A	S	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108694523A	S	025233354.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108642141A	S	025233651.01	79019983	CC - NYK - Commodities	54,390.00
Commodities and other	108642147A	S	025257981.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	108694517A	B	025226671.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	85626645A	B	025231895.01	79010460	CC - NYK - Commodities	11,909,100.00
Commodities and other	85626668A	S	025231895.01	79010460	CC - NYK - Commodities	11,909,100.00
Commodities and other	108797391A	S	025338674.01	79010460	CC - NYK - Commodities	2,504,250.00
Commodities and other	85627991A	B	025253782.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108614168A	B	025231192.01	79011023	CC - NYK - Commodities	2,224,740.00
Commodities and other	85630725A	B	025283540.01	79010461	CC - NYK - Commodities	17,142,000.00
Commodities and other	108642170A	S	025248154.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	85630241A	B	025227133.01	79014045	CC - NYK - Commodities	32,619,499.52
Commodities and other	85630246A	B	025227133.01	79014045	CC - NYK - Commodities	27,765,207.04
Commodities and other	85630295A	B	025227133.01	79014045	CC - NYK - Commodities	23,660,787.20
Commodities and other	85631240A	B	025336967.01	79010872	CC - NYK - Commodities	29,547,360.00
Commodities and other	85631287A	S	025336967.01	79010872	CC - NYK - Commodities	29,547,360.00
Commodities and other	108635069A	B	025231192.01	79014045	CC - NYK - Commodities	1,653,333.07
Commodities and other	85631412A	B	025231192.01	79014045	CC - NYK - Commodities	19,839,996.83
Commodities and other	85631415A	B	025231192.01	79014045	CC - NYK - Commodities	19,839,996.83
Commodities and other	85659265A	S	025338674.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	85659344A	B	025338674.01	79010460	CC - NYK - Commodities	10,183,950.00
Commodities and other	85661062A	S	025227570.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	85661960A	B	025226341.01	79010460	CC - NYK - Commodities	50,919,750.00
Commodities and other	108614183A	B	025231192.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	109714765A	B	025227133.01	79010151	CC - NYK - Commodities	9,745,761.90
Commodities and other	109714762A	S	025338765.01	79010151	CC - NYK - Commodities	4,646,775.00
Commodities and other	108694529A	S	025228073.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	85668439A	B	025228073.01	79011751	CC - NYK - Commodities	53,562,888.00
Commodities and other	85669076A	B	025227133.01	79014007	CC - NYK - Commodities	23,991,559.68
Commodities and other	108642124A	S	025317371.01	79019983	CC - NYK - Commodities	1,509,050.55
Commodities and other	108642154A	S	025317371.01	79019983	CC - NYK - Commodities	1,157,956.80
Commodities and other	108642144A	S	025317371.01	79019983	CC - NYK - Commodities	700,280.70
Commodities and other	108642114A	B	025317371.01	79019983	CC - NYK - Commodities	1,849,881.60
Commodities and other	108642920A	B	025317371.01	79019983	CC - NYK - Commodities	1,955,864.40
Commodities and other	108642930A	B	025317371.01	79019983	CC - NYK - Commodities	528,091.20
Commodities and other	108642907A	B	025317371.01	79019983	CC - NYK - Commodities	1,015,560.00
Commodities and other	108642902A	B	025317371.01	79019983	CC - NYK - Commodities	1,084,305.60
Commodities and other	108642937A	B	025331935.01	79019980	CC - NYK - Commodities	241,521.00
Commodities and other	108642975A	B	025331935.01	79019980	CC - NYK - Commodities	151,032.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108694535A	B	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108694520A	S	025232836.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108694487A	S	025226648.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	85697781A	S	025338674.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	85698085A	S	025233354.01	79011061	CC - NYK - Commodities	14,875,000.00
Commodities and other	108694494A	S	025935909.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	85700809A	B	025338674.01	79010460	CC - NYK - Commodities	4,229,400.00
Commodities and other	85700816A	B	025336645.01	79010460	CC - NYK - Commodities	4,229,400.00
Commodities and other	85700848A	S	025268913.01	79010460	CC - NYK - Commodities	8,931,825.00
Commodities and other	108642989A	B	025331935.01	79019980	CC - NYK - Commodities	296,856.00
Commodities and other	108642986A	B	025331935.01	79019980	CC - NYK - Commodities	205,553.25
Commodities and other	108694526A	B	025232836.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	85705153A	B	025227570.01	79010462	CC - NYK - Commodities	10,573,500.00
Commodities and other	85705822A	S	025227570.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	85706007A	S	025338674.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	85708182A	S	025282435.01	79900053	CC - NYK - Commodities	1,712,779.81
Commodities and other	108694540A	B	025233511.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	85707294A	S	025233511.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108795931A	S	025277971.01	79097008	CC - NYK - Commodities	2,100,215.38
Commodities and other	85707425A	B	025277971.01	79097008	CC - NYK - Commodities	24,988,276.92
Commodities and other	85707594A	S	025337247.01	79011061	CC - NYK - Commodities	53,100,000.00
Commodities and other	85707716A	S	025225632.01	79011061	CC - NYK - Commodities	53,100,000.00
Commodities and other	108642933A	S	025248154.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	85710356A	S	025267949.01	79010151	CC - NYK - Commodities	5,565,000.00
Commodities and other	108694499A	B	025337247.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108694506A	S	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108695078A	S	025284217.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108695087A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	85751476A	B	025935909.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	108695102A	B	025337247.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108635080A	B	025333287.01	79014026	CC - NYK - Commodities	1,650,000.00
Commodities and other	108635095A	S	025333287.01	79014026	CC - NYK - Commodities	833,280.00
Commodities and other	108695108A	B	025337247.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108642978A	S	025293929.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108695084A	B	025265802.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108635118A	B	025232182.01	79014007	CC - NYK - Commodities	10,369,500.00
Commodities and other	108797453A	S	025296740.01	79010460	CC - NYK - Commodities	2,549,837.50
Commodities and other	108797461A	S	025296740.01	79010151	CC - NYK - Commodities	2,549,837.50
Commodities and other	85788665A	B	025227570.01	79010460	CC - NYK - Commodities	10,312,050.00
Commodities and other	108695118A	B	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108695097A	B	025309048.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108798215A	S	025277971.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	85790652A	S	025277971.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	108695121A	B	025337247.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108695093A	B	025227133.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108798251A	S	025328295.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	85792000A	B	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	85792064A	S	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	85792085A	B	025277971.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	85792106A	S	025277971.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	108798260A	B	025277625.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	85820927A	S	025227133.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	108695132A	S	025233511.01	79014625	CC - NYK - Commodities	446,357.40
Commodities and other	108695105A	S	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108797458A	S	025338674.01	79010460	CC - NYK - Commodities	2,535,750.00
Commodities and other	108797463A	S	025338674.01	79010460	CC - NYK - Commodities	1,267,875.00
Commodities and other	85825125A	B	025336967.01	79010872	CC - NYK - Commodities	9,849,120.00
Commodities and other	108695135A	B	025231192.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108673291A	B	025277625.01	79097123	CC - NYK - Commodities	274,700.00
Commodities and other	108900150A	B	025294497.01	79014747	CC - NYK - Commodities	618,707.69
Commodities and other	108695114A	B	025231192.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108695090A	S	025233354.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108695125A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108695129A	S	025228073.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	85832929A	B	025336967.01	79010872	CC - NYK - Commodities	19,698,240.00
Commodities and other	85833026A	S	025233354.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	85833143A	S	025284217.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	109714768A	B	025225608.01	79010151	CC - NYK - Commodities	6,057,870.00
Commodities and other	108695100A	S	025290982.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	85836451A	B	025284217.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	85837700A	S	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	85837751A	B	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	85838039A	S	025296740.01	79010460	CC - NYK - Commodities	5,141,937.50
Commodities and other	85838469A	S	025936048.01	79010461	CC - NYK - Commodities	2,597,670.00
Commodities and other	85838461A	S	025936048.01	79010461	CC - NYK - Commodities	1,459,185.00
Commodities and other	85839068A	B	025227133.01	79010151	CC - NYK - Commodities	773,802.12
Commodities and other	85839101A	B	025227133.01	79010151	CC - NYK - Commodities	1,327,152.33
Commodities and other	85839168A	B	025227133.01	79010151	CC - NYK - Commodities	1,012,496.10
Commodities and other	85841468A	B	025227133.01	79014045	CC - NYK - Commodities	3,277,726.72
Commodities and other	85859025A	B	025227133.01	79014045	CC - NYK - Commodities	4,452,334.08
Commodities and other	108695138A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	85867152A	B	025227133.01	79014045	CC - NYK - Commodities	3,789,678.08
Commodities and other	85867181A	B	025227133.01	79014045	CC - NYK - Commodities	3,233,523.20
Commodities and other	85865880A	B	025315193.01	79014625	CC - NYK - Commodities	14,284,800.00
Commodities and other	108761875A	S	025277492.01	79011532	CC - NYK - Commodities	2,504,250.00
Commodities and other	85867827A	B	025225608.01	79010151	CC - NYK - Commodities	12,428,250.00
Commodities and other	85867921A	B	025225608.01	79010151	CC - NYK - Commodities	20,587,500.00
Commodities and other	85867863A	B	025225608.01	79010151	CC - NYK - Commodities	8,249,000.00
Commodities and other	85866760A	B	025338674.01	79010460	CC - NYK - Commodities	8,458,800.00
Commodities and other	108642927A	S	025293085.01	79019983	CC - NYK - Commodities	542,850.00
Commodities and other	108642942A	B	025293085.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	109719703A	S	025234949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	108695973A	B	025257536.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	85870974A	B	025231192.01	79011016	CC - NYK - Commodities	30,180,000.00
Commodities and other	85871068A	S	025231192.01	79011016	CC - NYK - Commodities	13,808,640.00
Commodities and other	108798139A	S	025296740.01	79010460	CC - NYK - Commodities	3,059,805.00
Commodities and other	108642981A	B	025248154.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	85880218A	S	025282435.01	79900062	CC - NYK - Commodities	1,255,280.00
Commodities and other	108695948A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	85878422A	B	025294075.01	79010460	CC - NYK - Commodities	2,592,100.00
Commodities and other	108695952A	B	025227133.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108642949A	B	025231192.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108642952A	S	025231192.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	109714772A	B	025340118.01	79010151	CC - NYK - Commodities	235,000.00
Commodities and other	108798142A	S	025296740.01	79010151	CC - NYK - Commodities	2,549,837.50
Commodities and other	85932333A	S	025226648.01	79014007	CC - NYK - Commodities	14,962,560.00
Commodities and other	108790539A	B	025277625.01	79900060	CC - NYK - Commodities	1,050,107.69
Commodities and other	85956345A	S	025267089.01	79014625	CC - NYK - Commodities	2,140,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109692957A	S	025328162.01	79017908	CC - NYK - Commodities	5,468,580.00
Commodities and other	85949534A	S	025277625.01	79900060	CC - NYK - Commodities	12,494,138.46
Commodities and other	85949554A	B	025277625.01	79900060	CC - NYK - Commodities	11,258,896.00
Commodities and other	85955381A	S	025260951.01	79010151	CC - NYK - Commodities	873,425.00
Commodities and other	85955940A	S	025260951.01	79011394	CC - NYK - Commodities	717,650.00
Commodities and other	85951295A	B	025225871.01	79011119	CC - NYK - Commodities	10,665,300.00
Commodities and other	108695977A	S	025257536.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108695956A	S	025257536.01	79014625	CC - NYK - Commodities	1,517,615.16
Commodities and other	85952699A	B	025337247.01	79014026	CC - NYK - Commodities	19,840,000.00
Commodities and other	109692932A	S	025328162.01	79017908	CC - NYK - Commodities	5,468,580.00
Commodities and other	85952797A	B	025337247.01	79014026	CC - NYK - Commodities	4,166,400.00
Commodities and other	85952765A	B	025225657.01	79014026	CC - NYK - Commodities	29,565,000.00
Commodities and other	85984719A	S	025257536.01	79014625	CC - NYK - Commodities	44,992,825.92
Commodities and other	85993435A	S	025336777.01	79011061	CC - NYK - Commodities	5,064,150.00
Commodities and other	108695980A	B	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	85999092A	B	025227299.01	79014045	CC - NYK - Commodities	9,351,600.00
Commodities and other	85999380A	B	025290982.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	86000303A	S	025332081.01	79011532	CC - NYK - Commodities	58,000.00
Commodities and other	86000063A	S	025277971.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	86010904A	S	025258443.01	79010152	CC - NYK - Commodities	697,550.00
Commodities and other	108635655A	B	025254228.01	79014045	CC - NYK - Commodities	1,230,080.00
Commodities and other	86001680A	S	025257536.01	79014625	CC - NYK - Commodities	18,211,381.92
Commodities and other	108614175A	B	025248154.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	108643457A	B	025327081.01	79019983	CC - NYK - Commodities	688,803.68
Commodities and other	108643432A	B	025327081.01	79019983	CC - NYK - Commodities	201,695.52
Commodities and other	108643422A	B	025327081.01	79019983	CC - NYK - Commodities	163,068.36
Commodities and other	108643408A	B	025327081.01	79019983	CC - NYK - Commodities	513,448.08
Commodities and other	109719709A	S	025315193.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	109719720A	S	025267949.01	79011061	CC - NYK - Commodities	1,836,450.00
Commodities and other	108643428A	B	025327081.01	79019983	CC - NYK - Commodities	195,814.36
Commodities and other	86008806A	S	025210915.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	86008841A	S	025210915.01	79011910	CC - NYK - Commodities	20,000,000.00
Commodities and other	108635667A	B	025254228.01	79014026	CC - NYK - Commodities	1,224,500.00
Commodities and other	86010723A	S	025226341.01	79011061	CC - NYK - Commodities	16,695,000.00
Commodities and other	86047121A	S	025226291.01	79011119	CC - NYK - Commodities	5,078,062.50
Commodities and other	109719716A	S	025234949.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	108643463A	B	025248154.01	79019983	CC - NYK - Commodities	1,093,050.00
Commodities and other	86056605A	S	025227570.01	79010606	CC - NYK - Commodities	2,112,474.00
Commodities and other	108695986A	B	025233354.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	86060930A	S	025286840.01	79097008	CC - NYK - Commodities	4,706,196.92
Commodities and other	108695959A	B	025226341.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	86062385A	B	025307109.01	79014026	CC - NYK - Commodities	5,952,000.00
Commodities and other	86063968A	B	025307109.01	79014026	CC - NYK - Commodities	1,984,000.00
Commodities and other	86063807A	B	025307109.01	79014026	CC - NYK - Commodities	11,904,000.00
Commodities and other	86066677A	S	025307109.01	79014026	CC - NYK - Commodities	5,952,000.00
Commodities and other	86062598A	S	025307109.01	79014026	CC - NYK - Commodities	5,952,000.00
Commodities and other	86062600A	S	025307109.01	79014026	CC - NYK - Commodities	1,984,000.00
Commodities and other	86063821A	S	025307109.01	79014026	CC - NYK - Commodities	11,904,000.00
Commodities and other	86066763A	B	025930801.01	79014026	CC - NYK - Commodities	3,968,000.00
Commodities and other	86066683A	S	025930801.01	79014026	CC - NYK - Commodities	3,968,000.00
Commodities and other	86083501A	S	025234949.01	79011119	CC - NYK - Commodities	5,078,062.50
Commodities and other	108798232A	S	025277971.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108695962A	S	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108695998A	S	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108798263A	B	025277625.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108798266A	S	025277625.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	109719729A	S	025338674.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	108614159A	B	025284217.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108643469A	B	025248154.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	86091584A	S	025267089.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	86091169A	S	025232422.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	86091170A	B	025232422.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	108695983A	B	025284217.01	79011003	CC - NYK - Commodities	1,303,344.00
Commodities and other	109714773A	S	025235201.01	79010151	CC - NYK - Commodities	6,121,500.00
Commodities and other	86093003A	S	025225780.01	79019920	CC - NYK - Commodities	5,078,062.50
Commodities and other	86102560A	S	025235201.01	79010151	CC - NYK - Commodities	6,292,800.00
Commodities and other	86099773A	S	025233354.01	79011061	CC - NYK - Commodities	13,356,000.00
Commodities and other	86100654A	B	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	86100676A	S	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	109719725A	S	025315193.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	86125505A	B	025332248.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	86125974A	S	025225632.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	86127183A	B	025931148.01	79900002	CC - NYK - Commodities	12,494,138.46
Commodities and other	86129122A	B	025930801.01	79014026	CC - NYK - Commodities	7,539,200.00
Commodities and other	86129184A	S	025930801.01	79014026	CC - NYK - Commodities	7,539,200.00
Commodities and other	86129226A	B	025930801.01	79014026	CC - NYK - Commodities	7,539,200.00
Commodities and other	86129138A	S	025930801.01	79014026	CC - NYK - Commodities	7,539,200.00
Commodities and other	108825759A	S	025286840.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	86129970A	B	025227216.01	79011059	CC - NYK - Commodities	1,725,150.00
Commodities and other	86130098A	S	025268913.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	108695989A	B	025284217.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	86172571A	S	025267089.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	86166413A	B	025277971.01	79900060	CC - NYK - Commodities	12,494,138.46
Commodities and other	108614164A	S	025231192.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	86166487A	B	025231192.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	108673321A	S	025286840.01	79010956	CC - NYK - Commodities	696,800.00
Commodities and other	86167801A	S	025293838.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	86168239A	B	025284217.01	79011061	CC - NYK - Commodities	52,200,000.00
Commodities and other	109675704A	B	025315193.01	79011061	CC - NYK - Commodities	8,000,000.00
Commodities and other	109675707A	B	025315193.01	79011061	CC - NYK - Commodities	667,800.00
Commodities and other	86168345A	S	025225632.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	109714779A	B	025231713.01	79010151	CC - NYK - Commodities	389,550.00
Commodities and other	86169447A	S	025231713.01	79010151	CC - NYK - Commodities	431,287.50
Commodities and other	86172914A	S	025294075.01	79010460	CC - NYK - Commodities	859,337.50
Commodities and other	108695992A	B	025340647.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	86171088A	B	025332248.01	79097008	CC - NYK - Commodities	21,859,384.62
Commodities and other	86171103A	S	025332248.01	79097008	CC - NYK - Commodities	21,859,384.62
Commodities and other	86172459A	S	025235201.01	79010606	CC - NYK - Commodities	6,678,000.00
Commodities and other	108615075A	B	025253782.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	86208108A	B	025319237.01	79097123	CC - NYK - Commodities	1,031,800.00
Commodities and other	86208122A	S	025319237.01	79097123	CC - NYK - Commodities	1,031,800.00
Commodities and other	108635660A	S	025257205.01	79014045	CC - NYK - Commodities	9,800,000.00
Commodities and other	86208349A	B	025257205.01	79014045	CC - NYK - Commodities	117,600,000.00
Commodities and other	86208458A	B	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	86208475A	S	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108615091A	B	025248154.01	79011003	CC - NYK - Commodities	444,948.00
Commodities and other	108798235A	S	025332248.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108798245A	B	025931148.01	79097008	CC - NYK - Commodities	942,953.85

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86209208A	B	025225632.01	79011061	CC - NYK - Commodities	111,000,000.00
Commodities and other	86210002A	B	025277971.01	79097123	CC - NYK - Commodities	1,031,800.00
Commodities and other	86210015A	S	025277971.01	79097123	CC - NYK - Commodities	1,031,800.00
Commodities and other	86210026A	B	025277971.01	79097123	CC - NYK - Commodities	1,031,800.00
Commodities and other	86210050A	S	025277971.01	79097123	CC - NYK - Commodities	1,031,800.00
Commodities and other	108798254A	B	025277625.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108798257A	B	025277625.01	79097008	CC - NYK - Commodities	2,100,215.38
Commodities and other	86211827A	S	025267949.01	79011059	CC - NYK - Commodities	1,669,500.00
Commodities and other	86211828A	B	025267949.01	79011059	CC - NYK - Commodities	1,725,150.00
Commodities and other	108695995A	B	025284217.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108635663A	S	025265802.01	79014045	CC - NYK - Commodities	9,800,000.00
Commodities and other	86212263A	B	025265802.01	79014045	CC - NYK - Commodities	117,600,000.00
Commodities and other	108635675A	B	025297326.01	79014045	CC - NYK - Commodities	984,064.00
Commodities and other	86213525A	B	025297326.01	79014045	CC - NYK - Commodities	23,173,120.00
Commodities and other	86213633A	S	025337247.01	79011061	CC - NYK - Commodities	41,650,000.00
Commodities and other	86213650A	S	025337247.01	79011061	CC - NYK - Commodities	8,277,937.50
Commodities and other	86214027A	S	025211020.01	79011910	CC - NYK - Commodities	25,000,000.00
Commodities and other	86215509A	S	025936048.01	79010461	CC - NYK - Commodities	1,154,520.00
Commodities and other	108695970A	S	025233511.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108695965A	S	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108696004A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108697327A	S	025225632.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108697332A	S	025231192.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	86251095A	B	025338674.01	79010460	CC - NYK - Commodities	2,532,075.00
Commodities and other	86252128A	S	025294141.01	79097008	CC - NYK - Commodities	3,686,092.31
Commodities and other	108697337A	S	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108697340A	S	025216813.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108643439A	S	025231192.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	86254550A	S	025315193.01	79011061	CC - NYK - Commodities	2,977,275.00
Commodities and other	108697347A	S	025226671.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	108643472A	B	025248154.01	79014632	CC - NYK - Commodities	466,200.00
Commodities and other	108643448A	S	025248154.01	79014632	CC - NYK - Commodities	815,850.00
Commodities and other	108643455A	B	025337247.01	79014632	CC - NYK - Commodities	271,950.00
Commodities and other	109721331A	S	025234949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	109721334A	B	025297326.01	79011061	CC - NYK - Commodities	7,992,453.00
Commodities and other	86258681A	S	025227570.01	79011532	CC - NYK - Commodities	15,234,187.50
Commodities and other	108697344A	S	025231192.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	86261412A	B	025227133.01	79011532	CC - NYK - Commodities	8,162,675.22
Commodities and other	86261413A	B	025227133.01	79011532	CC - NYK - Commodities	6,320,565.62
Commodities and other	86261416A	B	025227133.01	79011532	CC - NYK - Commodities	4,884,489.54
Commodities and other	108697356A	S	025234691.01	79014655	CC - NYK - Commodities	2,155,125.00
Commodities and other	109721346A	B	025234949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	108697353A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108798269A	B	025309253.01	79097008	CC - NYK - Commodities	210,021.54
Commodities and other	86306854A	B	025333287.01	79014026	CC - NYK - Commodities	10,105,937.50
Commodities and other	108697350A	S	025337247.01	79011003	CC - NYK - Commodities	1,303,344.00
Commodities and other	86337422A	S	025338765.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	108643475A	S	025226671.01	79019983	CC - NYK - Commodities	271,425.00
Commodities and other	108643478A	B	025226671.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	86350333A	S	025294075.01	79010606	CC - NYK - Commodities	2,386,020.00
Commodities and other	108697363A	S	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	86354103A	S	025267089.01	79014625	CC - NYK - Commodities	1,427,000.00
Commodities and other	86354268A	S	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108635681A	B	025268889.01	79014026	CC - NYK - Commodities	101,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86467245A	S	025231192.01	79014655	CC - NYK - Commodities	4,985,100.00
Commodities and other	86467911A	B	025302795.01	79010152	CC - NYK - Commodities	20,330,000.00
Commodities and other	86468585A	B	025256975.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	86468592A	B	025225871.01	79010151	CC - NYK - Commodities	5,611,080.00
Commodities and other	86468943A	S	025340225.01	79014026	CC - NYK - Commodities	39,680,000.00
Commodities and other	86472388A	B	025336645.01	79014026	CC - NYK - Commodities	133,959,680.00
Commodities and other	86472404A	B	025233354.01	79014026	CC - NYK - Commodities	39,680,000.00
Commodities and other	86472423A	S	025336645.01	79014026	CC - NYK - Commodities	13,332,480.00
Commodities and other	86472445A	B	025336645.01	79014026	CC - NYK - Commodities	14,760,960.00
Commodities and other	86472447A	B	025233354.01	79014026	CC - NYK - Commodities	11,904,000.00
Commodities and other	86472453A	B	025226341.01	79014026	CC - NYK - Commodities	43,171,840.00
Commodities and other	86472509A	S	025336645.01	79014026	CC - NYK - Commodities	47,616,000.00
Commodities and other	108615096A	S	025337247.01	79014625	CC - NYK - Commodities	487,655.00
Commodities and other	86508715A	S	025338674.01	79010460	CC - NYK - Commodities	11,909,100.00
Commodities and other	108697359A	S	025226648.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	108697373A	S	025290982.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	86512928A	B	025338674.01	79011532	CC - NYK - Commodities	2,100,787.50
Commodities and other	86513738A	B	025227570.01	79010606	CC - NYK - Commodities	3,959,220.00
Commodities and other	86513989A	B	025338674.01	79011059	CC - NYK - Commodities	2,977,275.00
Commodities and other	108697375A	S	025287228.01	79011003	CC - NYK - Commodities	75,252.75
Commodities and other	86516725A	B	025226341.01	79014045	CC - NYK - Commodities	71,424,000.00
Commodities and other	86516727A	S	025226341.01	79014045	CC - NYK - Commodities	71,424,000.00
Commodities and other	109692937A	S	025319039.01	79011023	CC - NYK - Commodities	8,373,654.45
Commodities and other	108635690A	B	025226341.01	79014045	CC - NYK - Commodities	3,809,280.00
Commodities and other	108635694A	B	025231192.01	79014045	CC - NYK - Commodities	952,320.00
Commodities and other	108697382A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108697385A	S	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108697366A	B	025314147.01	79014655	CC - NYK - Commodities	720,070.00
Commodities and other	86557547A	S	025225780.01	79011727	CC - NYK - Commodities	42,000,000.00
Commodities and other	86557577A	S	025225780.01	79011727	CC - NYK - Commodities	8,347,500.00
Commodities and other	86560351A	B	025302795.01	79010152	CC - NYK - Commodities	22,577,000.00
Commodities and other	108798157A	B	025302795.01	79010152	CC - NYK - Commodities	10,575,000.00
Commodities and other	108697388A	S	025234691.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	86603520A	S	025935446.01	79014702	CC - NYK - Commodities	34,512,004.80
Commodities and other	86590637A	B	025216813.01	79011751	CC - NYK - Commodities	7,314,825.00
Commodities and other	86590675A	B	025284217.01	79011751	CC - NYK - Commodities	14,629,650.00
Commodities and other	86592338A	S	025267089.01	79014625	CC - NYK - Commodities	2,247,525.00
Commodities and other	108697408A	S	025337247.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108697790A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108697780A	S	025226648.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	108615104A	S	025315193.01	79011707	CC - NYK - Commodities	444,948.00
Commodities and other	108697783A	S	025290982.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	86598017A	B	025290982.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	108697786A	S	025284217.01	79014625	CC - NYK - Commodities	3,347,680.50
Commodities and other	108643467A	B	025248154.01	79014632	CC - NYK - Commodities	310,800.00
Commodities and other	108643481A	S	025248154.01	79014632	CC - NYK - Commodities	543,900.00
Commodities and other	86600551A	B	025342528.01	79011061	CC - NYK - Commodities	92,289.96
Commodities and other	86600536A	B	025342528.01	79011061	CC - NYK - Commodities	104,310.36
Commodities and other	86600541A	B	025342528.01	79011061	CC - NYK - Commodities	223,445.88
Commodities and other	86600530A	B	025342528.01	79011061	CC - NYK - Commodities	258,572.16
Commodities and other	86600526A	B	025342528.01	79011061	CC - NYK - Commodities	287,287.56
Commodities and other	109721340A	B	025342528.01	79011061	CC - NYK - Commodities	280,976.85
Commodities and other	108635668A	B	025342528.01	79014045	CC - NYK - Commodities	78,566.40
Commodities and other	86602122A	B	025342528.01	79014045	CC - NYK - Commodities	923,750.40

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86602133A	B	025342528.01	79014045	CC - NYK - Commodities	878,991.36
Commodities and other	86602135A	B	025342528.01	79014045	CC - NYK - Commodities	806,615.04
Commodities and other	86602136A	B	025342528.01	79014045	CC - NYK - Commodities	739,000.32
Commodities and other	86602137A	B	025342528.01	79014045	CC - NYK - Commodities	259,031.04
Commodities and other	86602138A	B	025342528.01	79014045	CC - NYK - Commodities	233,318.40
Commodities and other	108697804A	S	025231192.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108697794A	S	025227133.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108697811A	S	025345315.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	86627833A	S	025284944.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	109675697A	B	025225632.01	79011061	CC - NYK - Commodities	220,000,000.00
Commodities and other	109675701A	S	025225632.01	79011061	CC - NYK - Commodities	24,486,000.00
Commodities and other	108697801A	S	025284217.01	79014625	CC - NYK - Commodities	8,927,148.00
Commodities and other	86633432A	B	025283540.01	79019999	CC - NYK - Commodities	19,046,400.00
Commodities and other	109635953A	B	025283540.01	79019999	CC - NYK - Commodities	17,052,200.00
Commodities and other	108643451A	B	025231192.01	79019983	CC - NYK - Commodities	982,800.00
Commodities and other	108643946A	B	025226671.01	79019983	CC - NYK - Commodities	1,087,800.00
Commodities and other	108697817A	B	025290982.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	86634179A	S	025290982.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	108635683A	B	025286675.01	79014026	CC - NYK - Commodities	388,430.00
Commodities and other	108697822A	B	025248154.01	79011775	CC - NYK - Commodities	276,950.00
Commodities and other	86659225A	S	025216813.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108615081A	S	025257205.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	86663769A	S	025284217.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	108798272A	B	025277971.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	86666042A	B	025253782.01	79014655	CC - NYK - Commodities	9,523,200.00
Commodities and other	108697808A	S	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108697814A	S	025225780.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	109721337A	B	025338765.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	109721342A	B	025338674.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	109721362A	B	025338765.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	86667971A	S	025338765.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	108798275A	B	025332248.01	79097008	CC - NYK - Commodities	188,590.77
Commodities and other	108697820A	S	025226648.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	86669677A	B	025315193.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	86669703A	S	025315193.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	108697833A	B	025234691.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	86670631A	S	025234691.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	108697796A	B	025314147.01	79011775	CC - NYK - Commodities	1,107,800.00
Commodities and other	108801702A	S	025277625.01	79900053	CC - NYK - Commodities	942,953.85
Commodities and other	86671177A	S	025309048.01	79014625	CC - NYK - Commodities	7,314,825.00
Commodities and other	108697836A	S	025284217.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	109721348A	B	025225632.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	86671748A	S	025234949.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	108698463A	S	025231192.01	79014625	CC - NYK - Commodities	1,403,000.00
Commodities and other	108798147A	B	025302795.01	79010152	CC - NYK - Commodities	9,540,000.00
Commodities and other	108698477A	S	025234691.01	79014625	CC - NYK - Commodities	8,927,148.00
Commodities and other	108698500A	S	025226341.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	86693116A	B	025226341.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	108698494A	S	025290982.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	86693911A	B	025290982.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	86694132A	S	025338674.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	86694436A	S	025233354.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	108698506A	S	025228073.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	86694669A	B	025228073.01	79014625	CC - NYK - Commodities	27,246,444.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86695315A	S	025227133.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108698487A	B	025284217.01	79014625	CC - NYK - Commodities	1,362,322.20
Commodities and other	86698968A	S	025234691.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	86699061A	S	025227133.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108801708A	B	025280454.01	79900053	CC - NYK - Commodities	942,953.85
Commodities and other	108615110A	S	025253782.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108615098A	S	025234691.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108615116A	S	025253782.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	86700982A	S	025231192.01	79011003	CC - NYK - Commodities	8,898,960.00
Commodities and other	86701316A	S	025338674.01	79010460	CC - NYK - Commodities	8,931,825.00
Commodities and other	108798158A	S	025227570.01	79010460	CC - NYK - Commodities	5,071,500.00
Commodities and other	86703297A	S	025225780.01	79014625	CC - NYK - Commodities	54,492,888.00
Commodities and other	86703386A	B	025225780.01	79014625	CC - NYK - Commodities	54,492,888.00
Commodities and other	86703808A	B	025227570.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	86703863A	B	025233354.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	86706922A	S	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	86706903A	B	025336371.01	79011003	CC - NYK - Commodities	15,349,162.50
Commodities and other	86705650A	S	025338674.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	108698514A	B	025248154.01	79014655	CC - NYK - Commodities	138,475.00
Commodities and other	108612542A	B	025273871.01	79014045	CC - NYK - Commodities	3,396,980.00
Commodities and other	108635678A	B	025268889.01	79014026	CC - NYK - Commodities	235,600.00
Commodities and other	86708756A	B	025338674.01	79010606	CC - NYK - Commodities	11,130,000.00
Commodities and other	86708763A	S	025338674.01	79010606	CC - NYK - Commodities	11,296,950.00
Commodities and other	108698517A	B	025345315.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	86734777A	S	025338674.01	79011532	CC - NYK - Commodities	3,014,725.00
Commodities and other	108698520A	S	025225632.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	86737920A	B	025264888.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	108698526A	B	025227497.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108698491A	B	025284217.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	86744359A	S	025336645.01	79011061	CC - NYK - Commodities	50,140,650.00
Commodities and other	108698523A	B	025226341.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	86744381A	S	025336645.01	79011061	CC - NYK - Commodities	49,806,750.00
Commodities and other	86744382A	S	025336645.01	79011061	CC - NYK - Commodities	49,973,700.00
Commodities and other	86744410A	B	025265802.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	86747879A	S	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	86747837A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00
Commodities and other	86746825A	S	025273574.01	79011532	CC - NYK - Commodities	5,954,550.00
Commodities and other	86752993A	S	025267089.01	79014625	CC - NYK - Commodities	2,247,525.00
Commodities and other	108698497A	S	025267949.01	79014625	CC - NYK - Commodities	701,500.00
Commodities and other	108698529A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108643949A	B	025248154.01	79019983	CC - NYK - Commodities	155,400.00
Commodities and other	108698503A	B	025284217.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	86789421A	S	025267089.01	79014625	CC - NYK - Commodities	428,100.00
Commodities and other	108698509A	S	025265802.01	79011751	CC - NYK - Commodities	356,750.00
Commodities and other	86786422A	B	025265802.01	79011751	CC - NYK - Commodities	4,281,000.00
Commodities and other	108700719A	B	025228073.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108700694A	S	025216813.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108643952A	B	025314287.01	79019983	CC - NYK - Commodities	770,784.00
Commodities and other	108643965A	B	025314287.01	79019983	CC - NYK - Commodities	505,827.00
Commodities and other	108643982A	B	025314287.01	79019983	CC - NYK - Commodities	142,178.40
Commodities and other	108643979A	B	025314287.01	79019983	CC - NYK - Commodities	101,881.50
Commodities and other	108643985A	B	025314287.01	79019983	CC - NYK - Commodities	112,948.50
Commodities and other	108798172A	B	025232687.01	79010151	CC - NYK - Commodities	2,359,800.00
Commodities and other	108700700A	B	025226341.01	79014625	CC - NYK - Commodities	2,270,537.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86816807A	S	025226341.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	86818420A	S	025228073.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	86818444A	B	025228073.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	109675717A	B	025226291.01	79011061	CC - NYK - Commodities	24,750,000.00
Commodities and other	86818845A	S	025225780.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	86818846A	B	025225780.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	108615124A	B	025257205.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	108700705A	B	025233511.01	79011751	CC - NYK - Commodities	1,219,137.50
Commodities and other	86825683A	S	025336967.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	108635725A	B	025268889.01	79014026	CC - NYK - Commodities	57,000.00
Commodities and other	86856911A	S	025265802.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	108700733A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	86858626A	S	025234949.01	79010462	CC - NYK - Commodities	10,156,125.00
Commodities and other	108643974A	S	025226341.01	79019983	CC - NYK - Commodities	310,800.00
Commodities and other	108643988A	S	025231192.01	79019983	CC - NYK - Commodities	466,200.00
Commodities and other	86859241A	S	025277971.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108643976A	B	025283540.01	79019983	CC - NYK - Commodities	759,990.00
Commodities and other	108643971A	B	025283540.01	79019983	CC - NYK - Commodities	254,053.80
Commodities and other	86859773A	B	025233354.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	108700737A	S	025267949.01	79014625	CC - NYK - Commodities	350,750.00
Commodities and other	108700748A	S	025231192.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108700712A	B	025269952.01	79014625	CC - NYK - Commodities	29,516,981.00
Commodities and other	86861154A	B	025277971.01	79014747	CC - NYK - Commodities	5,464,846.15
Commodities and other	108700724A	S	025267949.01	79014625	CC - NYK - Commodities	350,750.00
Commodities and other	86861714A	S	025277971.01	79097008	CC - NYK - Commodities	5,464,846.15
Commodities and other	86862925A	S	025336645.01	79011061	CC - NYK - Commodities	111,800,850.00
Commodities and other	86862932A	S	025336645.01	79011061	CC - NYK - Commodities	32,277,000.00
Commodities and other	108700728A	S	025290982.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108643991A	B	025226671.01	79014632	CC - NYK - Commodities	271,950.00
Commodities and other	86864016A	B	025265802.01	79014026	CC - NYK - Commodities	30,540,000.00
Commodities and other	86864041A	S	025265802.01	79014026	CC - NYK - Commodities	13,808,640.00
Commodities and other	86864107A	B	025226341.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	86864129A	B	025338674.01	79010461	CC - NYK - Commodities	11,909,100.00
Commodities and other	108700709A	B	025231192.01	79011751	CC - NYK - Commodities	713,500.00
Commodities and other	86864632A	S	025341090.01	79097008	CC - NYK - Commodities	7,199,507.69
Commodities and other	86864645A	S	025277831.01	79097008	CC - NYK - Commodities	14,399,015.38
Commodities and other	86864938A	B	025227570.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	86865538A	S	025277625.01	79097008	CC - NYK - Commodities	7,199,507.69
Commodities and other	86895197A	B	025338674.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	86895377A	S	025264888.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	86895775A	S	025227570.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	108615132A	S	025337247.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	86899729A	B	025233354.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	108615135A	S	025284217.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	86901713A	B	025256975.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	108700742A	S	025226671.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	86903844A	S	025216813.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108643994A	B	025288812.01	79019983	CC - NYK - Commodities	2,719,500.00
Commodities and other	108643997A	S	025288812.01	79019983	CC - NYK - Commodities	1,554,000.00
Commodities and other	108644005A	S	025267949.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108644013A	B	025267949.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108615121A	B	025268913.01	79011003	CC - NYK - Commodities	533,937.60
Commodities and other	108700715A	S	025231192.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	86937907A	B	025225871.01	79010606	CC - NYK - Commodities	8,416,620.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	86938694A	S	025315193.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	109675721A	B	025337247.01	79011061	CC - NYK - Commodities	9,900,000.00
Commodities and other	86940850A	S	025337247.01	79011003	CC - NYK - Commodities	16,018,128.00
Commodities and other	108700762A	S	025345315.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	86948623A	S	025267089.01	79014625	CC - NYK - Commodities	2,854,000.00
Commodities and other	108700756A	B	025288812.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	108700759A	S	025288812.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	108701213A	S	025345315.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	86946755A	S	025286840.01	79097008	CC - NYK - Commodities	5,464,846.15
Commodities and other	109721357A	B	025235912.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	109721370A	B	025235912.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	108615129A	S	025267949.01	79011003	CC - NYK - Commodities	1,779,792.00
Commodities and other	86947380A	B	025267949.01	79011003	CC - NYK - Commodities	21,357,504.00
Commodities and other	86976714A	S	025257981.01	79011059	CC - NYK - Commodities	1,725,150.00
Commodities and other	108701223A	S	025309048.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	86978826A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	108701225A	S	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	86979018A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	108701236A	S	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	86979212A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	86979403A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	86979469A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	86979555A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	109715594A	S	025252057.01	79010151	CC - NYK - Commodities	3,116,400.00
Commodities and other	109721352A	B	025235912.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	86982405A	S	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	86982439A	B	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108701219A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	86984668A	B	025935933.01	79011532	CC - NYK - Commodities	70,619.94
Commodities and other	86985122A	B	025935933.01	79014045	CC - NYK - Commodities	539,648.00
Commodities and other	86985125A	B	025935933.01	79014045	CC - NYK - Commodities	474,572.80
Commodities and other	86985126A	B	025935933.01	79019983	CC - NYK - Commodities	403,186.04
Commodities and other	108615112A	B	025234584.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	108615138A	S	025234584.01	79011003	CC - NYK - Commodities	1,190,400.00
Commodities and other	108615119A	B	025226341.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108615142A	B	025216813.01	79014625	CC - NYK - Commodities	1,190,400.00
Commodities and other	108616315A	B	025233511.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	86985607A	B	025326489.01	79014045	CC - NYK - Commodities	19,046,400.00
Commodities and other	86986060A	B	025326489.01	79014045	CC - NYK - Commodities	19,046,400.00
Commodities and other	86986062A	B	025326489.01	79014045	CC - NYK - Commodities	19,046,400.00
Commodities and other	108616248A	S	025253782.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	87022630A	B	025226341.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	87022662A	B	025267949.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	108701239A	S	025284217.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	87023038A	B	025232026.01	79010460	CC - NYK - Commodities	16,554,483.75
Commodities and other	87023049A	S	025232026.01	79011532	CC - NYK - Commodities	18,585,708.75
Commodities and other	108761861A	B	025267949.01	79011532	CC - NYK - Commodities	2,504,250.00
Commodities and other	87024654A	S	025231192.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	87024677A	S	025284217.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	108636040A	B	025253782.01	79014045	CC - NYK - Commodities	1,587,200.00
Commodities and other	87025483A	B	025284217.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	87025961A	B	025226341.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	108701241A	S	025231192.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108701244A	S	025288812.01	79019983	CC - NYK - Commodities	271,950.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108701250A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108701278A	B	025284217.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	87027064A	S	025284217.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	108798278A	B	025284530.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	87027674A	B	025232661.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	108799409A	S	025332248.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	108799415A	B	025332248.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	87029480A	S	025231192.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	87029495A	S	025226341.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108616295A	B	025268913.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	87030089A	S	025234949.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	108616252A	B	025233511.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	87030353A	B	025286675.01	79011532	CC - NYK - Commodities	13,212,360.00
Commodities and other	109713356A	S	025267949.01	79011532	CC - NYK - Commodities	4,646,775.00
Commodities and other	87031934A	S	025277625.01	79900053	CC - NYK - Commodities	10,287,707.69
Commodities and other	108636030A	B	025267949.01	79014045	CC - NYK - Commodities	1,190,400.00
Commodities and other	87059232A	B	025284217.01	79014625	CC - NYK - Commodities	5,351,250.00
Commodities and other	87059237A	S	025284217.01	79014625	CC - NYK - Commodities	5,351,250.00
Commodities and other	87063388A	B	025268913.01	79010460	CC - NYK - Commodities	15,234,187.50
Commodities and other	87063386A	B	025284217.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	108701286A	S	025340647.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108799412A	S	025284027.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	108799418A	B	025277971.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	108798165A	S	025268913.01	79010460	CC - NYK - Commodities	2,504,250.00
Commodities and other	87076059A	S	025267089.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	108799422A	S	025277971.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	108799428A	B	025277971.01	79097008	CC - NYK - Commodities	471,476.92
Commodities and other	87076723A	S	025296740.01	79010460	CC - NYK - Commodities	5,184,200.00
Commodities and other	108900281A	S	025277625.01	79097008	CC - NYK - Commodities	618,707.69
Commodities and other	108900278A	B	025294497.01	79097008	CC - NYK - Commodities	1,237,415.38
Commodities and other	108801698A	S	025332248.01	79010872	CC - NYK - Commodities	942,953.85
Commodities and other	87075759A	S	025211020.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	108636019A	B	025234469.01	79014026	CC - NYK - Commodities	3,500,000.00
Commodities and other	87076076A	S	025225632.01	79011775	CC - NYK - Commodities	5,091,975.00
Commodities and other	87076722A	S	025296740.01	79010460	CC - NYK - Commodities	5,156,025.00
Commodities and other	108616323A	B	025226341.01	79014625	CC - NYK - Commodities	1,984,000.00
Commodities and other	108701281A	S	025226648.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	87112802A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	87112803A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	87112815A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	109132150A	S	025335712.01	79900078	CC - NYK - Commodities	1,393,600.00
Commodities and other	108673360A	B	025335712.01	79900078	CC - NYK - Commodities	1,393,600.00
Commodities and other	87111442A	B	025227570.01	79010151	CC - NYK - Commodities	10,920,800.00
Commodities and other	108616255A	B	025288812.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	87112800A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	87112831A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	87112897A	B	025348590.01	79004821	CC - LDN - Commodities	549,159.72
Commodities and other	108636020A	B	025315193.01	79014026	CC - NYK - Commodities	4,250,000.00
Commodities and other	108701247A	S	025231192.01	79011751	CC - NYK - Commodities	701,500.00
Commodities and other	108636029A	B	025233511.01	79014026	CC - NYK - Commodities	4,250,000.00
Commodities and other	108636035A	B	025315193.01	79014026	CC - NYK - Commodities	238,080.00
Commodities and other	108636026A	B	025233511.01	79014026	CC - NYK - Commodities	238,080.00
Commodities and other	108701467A	S	025225632.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	108636039A	B	025265802.01	79014026	CC - NYK - Commodities	27,625,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108636045A	B	025265802.01	79014026	CC - NYK - Commodities	1,547,520.00
Commodities and other	108616306A	B	025226341.01	79014625	CC - NYK - Commodities	3,968,000.00
Commodities and other	109721378A	B	025226341.01	79011061	CC - NYK - Commodities	6,121,500.00
Commodities and other	87116506A	S	025277971.01	79097008	CC - NYK - Commodities	8,197,876.92
Commodities and other	87116524A	B	025277971.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	108701494A	B	025227133.01	79014625	CC - NYK - Commodities	891,875.00
Commodities and other	87116852A	B	025941873.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	87117271A	S	025231192.01	79014045	CC - NYK - Commodities	31,902,720.00
Commodities and other	87145237A	B	025284217.01	79014026	CC - NYK - Commodities	32,055,000.00
Commodities and other	87145455A	S	025284217.01	79014026	CC - NYK - Commodities	13,808,640.00
Commodities and other	108701473A	S	025314147.01	79014655	CC - NYK - Commodities	431,025.00
Commodities and other	108701491A	B	025226671.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108701470A	S	025226671.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108701476A	S	025234691.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	109675726A	B	025225780.01	79011061	CC - NYK - Commodities	143,000,000.00
Commodities and other	109675729A	S	025225780.01	79011061	CC - NYK - Commodities	34,892,550.00
Commodities and other	109675732A	B	025265802.01	79011061	CC - NYK - Commodities	71,500,000.00
Commodities and other	109675749A	S	025265802.01	79011061	CC - NYK - Commodities	17,140,200.00
Commodities and other	87153575A	B	025225632.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	108701497A	B	025227299.01	79019983	CC - NYK - Commodities	155,400.00
Commodities and other	87156634A	B	025233354.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	87156656A	S	025233354.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	87157150A	B	025286840.01	79900078	CC - NYK - Commodities	6,445,400.00
Commodities and other	87157232A	S	025286840.01	79900077	CC - NYK - Commodities	6,445,400.00
Commodities and other	108701500A	B	025228073.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108616311A	S	025226341.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	87160069A	B	025226341.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	108701518A	S	025265802.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	108701503A	S	025231192.01	79011751	CC - NYK - Commodities	5,351,250.00
Commodities and other	87164743A	S	025338674.01	79010460	CC - NYK - Commodities	4,254,425.00
Commodities and other	108616333A	B	025234584.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	108616339A	S	025234584.01	79011003	CC - NYK - Commodities	1,190,400.00
Commodities and other	87190114A	S	025280074.01	79093082	CC - LDN - Commodities	2,203,520.00
Commodities and other	87190118A	S	025280074.01	79093082	CC - LDN - Commodities	2,263,616.00
Commodities and other	87190119A	S	025280074.01	79093082	CC - LDN - Commodities	2,203,520.00
Commodities and other	87190120A	S	025280074.01	79093082	CC - LDN - Commodities	2,263,616.00
Commodities and other	87190121A	S	025280074.01	79093082	CC - LDN - Commodities	2,063,296.00
Commodities and other	87190122A	S	025280074.01	79093082	CC - LDN - Commodities	2,063,296.00
Commodities and other	87190123A	S	025280074.01	79093082	CC - LDN - Commodities	2,063,296.00
Commodities and other	87190125A	S	025280074.01	79093082	CC - LDN - Commodities	2,263,616.00
Commodities and other	87190426A	B	025228073.01	79011751	CC - NYK - Commodities	53,562,888.00
Commodities and other	87190457A	S	025228073.01	79011751	CC - NYK - Commodities	53,562,888.00
Commodities and other	108939632A	B	025337247.01	79011003	CC - NYK - Commodities	1,303,344.00
Commodities and other	108616329A	B	025226341.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	87198344A	S	025226341.01	79014045	CC - NYK - Commodities	23,808,000.00
Commodities and other	108701730A	B	025248154.01	79014655	CC - NYK - Commodities	276,950.00
Commodities and other	108636049A	B	025234469.01	79014026	CC - NYK - Commodities	3,500,000.00
Commodities and other	87201385A	B	025338674.01	79010460	CC - NYK - Commodities	8,458,800.00
Commodities and other	87202349A	B	025232661.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	87203075A	B	025338674.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	108701744A	S	025226648.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108701741A	S	025318403.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108701750A	S	025226648.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108701759A	S	025234691.01	79014655	CC - NYK - Commodities	1,293,075.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	87231938A	B	025277971.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	87232031A	S	025277971.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	87233564A	B	025338674.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	108701756A	S	025233354.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108702201A	S	025227133.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	87239662A	B	025336967.01	79097008	CC - NYK - Commodities	2,143,076.92
Commodities and other	108702197A	S	025226648.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	87240537A	S	025284498.01	79097008	CC - NYK - Commodities	501,480.00
Commodities and other	87240093A	B	025277971.01	79097008	CC - NYK - Commodities	10,029,600.00
Commodities and other	108799437A	S	025277971.01	79097008	CC - NYK - Commodities	420,043.08
Commodities and other	87240300A	S	025277971.01	79097008	CC - NYK - Commodities	4,997,655.38
Commodities and other	87242201A	B	025277625.01	79097008	CC - NYK - Commodities	5,486,276.92
Commodities and other	108702188A	S	025253782.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	87242224A	S	025277625.01	79097008	CC - NYK - Commodities	5,486,276.92
Commodities and other	108702208A	S	025288812.01	79019983	CC - NYK - Commodities	466,200.00
Commodities and other	108702212A	B	025288812.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	108702225A	S	025248154.01	79014655	CC - NYK - Commodities	124,150.00
Commodities and other	87244376A	B	025227133.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	87244862A	B	025267949.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	108702228A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108702185A	B	025226671.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	108702235A	S	025337247.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	87284089A	B	025227133.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	87287775A	S	025226291.01	79011023	CC - NYK - Commodities	16,128,000.00
Commodities and other	87288057A	S	025315193.01	79011003	CC - NYK - Commodities	3,203,625.60
Commodities and other	108702215A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108702239A	B	025337247.01	79019983	CC - NYK - Commodities	310,800.00
Commodities and other	108702218A	S	025337247.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	87290655A	S	025293085.01	79019983	CC - NYK - Commodities	8,255,520.00
Commodities and other	87290748A	B	025293085.01	79019983	CC - NYK - Commodities	9,999,360.00
Commodities and other	108702243A	S	025288812.01	79014632	CC - NYK - Commodities	543,900.00
Commodities and other	108616345A	S	025309048.01	79014625	CC - NYK - Commodities	2,438,275.00
Commodities and other	87302850A	B	025225780.01	79011061	CC - NYK - Commodities	131,250,000.00
Commodities and other	87302890A	S	025225780.01	79011061	CC - NYK - Commodities	29,216,250.00
Commodities and other	87303086A	B	025284944.01	79011061	CC - NYK - Commodities	43,750,000.00
Commodities and other	87303103A	S	025284944.01	79011061	CC - NYK - Commodities	9,738,750.00
Commodities and other	108616337A	S	025253782.01	79014625	CC - NYK - Commodities	3,896,500.00
Commodities and other	87334760A	S	025225871.01	79011532	CC - NYK - Commodities	3,014,725.00
Commodities and other	108616350A	S	025232836.01	79014625	CC - NYK - Commodities	1,558,600.00
Commodities and other	108702205A	B	025231192.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	108702248A	B	025284217.01	79014625	CC - NYK - Commodities	908,214.80
Commodities and other	108702256A	B	025227133.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	87341593A	S	025267089.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	87344221A	S	025267089.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	109715591A	B	025225608.01	79010151	CC - NYK - Commodities	6,279,000.00
Commodities and other	108616355A	B	025216813.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	87343186A	B	025226341.01	79010955	CC - NYK - Commodities	5,460,400.00
Commodities and other	87348602A	S	025294075.01	79010151	CC - NYK - Commodities	5,175,450.00
Commodities and other	87344871A	S	025332081.01	79011532	CC - NYK - Commodities	58,000.00
Commodities and other	87345111A	S	025332081.01	79011532	CC - NYK - Commodities	58,440.00
Commodities and other	108702983A	B	025267949.01	79014625	CC - NYK - Commodities	1,427,000.00
Commodities and other	87345828A	S	025267949.01	79014625	CC - NYK - Commodities	17,124,000.00
Commodities and other	87345928A	B	025337247.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	108702646A	S	025216813.01	79011751	CC - NYK - Commodities	6,695,361.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	87349299A	S	025267949.01	79014625	CC - NYK - Commodities	4,281,000.00
Commodities and other	108702649A	S	025226341.01	79014632	CC - NYK - Commodities	310,800.00
Commodities and other	87352942A	B	025337247.01	79010955	CC - NYK - Commodities	5,460,400.00
Commodities and other	108616361A	B	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108616364A	S	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	87450116A	S	025315193.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	108702652A	B	025248246.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108702659A	B	025284217.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	87457424A	S	025267089.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108702713A	B	025234691.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	87463090A	S	025282435.01	79097008	CC - NYK - Commodities	1,541,675.96
Commodities and other	87460030A	B	025284027.01	79900053	CC - NYK - Commodities	9,034,830.77
Commodities and other	108702717A	S	025253782.01	79014632	CC - NYK - Commodities	341,880.00
Commodities and other	87460054A	S	025284027.01	79900060	CC - NYK - Commodities	10,972,553.85
Commodities and other	87463507A	S	025328295.01	79900053	CC - NYK - Commodities	4,517,415.38
Commodities and other	87463528A	B	025328295.01	79900060	CC - NYK - Commodities	5,486,276.92
Commodities and other	87467185A	S	025267907.01	79010461	CC - NYK - Commodities	5,119,800.00
Commodities and other	87465925A	B	025277971.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	87465939A	S	025277971.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	108636050A	S	025232687.01	79014026	CC - NYK - Commodities	4,500,000.00
Commodities and other	108636060A	S	025232687.01	79014026	CC - NYK - Commodities	833,280.00
Commodities and other	87467214A	B	025336967.01	79097008	CC - NYK - Commodities	1,039,392.31
Commodities and other	87467218A	S	025336967.01	79097008	CC - NYK - Commodities	1,039,392.31
Commodities and other	108702667A	S	025290982.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	87495116A	B	025232422.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	87495126A	S	025232422.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	87496060A	B	025226341.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	87496064A	S	025226341.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	87496068A	B	025226341.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	87496071A	S	025226341.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	108702681A	S	025231192.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108702685A	S	025271560.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108702670A	S	025271560.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108702673A	S	025225780.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108702723A	S	025233511.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	108702720A	S	025253758.01	79019983	CC - NYK - Commodities	1,129,485.00
Commodities and other	108617131A	B	025253758.01	79019983	CC - NYK - Commodities	1,230,080.00
Commodities and other	108704275A	S	025317173.01	79019980	CC - NYK - Commodities	14,180,116.50
Commodities and other	108704286A	S	025248154.01	79014632	CC - NYK - Commodities	248,640.00
Commodities and other	108704278A	S	025288812.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	108617137A	B	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108617135A	S	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	108704295A	S	025288812.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108704292A	S	025267949.01	79011751	CC - NYK - Commodities	350,750.00
Commodities and other	87509866A	S	025315193.01	79011003	CC - NYK - Commodities	3,203,625.60
Commodities and other	108704298A	B	025272311.01	79019983	CC - NYK - Commodities	580,853.19
Commodities and other	87511539A	B	025938291.01	79011061	CC - NYK - Commodities	299,520,000.00
Commodities and other	87530516A	B	025286675.01	79010460	CC - NYK - Commodities	40,880,000.00
Commodities and other	87531260A	S	025338674.01	79010460	CC - NYK - Commodities	8,403,150.00
Commodities and other	87532100A	S	025225632.01	79010460	CC - NYK - Commodities	8,403,150.00
Commodities and other	87533034A	S	025225632.01	79014625	CC - NYK - Commodities	10,156,125.00
Commodities and other	108617147A	B	025234584.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	108617149A	S	025234584.01	79011003	CC - NYK - Commodities	1,190,400.00
Commodities and other	87533404A	S	025338674.01	79010460	CC - NYK - Commodities	5,954,550.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	87533663A	S	025277989.01	79097008	CC - NYK - Commodities	3,793,246.15
Commodities and other	108704306A	S	025288812.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	108704289A	S	025231192.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108704300A	B	025231192.01	79019983	CC - NYK - Commodities	327,600.00
Commodities and other	108798174A	S	025232372.01	79010461	CC - NYK - Commodities	1,078,803.20
Commodities and other	108798184A	S	025232372.01	79010606	CC - NYK - Commodities	1,730,179.63
Commodities and other	87536322A	S	025336967.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	87536340A	B	025336967.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	108636087A	B	025234469.01	79014026	CC - NYK - Commodities	3,625,000.00
Commodities and other	87537859A	S	025225871.01	79010460	CC - NYK - Commodities	2,977,275.00
Commodities and other	108704304A	B	025227448.01	79014655	CC - NYK - Commodities	276,950.00
Commodities and other	87538606A	S	025253758.01	79019983	CC - NYK - Commodities	6,594,735.00
Commodities and other	87538663A	B	025253758.01	79019983	CC - NYK - Commodities	7,182,080.00
Commodities and other	87539622A	S	025284217.01	79011061	CC - NYK - Commodities	8,486,625.00
Commodities and other	87539627A	B	025284217.01	79011061	CC - NYK - Commodities	32,500,000.00
Commodities and other	87564572A	S	025335522.01	79014045	CC - NYK - Commodities	925,734.40
Commodities and other	108704313A	B	025226341.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	87566866A	B	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108704318A	S	025225780.01	79019983	CC - NYK - Commodities	679,875.00
Commodities and other	87567225A	B	025248154.01	79011023	CC - NYK - Commodities	14,263,200.00
Commodities and other	87567345A	S	025248154.01	79011023	CC - NYK - Commodities	5,172,300.00
Commodities and other	109721373A	B	025337247.01	79011061	CC - NYK - Commodities	27,880,650.00
Commodities and other	108704311A	S	025226341.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	108704380A	B	025272311.01	79019983	CC - NYK - Commodities	580,853.19
Commodities and other	108798188A	S	025338674.01	79010460	CC - NYK - Commodities	4,229,400.00
Commodities and other	109635956A	B	025283540.01	79011516	CC - NYK - Commodities	17,052,200.00
Commodities and other	108798191A	B	025338674.01	79010461	CC - NYK - Commodities	4,229,400.00
Commodities and other	108704320A	S	025284217.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	87570279A	B	025938291.01	79011061	CC - NYK - Commodities	300,768,000.00
Commodities and other	108704363A	S	025345315.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	87572434A	B	025283540.01	79014045	CC - NYK - Commodities	19,046,400.00
Commodities and other	108704845A	B	025288812.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	108704864A	S	025288812.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	87573776A	S	025327214.01	79019980	CC - NYK - Commodities	2,125,657.80
Commodities and other	87573796A	S	025327214.01	79019980	CC - NYK - Commodities	1,904,131.64
Commodities and other	87573814A	S	025327214.01	79019980	CC - NYK - Commodities	1,799,489.06
Commodities and other	87573828A	S	025327214.01	79019980	CC - NYK - Commodities	478,844.81
Commodities and other	87573849A	S	025327214.01	79019980	CC - NYK - Commodities	3,895,408.19
Commodities and other	87574467A	B	025227570.01	79010606	CC - NYK - Commodities	3,959,220.00
Commodities and other	108704869A	B	025272311.01	79019983	CC - NYK - Commodities	580,853.19
Commodities and other	87575044A	S	025268913.01	79010460	CC - NYK - Commodities	8,403,150.00
Commodities and other	87575078A	S	025225871.01	79010460	CC - NYK - Commodities	4,201,575.00
Commodities and other	87575079A	S	025227570.01	79010460	CC - NYK - Commodities	4,254,425.00
Commodities and other	87575813A	B	025232661.01	79010460	CC - NYK - Commodities	20,567,750.00
Commodities and other	87575388A	S	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	87575403A	B	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	87575558A	B	025225871.01	79010460	CC - NYK - Commodities	3,450,300.00
Commodities and other	87610004A	S	025267907.01	79010151	CC - NYK - Commodities	5,256,880.00
Commodities and other	108704872A	S	025314147.01	79014654	CC - NYK - Commodities	802,200.00
Commodities and other	108704848A	S	025253758.01	79019983	CC - NYK - Commodities	569,260.44
Commodities and other	108617159A	B	025253758.01	79019983	CC - NYK - Commodities	619,960.32
Commodities and other	87576859A	S	025225632.01	79010460	CC - NYK - Commodities	8,403,150.00
Commodities and other	87576872A	S	025225632.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	109721360A	S	025256561.01	79011061	CC - NYK - Commodities	17,471,874.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	87578466A	S	025256561.01	79011061	CC - NYK - Commodities	19,093,515.00
Commodities and other	87578377A	S	025312539.01	79011532	CC - NYK - Commodities	1,391,250.00
Commodities and other	108704909A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108704875A	S	025309048.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	87603199A	B	025226341.01	79010955	CC - NYK - Commodities	5,460,400.00
Commodities and other	108801751A	B	025277625.01	79900060	CC - NYK - Commodities	471,476.92
Commodities and other	87604723A	B	025227133.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	108798181A	S	025227570.01	79010460	CC - NYK - Commodities	2,535,750.00
Commodities and other	108798179A	S	025227570.01	79010460	CC - NYK - Commodities	2,535,750.00
Commodities and other	108704912A	S	025314147.01	79014654	CC - NYK - Commodities	802,200.00
Commodities and other	87606115A	B	025225871.01	79010460	CC - NYK - Commodities	41,681,850.00
Commodities and other	108704852A	S	025216813.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	87606395A	S	025225871.01	79010460	CC - NYK - Commodities	41,681,850.00
Commodities and other	108617144A	S	025337247.01	79011003	CC - NYK - Commodities	3,559,584.00
Commodities and other	87607478A	B	025337247.01	79011003	CC - NYK - Commodities	42,715,008.00
Commodities and other	108798194A	S	025227570.01	79010460	CC - NYK - Commodities	2,504,250.00
Commodities and other	87608024A	S	025227570.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	87608075A	S	025338674.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	108704915A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108704855A	S	025216813.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	87612066A	S	025232372.01	79010606	CC - NYK - Commodities	2,639,257.06
Commodities and other	108704878A	S	025225780.01	79019983	CC - NYK - Commodities	679,875.00
Commodities and other	108617153A	B	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108617166A	B	025234584.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	108617162A	S	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	108617170A	S	025234584.01	79011003	CC - NYK - Commodities	3,968,000.00
Commodities and other	87611800A	S	025941543.01	79010606	CC - NYK - Commodities	1,892,100.00
Commodities and other	87611860A	S	025941543.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	87611922A	S	025941543.01	79010606	CC - NYK - Commodities	1,502,550.00
Commodities and other	87611750A	S	025265802.01	79010998	CC - NYK - Commodities	52,377,600.00
Commodities and other	87611925A	S	025941543.01	79010606	CC - NYK - Commodities	946,050.00
Commodities and other	87611931A	S	025941543.01	79010606	CC - NYK - Commodities	2,448,600.00
Commodities and other	87611936A	S	025941543.01	79010606	CC - NYK - Commodities	2,893,800.00
Commodities and other	108704882A	S	025287228.01	79011003	CC - NYK - Commodities	261,023.10
Commodities and other	108705409A	S	025287228.01	79011003	CC - NYK - Commodities	322,402.50
Commodities and other	87616473A	S	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	87616487A	B	025318577.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	87646349A	S	025267089.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	108705385A	S	025309048.01	79014625	CC - NYK - Commodities	669,536.10
Commodities and other	87646415A	B	025232422.01	79010606	CC - NYK - Commodities	834,750.00
Commodities and other	87646416A	S	025232422.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	87649421A	B	025286675.01	79010460	CC - NYK - Commodities	20,440,000.00
Commodities and other	108617155A	S	025315193.01	79011003	CC - NYK - Commodities	444,948.00
Commodities and other	87650174A	B	025333287.01	79014045	CC - NYK - Commodities	2,925,000.00
Commodities and other	87650613A	S	025226341.01	79011532	CC - NYK - Commodities	3,014,725.00
Commodities and other	87650627A	S	025231192.01	79011532	CC - NYK - Commodities	3,014,725.00
Commodities and other	108617165A	B	025225749.01	79011023	CC - NYK - Commodities	21,829,500.00
Commodities and other	108617176A	S	025227133.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	87653482A	B	025227133.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	108705388A	S	025248154.01	79014655	CC - NYK - Commodities	276,950.00
Commodities and other	108799440A	S	025277625.01	79097008	CC - NYK - Commodities	848,658.46
Commodities and other	109779192A	S	025340480.01	79090015	CC - LDN - Commodities	4,206,608.89
Commodities and other	108705391A	B	025234691.01	79011003	CC - NYK - Commodities	4,310,250.00
Commodities and other	87655296A	S	025234691.01	79011003	CC - NYK - Commodities	51,723,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	87655299A	S	025293085.01	79019983	CC - NYK - Commodities	6,683,040.00
Commodities and other	87655305A	B	025293085.01	79019983	CC - NYK - Commodities	8,094,720.00
Commodities and other	87655921A	S	025226341.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	108799447A	S	025284498.01	79097008	CC - NYK - Commodities	1,406,608.54
Commodities and other	87656530A	B	025338674.01	79010460	CC - NYK - Commodities	1,746,850.00
Commodities and other	87657294A	S	025227570.01	79010460	CC - NYK - Commodities	2,127,212.50
Commodities and other	108673297A	B	025286840.01	79900078	CC - NYK - Commodities	348,400.00
Commodities and other	108673306A	S	025286840.01	79900077	CC - NYK - Commodities	348,400.00
Commodities and other	108705397A	S	025225632.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108705394A	S	025318510.01	79014625	CC - NYK - Commodities	665,372.75
Commodities and other	108705412A	B	025318510.01	79011003	CC - NYK - Commodities	389,289.57
Commodities and other	87685377A	S	025341538.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108761904A	S	025336850.01	79011532	CC - NYK - Commodities	14,327,040.00
Commodities and other	87685533A	B	025341538.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	109713391A	B	025233354.01	79011532	CC - NYK - Commodities	9,293,550.00
Commodities and other	109713398A	B	025336645.01	79011532	CC - NYK - Commodities	4,646,775.00
Commodities and other	87686336A	S	025282435.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	108617639A	B	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108617648A	S	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	108705437A	B	025314147.01	79014655	CC - NYK - Commodities	892,837.50
Commodities and other	108705418A	S	025231192.01	79011003	CC - NYK - Commodities	4,310,250.00
Commodities and other	108617666A	B	025226341.01	79011003	CC - NYK - Commodities	2,134,228.19
Commodities and other	87690383A	S	025226341.01	79011003	CC - NYK - Commodities	25,610,738.26
Commodities and other	87690455A	S	025338674.01	79011101	CC - NYK - Commodities	3,014,725.00
Commodities and other	109692940A	S	025304288.01	79017908	CC - NYK - Commodities	12,760,020.00
Commodities and other	87690956A	S	025294075.01	79010460	CC - NYK - Commodities	5,184,200.00
Commodities and other	87691274A	S	025232372.01	79010461	CC - NYK - Commodities	1,645,632.00
Commodities and other	87694927A	S	025296740.01	79010460	CC - NYK - Commodities	4,113,550.00
Commodities and other	108799449A	S	025336967.01	79097008	CC - NYK - Commodities	226,308.92
Commodities and other	87692836A	B	025336967.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	87692892A	B	025280454.01	79097008	CC - NYK - Commodities	11,015,415.38
Commodities and other	87692906A	S	025280454.01	79097008	CC - NYK - Commodities	11,015,415.38
Commodities and other	87693006A	B	025336967.01	79900002	CC - NYK - Commodities	9,034,830.77
Commodities and other	87693053A	S	025226291.01	79011023	CC - NYK - Commodities	17,010,000.00
Commodities and other	87693114A	B	025232661.01	79011101	CC - NYK - Commodities	20,312,250.00
Commodities and other	87693120A	B	025232661.01	79011101	CC - NYK - Commodities	20,312,250.00
Commodities and other	108801705A	S	025319237.01	79900060	CC - NYK - Commodities	1,050,107.69
Commodities and other	108705425A	S	025265802.01	79014625	CC - NYK - Commodities	285,400.00
Commodities and other	87693573A	B	025265802.01	79014625	CC - NYK - Commodities	3,424,800.00
Commodities and other	87693626A	B	025319237.01	79900078	CC - NYK - Commodities	3,222,700.00
Commodities and other	108705446A	B	025248154.01	79014655	CC - NYK - Commodities	138,475.00
Commodities and other	108705400A	B	025225632.01	79014655	CC - NYK - Commodities	521,430.00
Commodities and other	87719048A	S	025296740.01	79010460	CC - NYK - Commodities	4,124,820.00
Commodities and other	108705452A	B	025315193.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	87720847A	B	025227570.01	79010460	CC - NYK - Commodities	2,535,750.00
Commodities and other	108706028A	S	025315193.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108706049A	B	025227448.01	79014655	CC - NYK - Commodities	276,950.00
Commodities and other	87721555A	S	025225632.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	87723638A	S	025267089.01	79010151	CC - NYK - Commodities	333,900.00
Commodities and other	87723624A	S	025267089.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	87723611A	S	025267089.01	79010606	CC - NYK - Commodities	278,250.00
Commodities and other	87723643A	S	025267089.01	79010151	CC - NYK - Commodities	556,500.00
Commodities and other	87723569A	S	025267089.01	79010151	CC - NYK - Commodities	862,575.00
Commodities and other	87723998A	S	025282435.01	79097008	CC - NYK - Commodities	6,247,069.23

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108761884A	S	025232026.01	79011532	CC - NYK - Commodities	9,211,605.38
Commodities and other	108798517A	B	025232026.01	79010460	CC - NYK - Commodities	7,028,038.50
Commodities and other	87726092A	B	025257536.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	87727351A	S	025227562.01	79010606	CC - NYK - Commodities	2,805,540.00
Commodities and other	87728716A	S	025294075.01	79010460	CC - NYK - Commodities	2,592,100.00
Commodities and other	108706035A	S	025288812.01	79019983	CC - NYK - Commodities	466,200.00
Commodities and other	87729285A	B	025232661.01	79011101	CC - NYK - Commodities	20,312,250.00
Commodities and other	87729998A	B	025345133.01	79011532	CC - NYK - Commodities	5,954,550.00
Commodities and other	87730221A	S	025227570.01	79010461	CC - NYK - Commodities	6,402,880.00
Commodities and other	108617672A	B	025267949.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	108706025A	S	025935909.01	79014679	CC - NYK - Commodities	713,500.00
Commodities and other	108617644A	B	025935909.01	79014679	CC - NYK - Commodities	793,600.00
Commodities and other	87731584A	B	025232661.01	79011101	CC - NYK - Commodities	20,312,250.00
Commodities and other	108617678A	B	025337247.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108706040A	S	025284217.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	87771648A	S	025264888.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	87773691A	S	025268913.01	79011532	CC - NYK - Commodities	20,367,900.00
Commodities and other	87773698A	B	025267949.01	79011532	CC - NYK - Commodities	20,367,900.00
Commodities and other	108706063A	B	025315193.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108706078A	B	025225632.01	79014679	CC - NYK - Commodities	1,783,750.00
Commodities and other	87775337A	S	025225871.01	79011532	CC - NYK - Commodities	10,156,125.00
Commodities and other	87775356A	B	025227570.01	79011532	CC - NYK - Commodities	10,156,125.00
Commodities and other	87776346A	B	025338674.01	79011532	CC - NYK - Commodities	10,156,125.00
Commodities and other	108706055A	B	025225780.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	87776367A	S	025225871.01	79011532	CC - NYK - Commodities	10,156,125.00
Commodities and other	87777310A	B	025232661.01	79011101	CC - NYK - Commodities	20,312,250.00
Commodities and other	108706060A	B	025231192.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	108706066A	B	025225780.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108636064A	B	025234469.01	79014026	CC - NYK - Commodities	3,750,000.00
Commodities and other	108706081A	B	025267949.01	79014632	CC - NYK - Commodities	543,900.00
Commodities and other	108798504A	S	025225632.01	79010460	CC - NYK - Commodities	5,008,500.00
Commodities and other	108706092A	B	025232836.01	79011751	CC - NYK - Commodities	454,107.40
Commodities and other	87776917A	B	025226341.01	79011532	CC - NYK - Commodities	30,468,375.00
Commodities and other	87776919A	S	025226341.01	79011532	CC - NYK - Commodities	30,468,375.00
Commodities and other	109692944A	S	025304288.01	79017908	CC - NYK - Commodities	3,828,006.00
Commodities and other	108706085A	S	025261017.01	79014679	CC - NYK - Commodities	356,750.00
Commodities and other	108799425A	B	025277625.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108798516A	B	025935909.01	79010152	CC - NYK - Commodities	10,575,000.00
Commodities and other	108798508A	S	025935909.01	79010152	CC - NYK - Commodities	1,655,127.31
Commodities and other	87808867A	S	025280074.01	79093082	CC - LDN - Commodities	1,802,880.00
Commodities and other	87808868A	S	025280074.01	79093082	CC - LDN - Commodities	1,903,040.00
Commodities and other	87808869A	S	025280074.01	79093082	CC - LDN - Commodities	1,802,880.00
Commodities and other	87808870A	S	025280074.01	79093082	CC - LDN - Commodities	1,903,040.00
Commodities and other	87808871A	S	025280074.01	79093082	CC - LDN - Commodities	1,602,560.00
Commodities and other	87808872A	S	025280074.01	79093082	CC - LDN - Commodities	1,602,560.00
Commodities and other	87808873A	S	025280074.01	79093082	CC - LDN - Commodities	1,602,560.00
Commodities and other	87808875A	S	025280074.01	79093082	CC - LDN - Commodities	1,903,040.00
Commodities and other	87807235A	B	025231192.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	108706112A	B	025284944.01	79011751	CC - NYK - Commodities	14,758,490.50
Commodities and other	108706263A	B	025340647.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	108706269A	B	025271560.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108706272A	S	025227133.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	108706282A	B	025231192.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	87811036A	B	025317371.01	79019983	CC - NYK - Commodities	14,690,739.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	87816785A	S	025294075.01	79010460	CC - NYK - Commodities	5,127,850.00
Commodities and other	87816208A	B	025338674.01	79010955	CC - NYK - Commodities	10,920,800.00
Commodities and other	108706294A	B	025225632.01	79014655	CC - NYK - Commodities	802,200.00
Commodities and other	87816445A	B	025234691.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108798525A	S	025232372.01	79010461	CC - NYK - Commodities	1,078,803.20
Commodities and other	87816566A	B	025231192.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	108801748A	B	025277971.01	79900060	CC - NYK - Commodities	942,953.85
Commodities and other	108706275A	S	025227299.01	79011751	CC - NYK - Commodities	713,500.00
Commodities and other	87819084A	B	025225632.01	79011061	CC - NYK - Commodities	56,700,000.00
Commodities and other	87819338A	S	025319237.01	79900078	CC - NYK - Commodities	3,222,700.00
Commodities and other	87819373A	B	025319237.01	79900078	CC - NYK - Commodities	4,113,800.00
Commodities and other	87819433A	S	025284027.01	79900078	CC - NYK - Commodities	3,222,700.00
Commodities and other	108617664A	B	025231192.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	108706279A	S	025265802.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	87820440A	B	025267949.01	79016503	CC - LDN - Commodities	26,696,880.00
Commodities and other	108725132A	S	025267949.01	79016503	CC - LDN - Commodities	2,224,740.00
Commodities and other	87821149A	S	025332248.01	79900060	CC - NYK - Commodities	10,972,553.85
Commodities and other	87821168A	B	025332248.01	79900053	CC - NYK - Commodities	9,034,830.77
Commodities and other	109675739A	B	025257205.01	79010151	CC - NYK - Commodities	4,480,000.00
Commodities and other	87847881A	S	025226341.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	108706300A	S	025284217.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	87851490A	S	025290982.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	108706285A	S	025284217.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108706296A	S	025233354.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	87854196A	S	025267089.01	79010151	CC - NYK - Commodities	431,287.50
Commodities and other	108761901A	B	025227570.01	79011532	CC - NYK - Commodities	2,504,250.00
Commodities and other	87854447A	S	025227570.01	79011101	CC - NYK - Commodities	6,029,450.00
Commodities and other	87854802A	S	025227570.01	79011532	CC - NYK - Commodities	8,565,200.00
Commodities and other	87855200A	B	025232661.01	79011101	CC - NYK - Commodities	20,567,750.00
Commodities and other	108617651A	B	025233511.01	79011023	CC - NYK - Commodities	840,000.00
Commodities and other	108617654A	S	025233511.01	79011023	CC - NYK - Commodities	311,463.60
Commodities and other	108706305A	B	025225780.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	87860778A	B	025225632.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	108706313A	S	025216813.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	87861676A	S	025332248.01	79900060	CC - NYK - Commodities	10,972,553.85
Commodities and other	87861692A	B	025332248.01	79900060	CC - NYK - Commodities	10,929,692.31
Commodities and other	87861877A	S	025226341.01	79011101	CC - NYK - Commodities	12,058,900.00
Commodities and other	87861880A	B	025227570.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	87862068A	S	025338674.01	79011101	CC - NYK - Commodities	3,014,725.00
Commodities and other	87864056A	B	025232661.01	79011101	CC - NYK - Commodities	20,567,750.00
Commodities and other	87864200A	B	025232661.01	79010460	CC - NYK - Commodities	20,567,750.00
Commodities and other	108798537A	S	025225962.01	79010460	CC - NYK - Commodities	940,800.00
Commodities and other	87897284A	B	025232661.01	79011101	CC - NYK - Commodities	20,312,250.00
Commodities and other	108706302A	S	025226671.01	79014632	CC - NYK - Commodities	271,950.00
Commodities and other	108706705A	S	025284217.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108706707A	S	025286311.01	79014632	CC - NYK - Commodities	543,900.00
Commodities and other	108706711A	B	025286311.01	79014632	CC - NYK - Commodities	655,200.00
Commodities and other	87894984A	B	025938291.01	79011061	CC - NYK - Commodities	280,800,000.00
Commodities and other	108706714A	S	025933367.01	79014655	CC - NYK - Commodities	487,050.00
Commodities and other	87898098A	B	025337247.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	87898111A	S	025337247.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	87899432A	B	025227562.01	79011532	CC - NYK - Commodities	5,954,550.00
Commodities and other	108706717A	S	025271560.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	87902327A	B	025225749.01	79011023	CC - NYK - Commodities	19,608,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108673370A	B	025335712.01	79900078	CC - NYK - Commodities	1,393,600.00
Commodities and other	87902725A	S	025232372.01	79010461	CC - NYK - Commodities	1,645,632.00
Commodities and other	87902728A	S	025232372.01	79010152	CC - NYK - Commodities	2,639,257.06
Commodities and other	109132153A	S	025335712.01	79900078	CC - NYK - Commodities	1,393,600.00
Commodities and other	108798540A	S	025226341.01	79011101	CC - NYK - Commodities	12,678,750.00
Commodities and other	108706734A	B	025231192.01	79014632	CC - NYK - Commodities	327,600.00
Commodities and other	108798555A	S	025227570.01	79011101	CC - NYK - Commodities	5,071,500.00
Commodities and other	108798558A	S	025231192.01	79011101	CC - NYK - Commodities	1,267,875.00
Commodities and other	87903012A	S	025265802.01	79011101	CC - NYK - Commodities	3,014,725.00
Commodities and other	108617670A	B	025337247.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	87904582A	B	025232661.01	79011101	CC - NYK - Commodities	20,312,250.00
Commodities and other	87904585A	B	025232661.01	79011101	CC - NYK - Commodities	20,312,250.00
Commodities and other	87904588A	B	025232661.01	79011101	CC - NYK - Commodities	20,312,250.00
Commodities and other	87937771A	S	025318882.01	79010606	CC - NYK - Commodities	3,251,280.00
Commodities and other	87924998A	S	025226341.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	87924999A	B	025226341.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	87926228A	B	025226341.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	87926823A	S	025226648.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	108798513A	S	025227570.01	79011101	CC - NYK - Commodities	1,267,875.00
Commodities and other	108706720A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108706726A	B	025231192.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	87928011A	S	025231192.01	79014625	CC - NYK - Commodities	21,045,000.00
Commodities and other	108706741A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	87928974A	S	025232422.01	79011059	CC - NYK - Commodities	1,725,150.00
Commodities and other	87929102A	B	025277831.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	87929134A	S	025277831.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	87931107A	S	025277831.01	79097008	CC - NYK - Commodities	9,086,646.15
Commodities and other	87931145A	B	025277831.01	79097008	CC - NYK - Commodities	9,086,646.15
Commodities and other	87932085A	B	025336967.01	79097008	CC - NYK - Commodities	4,543,323.08
Commodities and other	108706747A	B	025226671.01	79019983	CC - NYK - Commodities	327,600.00
Commodities and other	87933418A	B	025232661.01	79011101	CC - NYK - Commodities	20,567,750.00
Commodities and other	87933422A	B	025232661.01	79011101	CC - NYK - Commodities	20,567,750.00
Commodities and other	87937167A	S	025232372.01	79010461	CC - NYK - Commodities	1,645,632.00
Commodities and other	108706738A	B	025284217.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	87934483A	S	025338674.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	108706752A	S	025269952.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	87934941A	S	025227133.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	87934951A	B	025227133.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	108706757A	S	025314147.01	79014655	CC - NYK - Commodities	1,088,700.00
Commodities and other	108706760A	B	025314147.01	79014655	CC - NYK - Commodities	1,169,925.00
Commodities and other	87935591A	S	025336645.01	79011061	CC - NYK - Commodities	22,705,200.00
Commodities and other	87935605A	B	025336645.01	79011061	CC - NYK - Commodities	72,000,000.00
Commodities and other	108636068A	B	025234469.01	79014026	CC - NYK - Commodities	5,175,000.00
Commodities and other	87936859A	S	025267089.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108706745A	B	025226671.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	87937159A	B	025941873.01	79011061	CC - NYK - Commodities	40,624,500.00
Commodities and other	109721368A	B	025266990.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	108636101A	B	025268889.01	79014026	CC - NYK - Commodities	150,000.00
Commodities and other	108707463A	S	025233545.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	87973423A	S	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108707460A	S	025226671.01	79014625	CC - NYK - Commodities	2,104,500.00
Commodities and other	108617657A	B	025234584.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	108617675A	S	025234584.01	79011003	CC - NYK - Commodities	3,968,000.00
Commodities and other	108617681A	B	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108617684A	S	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	108707475A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	87978688A	B	025231408.01	79014026	CC - NYK - Commodities	117,165,000.00
Commodities and other	108707469A	B	025253782.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	108613299A	B	025231408.01	79014026	CC - NYK - Commodities	12,300,800.00
Commodities and other	108707472A	B	025231192.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	87981117A	B	025941873.01	79011061	CC - NYK - Commodities	40,624,500.00
Commodities and other	87980501A	S	025288812.01	79019983	CC - NYK - Commodities	9,324,000.00
Commodities and other	108707482A	S	025265802.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108798523A	S	025225632.01	79010460	CC - NYK - Commodities	2,504,250.00
Commodities and other	108707486A	S	025233354.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108707478A	B	025234691.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	87985407A	S	025226341.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	87985750A	S	025336967.01	79010872	CC - NYK - Commodities	10,929,692.31
Commodities and other	87985828A	B	025337247.01	79011150	CC - NYK - Commodities	10,183,950.00
Commodities and other	108707520A	B	025234691.01	79014632	CC - NYK - Commodities	699,000.00
Commodities and other	108707542A	S	025225780.01	79014632	CC - NYK - Commodities	709,042.00
Commodities and other	108707499A	B	025233511.01	79014632	CC - NYK - Commodities	679,875.00
Commodities and other	108707503A	S	025233511.01	79014632	CC - NYK - Commodities	699,000.00
Commodities and other	87986342A	B	025340225.01	79014045	CC - NYK - Commodities	19,840,000.00
Commodities and other	108707548A	B	025267949.01	79014625	CC - NYK - Commodities	350,750.00
Commodities and other	87986673A	B	025232661.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	87987521A	B	025232661.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	87987725A	S	025226341.01	79019983	CC - NYK - Commodities	9,324,000.00
Commodities and other	87987789A	B	025336967.01	79900060	CC - NYK - Commodities	5,486,276.92
Commodities and other	87987808A	S	025336967.01	79900060	CC - NYK - Commodities	5,464,846.15
Commodities and other	108798552A	S	025338674.01	79010460	CC - NYK - Commodities	2,504,250.00
Commodities and other	88018888A	S	025277971.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	88019176A	B	025340225.01	79014045	CC - NYK - Commodities	19,840,000.00
Commodities and other	108707513A	B	025234584.01	79011003	CC - NYK - Commodities	2,172,240.00
Commodities and other	88021861A	B	025234584.01	79011003	CC - NYK - Commodities	26,066,880.00
Commodities and other	88021862A	B	025234584.01	79011003	CC - NYK - Commodities	25,231,500.00
Commodities and other	108707530A	B	025234584.01	79011003	CC - NYK - Commodities	2,102,625.00
Commodities and other	108617660A	S	025234584.01	79011003	CC - NYK - Commodities	7,142,400.00
Commodities and other	88021895A	S	025234584.01	79011003	CC - NYK - Commodities	85,708,800.00
Commodities and other	109715606A	B	025297318.01	79010151	CC - NYK - Commodities	4,089,162.00
Commodities and other	88022704A	B	025297318.01	79011061	CC - NYK - Commodities	4,570,256.25
Commodities and other	108707545A	S	025340647.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88023746A	B	025268913.01	79010460	CC - NYK - Commodities	10,283,875.00
Commodities and other	108708563A	S	025216813.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108708570A	S	025225780.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88029126A	S	025935909.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	88029645A	S	025338674.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	108708608A	B	025257205.01	79019983	CC - NYK - Commodities	145,740.00
Commodities and other	88030122A	B	025941873.01	79011061	CC - NYK - Commodities	40,624,500.00
Commodities and other	108708598A	B	025234584.01	79011003	CC - NYK - Commodities	1,737,792.00
Commodities and other	88030075A	B	025234584.01	79011003	CC - NYK - Commodities	20,853,504.00
Commodities and other	88030077A	B	025234584.01	79011003	CC - NYK - Commodities	20,185,200.00
Commodities and other	108708613A	B	025234584.01	79011003	CC - NYK - Commodities	1,682,100.00
Commodities and other	88030170A	S	025338674.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	88030175A	S	025225632.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	88030192A	S	025338674.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	88030224A	B	025338674.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	108708642A	B	025337247.01	79019983	CC - NYK - Commodities	466,200.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	88030657A	S	025227570.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	88030752A	S	025216813.01	79011751	CC - NYK - Commodities	6,427,546.56
Commodities and other	108708639A	S	025226671.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	88031363A	S	025338674.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	88031398A	S	025226341.01	79019983	CC - NYK - Commodities	9,324,000.00
Commodities and other	109715597A	B	025337247.01	79010606	CC - NYK - Commodities	4,646,775.00
Commodities and other	108798961A	B	025936030.01	79010465	CC - NYK - Commodities	3,506,400.00
Commodities and other	88031996A	S	025231895.01	79010460	CC - NYK - Commodities	11,909,100.00
Commodities and other	88032017A	S	025268913.01	79010460	CC - NYK - Commodities	2,977,275.00
Commodities and other	88034169A	S	025309741.01	79010461	CC - NYK - Commodities	2,347,524.00
Commodities and other	108798543A	S	025232372.01	79010461	CC - NYK - Commodities	1,078,803.20
Commodities and other	88032511A	S	025253782.01	79014655	CC - NYK - Commodities	9,523,200.00
Commodities and other	88032564A	S	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	88032577A	S	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	88032628A	B	025336967.01	79097008	CC - NYK - Commodities	25,074,000.00
Commodities and other	88032698A	B	025277971.01	79097008	CC - NYK - Commodities	7,171,384.62
Commodities and other	88032742A	S	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	88032799A	S	025277971.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	88032828A	B	025277971.01	79097008	CC - NYK - Commodities	7,171,384.62
Commodities and other	108708617A	S	025231192.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	88033807A	S	025938457.01	79019980	CC - NYK - Commodities	4,392,964.80
Commodities and other	88033844A	S	025332040.01	79019980	CC - NYK - Commodities	1,192,060.80
Commodities and other	88033885A	S	025938457.01	79019980	CC - NYK - Commodities	5,077,832.76
Commodities and other	88033917A	S	025332040.01	79019980	CC - NYK - Commodities	1,384,863.48
Commodities and other	88033984A	S	025288812.01	79019983	CC - NYK - Commodities	9,324,000.00
Commodities and other	108708624A	B	025248154.01	79019983	CC - NYK - Commodities	155,400.00
Commodities and other	108708645A	B	025272311.01	79019983	CC - NYK - Commodities	580,853.19
Commodities and other	108708630A	B	025231192.01	79019983	CC - NYK - Commodities	310,800.00
Commodities and other	88035675A	S	025234949.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	88037606A	S	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108708660A	B	025257536.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	88071942A	S	025227133.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	88072063A	S	025231192.01	79019983	CC - NYK - Commodities	19,580,400.00
Commodities and other	88072073A	B	025231192.01	79019983	CC - NYK - Commodities	23,587,200.00
Commodities and other	88072193A	S	025226341.01	79019983	CC - NYK - Commodities	19,656,000.00
Commodities and other	88072220A	B	025226341.01	79019983	CC - NYK - Commodities	21,861,000.00
Commodities and other	88073876A	S	025338674.01	79010460	CC - NYK - Commodities	1,266,037.50
Commodities and other	88075358A	S	025226341.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	88077197A	S	025225632.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	108708627A	S	025314147.01	79014655	CC - NYK - Commodities	806,020.00
Commodities and other	108708633A	B	025314147.01	79014655	CC - NYK - Commodities	866,155.00
Commodities and other	88080569A	B	025941873.01	79011061	CC - NYK - Commodities	40,624,500.00
Commodities and other	108709144A	S	025340647.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108709149A	B	025257536.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	108709154A	B	025227133.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108709168A	B	025248154.01	79019983	CC - NYK - Commodities	310,800.00
Commodities and other	108709174A	B	025257536.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	88081655A	B	025338674.01	79010460	CC - NYK - Commodities	10,283,875.00
Commodities and other	108709213A	S	025232836.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88083138A	S	025337247.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	88083362A	S	025336645.01	79010461	CC - NYK - Commodities	5,954,550.00
Commodities and other	88083395A	S	025338674.01	79010461	CC - NYK - Commodities	5,954,550.00
Commodities and other	88083400A	B	025338674.01	79010461	CC - NYK - Commodities	5,954,550.00
Commodities and other	88083402A	B	025225632.01	79010461	CC - NYK - Commodities	5,954,550.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108709224A	B	025234584.01	79011003	CC - NYK - Commodities	2,172,240.00
Commodities and other	108709251A	S	025227133.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108709234A	S	025227299.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	108709163A	S	025225780.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88084347A	B	025253782.01	79014655	CC - NYK - Commodities	9,523,200.00
Commodities and other	108709159A	S	025314147.01	79014655	CC - NYK - Commodities	553,900.00
Commodities and other	108709171A	B	025314147.01	79014655	CC - NYK - Commodities	595,225.00
Commodities and other	88084677A	S	025288812.01	79019983	CC - NYK - Commodities	3,729,600.00
Commodities and other	108709254A	B	025234584.01	79011003	CC - NYK - Commodities	2,172,240.00
Commodities and other	88084989A	B	025234584.01	79011003	CC - NYK - Commodities	26,066,880.00
Commodities and other	88084990A	B	025234584.01	79011003	CC - NYK - Commodities	26,066,880.00
Commodities and other	88084991A	B	025234584.01	79011003	CC - NYK - Commodities	13,033,440.00
Commodities and other	88084992A	B	025234584.01	79011003	CC - NYK - Commodities	13,033,440.00
Commodities and other	108636106A	B	025267949.01	79014026	CC - NYK - Commodities	10,500,000.00
Commodities and other	108636090A	B	025233354.01	79014026	CC - NYK - Commodities	2,625,000.00
Commodities and other	108636347A	B	025267949.01	79014026	CC - NYK - Commodities	238,080.00
Commodities and other	108636352A	B	025233354.01	79014026	CC - NYK - Commodities	59,520.00
Commodities and other	108618175A	S	025231192.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	88085235A	S	025225632.01	79011061	CC - NYK - Commodities	100,000,000.00
Commodities and other	88085234A	S	025225632.01	79011061	CC - NYK - Commodities	8,347,500.00
Commodities and other	108618170A	S	025234584.01	79011003	CC - NYK - Commodities	7,936,000.00
Commodities and other	88085698A	S	025234584.01	79011003	CC - NYK - Commodities	95,232,000.00
Commodities and other	88085703A	S	025234584.01	79011003	CC - NYK - Commodities	47,616,000.00
Commodities and other	108709259A	B	025234584.01	79011003	CC - NYK - Commodities	4,205,250.00
Commodities and other	88085723A	B	025234584.01	79011003	CC - NYK - Commodities	50,463,000.00
Commodities and other	88085724A	B	025234584.01	79011003	CC - NYK - Commodities	25,231,500.00
Commodities and other	88085868A	B	025232661.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	108725135A	B	025271560.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	88113794A	S	025271560.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	88114257A	S	025336645.01	79011061	CC - NYK - Commodities	240,000,000.00
Commodities and other	88114332A	S	025336645.01	79011061	CC - NYK - Commodities	12,521,250.00
Commodities and other	108725117A	B	025227133.01	79011330	CC - LDN - Commodities	1,339,072.20
Commodities and other	88114892A	S	025227133.01	79011330	CC - LDN - Commodities	16,068,866.40
Commodities and other	88115867A	S	025336967.01	79097008	CC - NYK - Commodities	7,822,230.77
Commodities and other	108798964A	B	025936030.01	79011398	CC - NYK - Commodities	3,855,000.00
Commodities and other	108636363A	B	025240870.01	79014026	CC - NYK - Commodities	7,875,000.00
Commodities and other	88126045A	B	025240870.01	79014026	CC - NYK - Commodities	94,500,000.00
Commodities and other	88126076A	B	025240870.01	79014026	CC - NYK - Commodities	94,500,000.00
Commodities and other	88121707A	S	025336967.01	79097008	CC - NYK - Commodities	7,822,230.77
Commodities and other	88126110A	B	025240870.01	79014026	CC - NYK - Commodities	94,500,000.00
Commodities and other	88122584A	B	025326489.01	79014045	CC - NYK - Commodities	9,523,200.00
Commodities and other	88122787A	B	025326489.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	88122923A	B	025326489.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	88122950A	B	025326489.01	79014007	CC - NYK - Commodities	28,569,600.00
Commodities and other	88122980A	B	025326489.01	79014007	CC - NYK - Commodities	28,569,600.00
Commodities and other	88123831A	S	025225632.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	88124472A	S	025225632.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	88124480A	S	025268913.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	88125096A	B	025232661.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	88125097A	B	025232661.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	108709177A	S	025225780.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108709408A	S	025226648.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	88167489A	B	025294141.01	79900053	CC - NYK - Commodities	19,322,538.46
Commodities and other	108709411A	S	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108709421A	B	025226648.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108709416A	B	025233354.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108709426A	B	025226671.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108709434A	S	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108709432A	S	025265802.01	79014625	CC - NYK - Commodities	446,357.40
Commodities and other	88179041A	S	025232372.01	79010606	CC - NYK - Commodities	2,639,257.06
Commodities and other	88179063A	S	025232372.01	79010461	CC - NYK - Commodities	1,645,632.00
Commodities and other	88181711A	S	025267907.01	79010461	CC - NYK - Commodities	10,513,760.00
Commodities and other	108636366A	B	025240870.01	79014026	CC - NYK - Commodities	2,575,000.00
Commodities and other	108709440A	S	025248154.01	79014655	CC - NYK - Commodities	830,850.00
Commodities and other	88179524A	S	025284498.01	79097008	CC - NYK - Commodities	2,185,938.46
Commodities and other	108709495A	B	025248154.01	79019983	CC - NYK - Commodities	310,800.00
Commodities and other	88180458A	B	025240870.01	79014026	CC - NYK - Commodities	30,900,000.00
Commodities and other	108799452A	B	025285826.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	108709424A	S	025284217.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108709437A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108709444A	S	025226341.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88218531A	B	025227570.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	88220256A	S	025337247.01	79011532	CC - NYK - Commodities	3,014,725.00
Commodities and other	108636398A	B	025227661.01	79014007	CC - NYK - Commodities	28,966,400.00
Commodities and other	108709502A	S	025225780.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108798989A	S	025227570.01	79010460	CC - NYK - Commodities	2,504,250.00
Commodities and other	108709510A	S	025225780.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88227003A	B	025315193.01	79010606	CC - NYK - Commodities	2,977,275.00
Commodities and other	108709518A	S	025232836.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88227649A	B	025257205.01	79014026	CC - NYK - Commodities	151,200,000.00
Commodities and other	108636356A	S	025257205.01	79014026	CC - NYK - Commodities	12,600,000.00
Commodities and other	88228091A	S	025257205.01	79014026	CC - NYK - Commodities	75,300,000.00
Commodities and other	88228150A	B	025257205.01	79014026	CC - NYK - Commodities	75,300,000.00
Commodities and other	88228771A	B	025232661.01	79010460	CC - NYK - Commodities	102,838,750.00
Commodities and other	88228773A	B	025232661.01	79010460	CC - NYK - Commodities	123,406,500.00
Commodities and other	108798998A	S	025232372.01	79010461	CC - NYK - Commodities	1,045,090.60
Commodities and other	88229038A	B	025337247.01	79011003	CC - NYK - Commodities	9,343,908.00
Commodities and other	88229188A	S	025225632.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	88229221A	B	025337247.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	108709525A	S	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88229908A	B	025277625.01	79097008	CC - NYK - Commodities	5,486,276.92
Commodities and other	88229927A	S	025277625.01	79097008	CC - NYK - Commodities	5,486,276.92
Commodities and other	88230645A	B	025277963.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	88230836A	B	025226341.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	88231641A	B	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	88231738A	S	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108605923A	S	025337247.01	79010999	CC - NYK - Commodities	2,103,040.00
Commodities and other	88232251A	S	025231192.01	79010999	CC - NYK - Commodities	12,618,240.00
Commodities and other	108801757A	S	025277625.01	79900062	CC - NYK - Commodities	942,953.85
Commodities and other	108709884A	S	025226341.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108709894A	S	025228073.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	88277396A	S	025257536.01	79014625	CC - NYK - Commodities	16,068,866.40
Commodities and other	88283983A	S	025332115.01	79004821	CC - LDN - Commodities	531,586.61
Commodities and other	88285919A	B	025339466.01	79014045	CC - NYK - Commodities	71,916,680.00
Commodities and other	108618180A	B	025284217.01	79011023	CC - NYK - Commodities	1,566,600.00
Commodities and other	108618183A	S	025284217.01	79011023	CC - NYK - Commodities	476,094.36
Commodities and other	88280203A	B	025231192.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	88284126A	S	025267907.01	79010151	CC - NYK - Commodities	5,119,800.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	88284151A	S	025267907.01	79010461	CC - NYK - Commodities	5,256,880.00
Commodities and other	88283890A	B	025336967.01	79014747	CC - NYK - Commodities	7,171,384.62
Commodities and other	88283955A	S	025336967.01	79014747	CC - NYK - Commodities	7,171,384.62
Commodities and other	88285555A	S	025296997.01	79097008	CC - NYK - Commodities	4,852,729.81
Commodities and other	88286408A	B	025240870.01	79014026	CC - NYK - Commodities	30,300,000.00
Commodities and other	88286457A	B	025240870.01	79014026	CC - NYK - Commodities	30,300,000.00
Commodities and other	88286653A	B	025225871.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	88287187A	S	025267089.01	79014625	CC - NYK - Commodities	285,400.00
Commodities and other	88287188A	S	025267089.01	79014625	CC - NYK - Commodities	428,100.00
Commodities and other	88289504A	B	025289950.01	79097123	CC - NYK - Commodities	1,594,600.00
Commodities and other	88289522A	S	025286840.01	79097123	CC - NYK - Commodities	1,594,600.00
Commodities and other	108798979A	S	025268913.01	79010606	CC - NYK - Commodities	2,535,750.00
Commodities and other	108709896A	S	025233511.01	79019975	CC - NYK - Commodities	679,875.00
Commodities and other	88321204A	B	025337247.01	79011061	CC - NYK - Commodities	60,600,000.00
Commodities and other	88321432A	S	025337247.01	79011061	CC - NYK - Commodities	30,000,000.00
Commodities and other	88321469A	S	025337247.01	79011061	CC - NYK - Commodities	30,750,000.00
Commodities and other	88321565A	B	025284944.01	79011061	CC - NYK - Commodities	60,600,000.00
Commodities and other	88321634A	S	025284944.01	79011061	CC - NYK - Commodities	30,000,000.00
Commodities and other	88321743A	S	025284944.01	79011061	CC - NYK - Commodities	30,750,000.00
Commodities and other	108709888A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88326007A	S	025294075.01	79010460	CC - NYK - Commodities	6,762,000.00
Commodities and other	108709905A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88323600A	S	025336645.01	79011061	CC - NYK - Commodities	13,077,750.00
Commodities and other	108709929A	S	025225780.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	88324126A	S	025336645.01	79011061	CC - NYK - Commodities	13,077,750.00
Commodities and other	88324128A	S	025336645.01	79011061	CC - NYK - Commodities	13,077,750.00
Commodities and other	88326864A	S	025225871.01	79011532	CC - NYK - Commodities	5,954,550.00
Commodities and other	108709878A	B	025284217.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108709932A	S	025267949.01	79011003	CC - NYK - Commodities	868,896.00
Commodities and other	108709903A	S	025231192.01	79011003	CC - NYK - Commodities	4,205,250.00
Commodities and other	88328584A	B	025227570.01	79011532	CC - NYK - Commodities	15,234,187.50
Commodities and other	88329113A	B	025225749.01	79011023	CC - NYK - Commodities	20,569,500.00
Commodities and other	88329743A	B	025231192.01	79011532	CC - NYK - Commodities	5,078,062.50
Commodities and other	88332994A	S	025267907.01	79010461	CC - NYK - Commodities	7,085,360.00
Commodities and other	88332930A	S	025267089.01	79014625	CC - NYK - Commodities	963,225.00
Commodities and other	88332998A	S	025267089.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	108900298A	S	025277831.01	79097008	CC - NYK - Commodities	7,677,600.00
Commodities and other	88431641A	B	025315193.01	79010151	CC - NYK - Commodities	4,201,575.00
Commodities and other	108709923A	B	025315193.01	79019983	CC - NYK - Commodities	327,600.00
Commodities and other	108709936A	S	025315193.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	88438529A	S	025234584.01	79011003	CC - NYK - Commodities	95,232,000.00
Commodities and other	88438625A	B	025234584.01	79011003	CC - NYK - Commodities	50,463,000.00
Commodities and other	88438673A	B	025234584.01	79011003	CC - NYK - Commodities	52,133,760.00
Commodities and other	88438728A	S	025234584.01	79011003	CC - NYK - Commodities	47,616,000.00
Commodities and other	88438883A	B	025234584.01	79011003	CC - NYK - Commodities	25,231,500.00
Commodities and other	88438961A	B	025234584.01	79011003	CC - NYK - Commodities	26,066,880.00
Commodities and other	109301441A	B	025936287.01	79097169	CC - NYK - Commodities	54,450,477.35
Commodities and other	108709908A	B	025227133.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108709927A	B	025336645.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108789471A	B	025265802.01	79011532	CC - NYK - Commodities	5,008,500.00
Commodities and other	108710187A	B	025233545.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88500780A	S	025318577.01	79097008	CC - NYK - Commodities	11,417,969.23
Commodities and other	109723016A	B	025268616.01	79011061	CC - NYK - Commodities	9,499,000.00
Commodities and other	109723011A	B	025268616.01	79011061	CC - NYK - Commodities	3,799,600.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108710496A	B	025336645.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	109713449A	B	025267949.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	88503536A	B	025232968.01	79014045	CC - NYK - Commodities	3,025,000.00
Commodities and other	88506852A	B	025336645.01	79010151	CC - NYK - Commodities	6,600,000.00
Commodities and other	88504453A	B	025240870.01	79014026	CC - NYK - Commodities	29,700,000.00
Commodities and other	88504490A	B	025240870.01	79014026	CC - NYK - Commodities	30,000,000.00
Commodities and other	88504533A	B	025240870.01	79014026	CC - NYK - Commodities	30,000,000.00
Commodities and other	108636407A	S	025265802.01	79014026	CC - NYK - Commodities	6,265,000.00
Commodities and other	88505075A	B	025265802.01	79014026	CC - NYK - Commodities	75,180,000.00
Commodities and other	108710499A	S	025293929.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108710184A	B	025336645.01	79019983	CC - NYK - Commodities	155,400.00
Commodities and other	108710193A	B	025231192.01	79019983	CC - NYK - Commodities	155,400.00
Commodities and other	88506957A	S	025267089.01	79014625	CC - NYK - Commodities	5,351,250.00
Commodities and other	88508104A	B	025336967.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	88508120A	S	025336967.01	79097008	CC - NYK - Commodities	7,171,384.62
Commodities and other	88539108A	B	025232687.01	79010606	CC - NYK - Commodities	2,805,540.00
Commodities and other	108710505A	B	025248154.01	79019983	CC - NYK - Commodities	621,600.00
Commodities and other	109675742A	S	025257205.01	79011061	CC - NYK - Commodities	5,675,000.00
Commodities and other	88540134A	B	025227562.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	108710485A	S	025268913.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	108710488A	S	025226341.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	108710491A	S	025248154.01	79014632	CC - NYK - Commodities	271,950.00
Commodities and other	108710197A	S	025248154.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108710508A	S	025271560.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	88544605A	B	025228073.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	108710201A	B	025284217.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	88545056A	S	025296740.01	79010460	CC - NYK - Commodities	4,124,820.00
Commodities and other	108710206A	S	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108710520A	S	025233354.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88548776A	B	025331935.01	79019980	CC - NYK - Commodities	4,759,965.00
Commodities and other	88548804A	B	025331935.01	79019980	CC - NYK - Commodities	1,708,528.50
Commodities and other	88548401A	S	025234584.01	79011003	CC - NYK - Commodities	38,092,800.00
Commodities and other	88548607A	S	025234584.01	79011003	CC - NYK - Commodities	23,808,000.00
Commodities and other	88548431A	B	025234584.01	79011003	CC - NYK - Commodities	12,615,750.00
Commodities and other	88548413A	B	025234584.01	79011003	CC - NYK - Commodities	20,185,200.00
Commodities and other	88548411A	B	025234584.01	79011003	CC - NYK - Commodities	20,853,504.00
Commodities and other	88548443A	B	025234584.01	79011003	CC - NYK - Commodities	13,033,440.00
Commodities and other	108710204A	S	025231606.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	108798993A	S	025232372.01	79010461	CC - NYK - Commodities	1,078,803.20
Commodities and other	108710409A	S	025231192.01	79014625	CC - NYK - Commodities	7,135,000.00
Commodities and other	108710551A	B	025225632.01	79014655	CC - NYK - Commodities	276,950.00
Commodities and other	108710397A	B	025336645.01	79019983	CC - NYK - Commodities	310,800.00
Commodities and other	108710412A	S	025227471.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	108798974A	S	025232372.01	79010152	CC - NYK - Commodities	2,891,000.00
Commodities and other	95928667A	S	025213570.01	79099011	CC - LDN - Commodities	416,228.59
Commodities and other	108710401A	S	025227448.01	79014655	CC - NYK - Commodities	276,950.00
Commodities and other	108618213A	S	025231606.01	79011003	CC - NYK - Commodities	2,669,688.00
Commodities and other	88594405A	S	025216813.01	79011061	CC - NYK - Commodities	7,200,000.00
Commodities and other	88594988A	S	025935909.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	108710808A	S	025226341.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	108710811A	S	025267949.01	79014679	CC - NYK - Commodities	1,427,000.00
Commodities and other	88597107A	B	025315193.01	79011392	CC - NYK - Commodities	22,500,000.00
Commodities and other	88597230A	B	025315193.01	79011392	CC - NYK - Commodities	3,428,400.00
Commodities and other	88624300A	S	025253758.01	79019983	CC - NYK - Commodities	6,704,040.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109755213A	S	025296997.01	79097008	CC - NYK - Commodities	5,486,276.92
Commodities and other	88627071A	S	025225632.01	79010460	CC - NYK - Commodities	18,088,350.00
Commodities and other	88627193A	B	025253758.01	79019983	CC - NYK - Commodities	7,301,120.00
Commodities and other	88627124A	S	025268913.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	108710837A	B	025226341.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108636361A	B	025227661.01	79014026	CC - NYK - Commodities	28,966,400.00
Commodities and other	88630332A	B	025328295.01	79097008	CC - NYK - Commodities	5,486,276.92
Commodities and other	108710819A	B	025233545.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108636419A	B	025943556.01	79014045	CC - NYK - Commodities	18,705,000.00
Commodities and other	88633435A	B	025232661.01	79010460	CC - NYK - Commodities	20,567,750.00
Commodities and other	88633436A	B	025232661.01	79010460	CC - NYK - Commodities	20,567,750.00
Commodities and other	108710816A	B	025233545.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108710843A	S	025226671.01	79011003	CC - NYK - Commodities	1,293,075.00
Commodities and other	108618189A	S	025234584.01	79011003	CC - NYK - Commodities	3,968,000.00
Commodities and other	88634070A	S	025234584.01	79011003	CC - NYK - Commodities	47,616,000.00
Commodities and other	88634104A	S	025234584.01	79011003	CC - NYK - Commodities	23,808,000.00
Commodities and other	88634084A	B	025234584.01	79011003	CC - NYK - Commodities	13,033,440.00
Commodities and other	108710822A	B	025234584.01	79011003	CC - NYK - Commodities	2,172,240.00
Commodities and other	88634063A	B	025234584.01	79011003	CC - NYK - Commodities	26,066,880.00
Commodities and other	108710834A	B	025234584.01	79011003	CC - NYK - Commodities	2,102,625.00
Commodities and other	88634069A	B	025234584.01	79011003	CC - NYK - Commodities	25,231,500.00
Commodities and other	88634103A	B	025234584.01	79011003	CC - NYK - Commodities	12,615,750.00
Commodities and other	108710848A	B	025233511.01	79014632	CC - NYK - Commodities	1,398,000.00
Commodities and other	108710825A	S	025233511.01	79014632	CC - NYK - Commodities	1,418,084.00
Commodities and other	88635259A	B	025336645.01	79011061	CC - NYK - Commodities	196,000,000.00
Commodities and other	88635276A	B	025336645.01	79011061	CC - NYK - Commodities	56,582,137.50
Commodities and other	88635962A	S	025232372.01	79010461	CC - NYK - Commodities	1,645,632.00
Commodities and other	88636010A	S	025232372.01	79010606	CC - NYK - Commodities	2,639,257.06
Commodities and other	108656994A	B	025250788.01	79014026	CC - NYK - Commodities	3,100,000.00
Commodities and other	88636543A	S	025225871.01	79011061	CC - NYK - Commodities	280,000,000.00
Commodities and other	88636961A	S	025225871.01	79011061	CC - NYK - Commodities	19,477,500.00
Commodities and other	88636980A	S	025225871.01	79011061	CC - NYK - Commodities	3,895,500.00
Commodities and other	88636981A	S	025225871.01	79011061	CC - NYK - Commodities	56,000,000.00
Commodities and other	88637194A	S	025231192.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	88638170A	S	025336645.01	79011061	CC - NYK - Commodities	8,347,500.00
Commodities and other	88638178A	B	025336645.01	79011061	CC - NYK - Commodities	8,347,500.00
Commodities and other	108710840A	S	025253758.01	79019983	CC - NYK - Commodities	1,129,485.00
Commodities and other	88640909A	S	025253758.01	79019983	CC - NYK - Commodities	13,298,775.00
Commodities and other	108618197A	B	025253758.01	79019983	CC - NYK - Commodities	1,230,080.00
Commodities and other	88639729A	B	025253758.01	79019983	CC - NYK - Commodities	14,483,200.00
Commodities and other	108799001A	S	025268913.01	79010460	CC - NYK - Commodities	1,267,875.00
Commodities and other	108710854A	S	025225632.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	108710857A	S	025340647.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108710845A	B	025233511.01	79014632	CC - NYK - Commodities	1,398,000.00
Commodities and other	108710860A	S	025233511.01	79014632	CC - NYK - Commodities	1,418,084.00
Commodities and other	109484051A	B	025340225.01	79014045	CC - NYK - Commodities	2,547,456.00
Commodities and other	88677807A	B	025232661.01	79010460	CC - NYK - Commodities	20,567,750.00
Commodities and other	108711142A	S	025227299.01	79019983	CC - NYK - Commodities	182,175.00
Commodities and other	108711149A	S	025231606.01	79011003	CC - NYK - Commodities	1,724,100.00
Commodities and other	88677809A	B	025232661.01	79010460	CC - NYK - Commodities	20,567,750.00
Commodities and other	88677283A	S	025232372.01	79010461	CC - NYK - Commodities	1,645,632.00
Commodities and other	108618217A	S	025234584.01	79011003	CC - NYK - Commodities	3,968,000.00
Commodities and other	88677932A	S	025234584.01	79011003	CC - NYK - Commodities	47,616,000.00
Commodities and other	88677939A	S	025234584.01	79011003	CC - NYK - Commodities	23,808,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	88677933A	B	025234584.01	79011003	CC - NYK - Commodities	12,615,750.00
Commodities and other	88677902A	B	025234584.01	79011003	CC - NYK - Commodities	25,231,500.00
Commodities and other	108711145A	B	025234584.01	79011003	CC - NYK - Commodities	2,102,625.00
Commodities and other	108711130A	B	025234584.01	79011003	CC - NYK - Commodities	2,172,240.00
Commodities and other	88677918A	B	025234584.01	79011003	CC - NYK - Commodities	26,066,880.00
Commodities and other	88677934A	B	025234584.01	79011003	CC - NYK - Commodities	13,033,440.00
Commodities and other	88679032A	B	025231408.01	79014026	CC - NYK - Commodities	279,225,000.00
Commodities and other	88681230A	S	025267089.01	79010151	CC - NYK - Commodities	848,662.50
Commodities and other	88680857A	S	025277831.01	79097008	CC - NYK - Commodities	6,268,500.00
Commodities and other	88683671A	B	025232661.01	79010460	CC - NYK - Commodities	20,567,750.00
Commodities and other	109484053A	B	025943929.01	79014045	CC - NYK - Commodities	23,808.00
Commodities and other	88719459A	S	025225780.01	79011061	CC - NYK - Commodities	60,000,000.00
Commodities and other	88719488A	B	025284944.01	79011061	CC - NYK - Commodities	5,342,400.00
Commodities and other	88719527A	S	025284944.01	79011061	CC - NYK - Commodities	60,000,000.00
Commodities and other	88719577A	B	025225780.01	79011061	CC - NYK - Commodities	5,342,400.00
Commodities and other	88719658A	S	025284217.01	79011061	CC - NYK - Commodities	120,000,000.00
Commodities and other	88719687A	B	025284217.01	79011061	CC - NYK - Commodities	10,684,800.00
Commodities and other	108711133A	B	025226671.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108711136A	B	025226671.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	88722550A	B	025226341.01	79010461	CC - NYK - Commodities	11,909,100.00
Commodities and other	108711170A	B	025227299.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108613688A	B	025943556.01	79014026	CC - NYK - Commodities	170,000.00
Commodities and other	88728500A	B	025226341.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108711176A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88730863A	B	025284217.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	88730866A	B	025284944.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108711180A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88731255A	S	025280454.01	79900053	CC - NYK - Commodities	9,034,830.77
Commodities and other	109713502A	B	025267949.01	79011150	CC - NYK - Commodities	9,293,550.00
Commodities and other	108711139A	S	025340647.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108711152A	B	025248154.01	79019983	CC - NYK - Commodities	1,093,050.00
Commodities and other	108711155A	B	025290982.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	88765946A	B	025231192.01	79010461	CC - NYK - Commodities	2,977,275.00
Commodities and other	109713419A	B	025338674.01	79011532	CC - NYK - Commodities	9,293,550.00
Commodities and other	88765981A	S	025231192.01	79010460	CC - NYK - Commodities	2,977,275.00
Commodities and other	88768634A	S	025256561.01	79011532	CC - NYK - Commodities	17,064,480.00
Commodities and other	88768635A	S	025256561.01	79011532	CC - NYK - Commodities	17,064,480.00
Commodities and other	109723019A	S	025256561.01	79011061	CC - NYK - Commodities	17,471,874.00
Commodities and other	88768640A	S	025256561.01	79011061	CC - NYK - Commodities	19,093,515.00
Commodities and other	88772160A	B	025333287.01	79014045	CC - NYK - Commodities	22,522,500.00
Commodities and other	88772227A	B	025257981.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	88772228A	S	025257981.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	88772229A	B	025257981.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	88772230A	S	025257981.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	88772620A	S	025336967.01	79097008	CC - NYK - Commodities	3,686,092.31
Commodities and other	108618223A	S	025234584.01	79011003	CC - NYK - Commodities	2,856,960.00
Commodities and other	88773724A	S	025234584.01	79011003	CC - NYK - Commodities	47,616,000.00
Commodities and other	88773732A	S	025234584.01	79011003	CC - NYK - Commodities	23,808,000.00
Commodities and other	108711161A	B	025234584.01	79011003	CC - NYK - Commodities	1,513,890.00
Commodities and other	88773726A	B	025234584.01	79011003	CC - NYK - Commodities	12,615,750.00
Commodities and other	88773715A	B	025234584.01	79011003	CC - NYK - Commodities	25,231,500.00
Commodities and other	108711158A	B	025234584.01	79011003	CC - NYK - Commodities	1,564,012.80
Commodities and other	88773709A	B	025234584.01	79011003	CC - NYK - Commodities	26,066,880.00
Commodities and other	88773727A	B	025234584.01	79011003	CC - NYK - Commodities	13,033,440.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	88774387A	S	025227570.01	79011532	CC - NYK - Commodities	3,014,725.00
Commodities and other	88774397A	S	025257981.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	108711186A	S	025227299.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	88777131A	B	025277971.01	79097008	CC - NYK - Commodities	8,226,000.00
Commodities and other	88777799A	B	025943556.01	79014026	CC - NYK - Commodities	2,052,000.00
Commodities and other	108715170A	B	025280223.01	79014702	CC - NYK - Commodities	179,750.03
Commodities and other	88800221A	S	025231192.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	88809075A	S	025336967.01	79010872	CC - NYK - Commodities	21,859,384.62
Commodities and other	88809124A	B	025336967.01	79010872	CC - NYK - Commodities	21,859,384.62
Commodities and other	88809512A	S	025284217.01	79011061	CC - NYK - Commodities	112,000,000.00
Commodities and other	88814690A	S	025280074.01	79090018	CC - LDN - Commodities	2,160,171.00
Commodities and other	88814692A	S	025280074.01	79090018	CC - LDN - Commodities	2,160,171.00
Commodities and other	88814695A	S	025280074.01	79090018	CC - LDN - Commodities	2,640,209.00
Commodities and other	108711165A	B	025290982.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	108711441A	S	025290982.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	88816648A	S	025284217.01	79011061	CC - NYK - Commodities	4,875,000.00
Commodities and other	88818148A	S	025227570.01	79011532	CC - NYK - Commodities	13,212,360.00
Commodities and other	88818113A	S	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	109751836A	S	025332081.01	79010151	CC - NYK - Commodities	1,276,000.00
Commodities and other	88822529A	S	025336967.01	79097008	CC - NYK - Commodities	2,143,076.92
Commodities and other	88822534A	S	025336967.01	79097008	CC - NYK - Commodities	3,217,294.23
Commodities and other	88845279A	B	025231192.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	88848122A	B	025226341.01	79011059	CC - NYK - Commodities	1,725,150.00
Commodities and other	88849433A	S	025296997.01	79097008	CC - NYK - Commodities	5,464,846.15
Commodities and other	108711444A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108725125A	B	025227133.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	88851606A	B	025941873.01	79011061	CC - NYK - Commodities	40,624,500.00
Commodities and other	108725128A	B	025284217.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	88850803A	B	025337247.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	108711466A	B	025248154.01	79014655	CC - NYK - Commodities	630,000.00
Commodities and other	88854281A	B	025231713.01	79014625	CC - NYK - Commodities	7,115,000.00
Commodities and other	88855811A	B	025935909.01	79011751	CC - NYK - Commodities	47,616,000.00
Commodities and other	88858455A	S	025232372.01	79010461	CC - NYK - Commodities	1,645,632.00
Commodities and other	88856008A	B	025225871.01	79011061	CC - NYK - Commodities	13,912,500.00
Commodities and other	108711471A	B	025284217.01	79011751	CC - NYK - Commodities	1,816,429.60
Commodities and other	88858453A	S	025294075.01	79010151	CC - NYK - Commodities	2,412,240.00
Commodities and other	108799013A	S	025945361.01	79010151	CC - NYK - Commodities	280,000.00
Commodities and other	108711458A	S	025248154.01	79014655	CC - NYK - Commodities	378,000.00
Commodities and other	88895804A	S	025267949.01	79011532	CC - NYK - Commodities	5,954,550.00
Commodities and other	88903154A	S	025284217.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	108711447A	S	025231606.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	88908368A	S	025232372.01	79010606	CC - NYK - Commodities	2,639,257.06
Commodities and other	109715617A	S	025231713.01	79010606	CC - NYK - Commodities	1,641,675.00
Commodities and other	108618226A	S	025226341.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108618259A	B	025226341.01	79011003	CC - NYK - Commodities	5,952,000.00
Commodities and other	88951700A	S	025264888.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	88953239A	S	025227570.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	108799766A	B	025286675.01	79011394	CC - NYK - Commodities	8,550,000.00
Commodities and other	88956704A	S	025234584.01	79011003	CC - NYK - Commodities	19,046,400.00
Commodities and other	88956667A	B	025234584.01	79011003	CC - NYK - Commodities	10,092,600.00
Commodities and other	88956670A	B	025234584.01	79011003	CC - NYK - Commodities	10,426,752.00
Commodities and other	109755201A	B	025318577.01	79097008	CC - NYK - Commodities	9,705,459.62
Commodities and other	109755205A	S	025318577.01	79097008	CC - NYK - Commodities	9,705,459.62
Commodities and other	109755208A	S	025318577.01	79097008	CC - NYK - Commodities	2,911,637.88

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109755218A	B	025318577.01	79097008	CC - NYK - Commodities	2,911,637.88
Commodities and other	88959085A	B	025210972.01	79096245	CC - LDN - Commodities	4,756.86
Commodities and other	88959759A	S	025337247.01	79011059	CC - NYK - Commodities	2,977,275.00
Commodities and other	108799776A	B	025286675.01	79011394	CC - NYK - Commodities	14,440,000.00
Commodities and other	108711450A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	88963063A	S	025225632.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	108799783A	B	025286675.01	79011394	CC - NYK - Commodities	8,740,000.00
Commodities and other	108799777A	B	025286675.01	79011394	CC - NYK - Commodities	14,820,000.00
Commodities and other	88999127A	S	025227570.01	79010151	CC - NYK - Commodities	5,141,937.50
Commodities and other	88999629A	S	025268913.01	79010461	CC - NYK - Commodities	4,229,400.00
Commodities and other	88999841A	B	025277625.01	79900064	CC - NYK - Commodities	9,887,744.00
Commodities and other	88999879A	S	025280454.01	79900053	CC - NYK - Commodities	9,034,830.77
Commodities and other	89000308A	S	025227570.01	79010151	CC - NYK - Commodities	5,141,937.50
Commodities and other	108799795A	S	025232372.01	79010606	CC - NYK - Commodities	1,730,179.63
Commodities and other	108711460A	B	025337247.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108711455A	B	025336645.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108711477A	B	025231192.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	89002173A	S	025227471.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	108711463A	S	025290982.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	89003179A	S	025234584.01	79011003	CC - NYK - Commodities	47,616,000.00
Commodities and other	89003195A	B	025234584.01	79011003	CC - NYK - Commodities	25,231,500.00
Commodities and other	89003187A	B	025234584.01	79011003	CC - NYK - Commodities	26,066,880.00
Commodities and other	108711482A	B	025269952.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108711485A	B	025231192.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108826102A	S	025284027.01	79010958	CC - NYK - Commodities	8,286,225.00
Commodities and other	89030554A	B	025233354.01	79014625	CC - NYK - Commodities	3,347,680.50
Commodities and other	89034202A	S	025225632.01	79010460	CC - NYK - Commodities	1,669,500.00
Commodities and other	89034260A	S	025268913.01	79010460	CC - NYK - Commodities	1,669,500.00
Commodities and other	89034280A	S	025338674.01	79010460	CC - NYK - Commodities	1,669,500.00
Commodities and other	108711480A	B	025226341.01	79014632	CC - NYK - Commodities	233,100.00
Commodities and other	89038237A	S	025227570.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	108821714A	S	025285826.01	79900059	CC - NYK - Commodities	6,211,446.15
Commodities and other	109484089A	B	025340225.01	79014045	CC - NYK - Commodities	2,547,456.00
Commodities and other	108711474A	B	025226341.01	79014632	CC - NYK - Commodities	77,700.00
Commodities and other	108636418A	B	025234469.01	79014026	CC - NYK - Commodities	4,975,000.00
Commodities and other	89042301A	S	025282435.01	79900053	CC - NYK - Commodities	1,675,281.73
Commodities and other	89042393A	B	025232968.01	79014045	CC - NYK - Commodities	10,965,000.00
Commodities and other	89045206A	S	025268913.01	79010460	CC - NYK - Commodities	5,954,550.00
Commodities and other	109484060A	B	025943929.01	79014045	CC - NYK - Commodities	23,808.00
Commodities and other	108711492A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108711691A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	89069674A	S	025277625.01	79900053	CC - NYK - Commodities	9,034,830.77
Commodities and other	109713480A	B	025234949.01	79011150	CC - NYK - Commodities	9,293,550.00
Commodities and other	89074008A	B	025337247.01	79011150	CC - NYK - Commodities	10,156,125.00
Commodities and other	89078100A	S	025337247.01	79011061	CC - NYK - Commodities	31,500,000.00
Commodities and other	89077993A	S	025277625.01	79900053	CC - NYK - Commodities	9,034,830.77
Commodities and other	89078029A	B	025277625.01	79900062	CC - NYK - Commodities	9,887,744.00
Commodities and other	108636451A	B	025253758.01	79014045	CC - NYK - Commodities	4,483,840.00
Commodities and other	109675784A	S	025267949.01	79011061	CC - NYK - Commodities	550,000,000.00
Commodities and other	109675792A	B	025267949.01	79011061	CC - NYK - Commodities	715,000,000.00
Commodities and other	108799768A	B	025294075.01	79010151	CC - NYK - Commodities	2,535,750.00
Commodities and other	108636404A	B	025234469.01	79014045	CC - NYK - Commodities	5,000,000.00
Commodities and other	108711683A	B	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	89109858A	B	025337247.01	79010460	CC - NYK - Commodities	3,014,725.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89109929A	B	025337247.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	89110490A	S	025267949.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	89110495A	S	025267949.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	89113170A	S	025340480.01	79093017	CC - LDN - Commodities	9,299,610.32
Commodities and other	108715176A	B	025283433.01	79014702	CC - NYK - Commodities	719,000.10
Commodities and other	108636423A	B	025234469.01	79014045	CC - NYK - Commodities	5,050,000.00
Commodities and other	89120794A	S	025318882.01	79010460	CC - NYK - Commodities	5,184,200.00
Commodities and other	89121770A	B	025277625.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108711689A	B	025290982.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108711695A	B	025935909.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	89148325A	S	025284498.01	79097008	CC - NYK - Commodities	1,092,969.23
Commodities and other	108711698A	B	025227133.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108711686A	S	025233354.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	89150797A	B	025225871.01	79010606	CC - NYK - Commodities	22,444,320.00
Commodities and other	89150804A	S	025225871.01	79010606	CC - NYK - Commodities	22,444,320.00
Commodities and other	89150984A	B	025277625.01	79010068	CC - NYK - Commodities	21,756,600.00
Commodities and other	89153137A	S	025280074.01	79090023	CC - LDN - Commodities	5,872,452.80
Commodities and other	89153140A	S	025280074.01	79090023	CC - LDN - Commodities	12,478,962.20
Commodities and other	89153142A	S	025280074.01	79090023	CC - LDN - Commodities	2,936,226.40
Commodities and other	89155545A	S	025935925.01	79011061	CC - NYK - Commodities	1,560,000.00
Commodities and other	108673383A	S	025277971.01	79010956	CC - NYK - Commodities	274,700.00
Commodities and other	89157157A	S	025267089.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	89182290A	S	025935446.01	79014702	CC - NYK - Commodities	9,420,001.20
Commodities and other	89158373A	S	025283433.01	79014702	CC - NYK - Commodities	3,297,000.42
Commodities and other	89159528A	S	025336645.01	79011061	CC - NYK - Commodities	5,500,000.00
Commodities and other	108799431A	S	025277625.01	79010068	CC - NYK - Commodities	954,800.00
Commodities and other	108711707A	S	025226341.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	89185180A	S	025225632.01	79014045	CC - NYK - Commodities	23,808,000.00
Commodities and other	89185459A	S	025277831.01	79010068	CC - NYK - Commodities	11,110,400.00
Commodities and other	89185769A	S	025282435.01	79900053	CC - NYK - Commodities	838,192.31
Commodities and other	89185673A	B	025231408.01	79014026	CC - NYK - Commodities	279,225,000.00
Commodities and other	89189323A	S	025312646.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	89192084A	S	025318882.01	79010461	CC - NYK - Commodities	1,017,420.00
Commodities and other	89192087A	S	025318882.01	79010461	CC - NYK - Commodities	1,017,420.00
Commodities and other	89192089A	S	025318882.01	79010461	CC - NYK - Commodities	984,600.00
Commodities and other	108789489A	B	025338674.01	79011532	CC - NYK - Commodities	1,252,125.00
Commodities and other	108789477A	B	025225871.01	79011532	CC - NYK - Commodities	2,504,250.00
Commodities and other	108799811A	S	025232372.01	79010461	CC - NYK - Commodities	1,078,803.20
Commodities and other	89192815A	S	025336967.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	89192888A	B	025277831.01	79014747	CC - NYK - Commodities	7,199,507.69
Commodities and other	89192953A	S	025234949.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	108711719A	S	025231192.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	89193029A	B	025319237.01	79097008	CC - NYK - Commodities	5,486,276.92
Commodities and other	89193091A	S	025336967.01	79097008	CC - NYK - Commodities	5,464,846.15
Commodities and other	108619119A	S	025231606.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	89194884A	S	025267089.01	79010151	CC - NYK - Commodities	2,559,900.00
Commodities and other	108802807A	S	025277625.01	79900060	CC - NYK - Commodities	942,953.85
Commodities and other	108711709A	S	025288812.01	79019983	CC - NYK - Commodities	108,780.00
Commodities and other	108540472A	B	025277625.01	79900064	CC - NYK - Commodities	849,728.00
Commodities and other	89197251A	B	025327214.01	79019983	CC - NYK - Commodities	1,043,666.40
Commodities and other	89197254A	B	025327214.01	79019983	CC - NYK - Commodities	1,069,957.35
Commodities and other	89197255A	B	025327214.01	79019983	CC - NYK - Commodities	621,784.80
Commodities and other	89197256A	B	025327214.01	79019983	CC - NYK - Commodities	478,296.00
Commodities and other	89197257A	B	025327214.01	79019983	CC - NYK - Commodities	957,511.80

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89197200A	B	025327214.01	79019983	CC - NYK - Commodities	1,251,280.80
Commodities and other	89197238A	B	025327214.01	79019983	CC - NYK - Commodities	1,175,035.68
Commodities and other	89197224A	B	025327214.01	79019983	CC - NYK - Commodities	2,125,909.17
Commodities and other	89197191A	B	025327214.01	79019983	CC - NYK - Commodities	743,389.92
Commodities and other	89197239A	B	025327214.01	79019983	CC - NYK - Commodities	1,466,873.10
Commodities and other	89197340A	S	025327214.01	79019980	CC - NYK - Commodities	1,014,048.84
Commodities and other	89197265A	S	025327214.01	79019980	CC - NYK - Commodities	1,207,316.88
Commodities and other	89197290A	S	025327214.01	79019980	CC - NYK - Commodities	1,291,399.20
Commodities and other	89197309A	S	025327214.01	79019980	CC - NYK - Commodities	797,160.00
Commodities and other	89197373A	S	025327214.01	79019980	CC - NYK - Commodities	1,506,456.00
Commodities and other	89197323A	S	025327214.01	79019980	CC - NYK - Commodities	623,011.20
Commodities and other	89197391A	S	025327214.01	79019980	CC - NYK - Commodities	965,930.36
Commodities and other	89197357A	S	025327214.01	79019980	CC - NYK - Commodities	1,545,264.00
Commodities and other	89197405A	S	025327214.01	79019980	CC - NYK - Commodities	2,367,288.00
Commodities and other	89197465A	S	025327214.01	79019980	CC - NYK - Commodities	2,559,315.02
Commodities and other	89200709A	S	025307976.01	79011917	CC - NYK - Commodities	5,000,000.00
Commodities and other	89200712A	S	025307976.01	79011917	CC - NYK - Commodities	5,000,000.00
Commodities and other	108711722A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108619134A	B	025286311.01	79011003	CC - NYK - Commodities	444,948.00
Commodities and other	108711725A	S	025295692.01	79014655	CC - NYK - Commodities	401,100.00
Commodities and other	108711730A	B	025227133.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108711733A	B	025226648.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	108711861A	B	025227133.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108711843A	B	025284217.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108799807A	B	025227570.01	79010460	CC - NYK - Commodities	3,803,625.00
Commodities and other	89244187A	S	025337247.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	89244913A	S	025225632.01	79010460	CC - NYK - Commodities	8,403,060.96
Commodities and other	108711858A	B	025227133.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	89245023A	B	025225632.01	79010460	CC - NYK - Commodities	8,403,150.00
Commodities and other	89245390A	S	025265802.01	79014045	CC - NYK - Commodities	40,800,000.00
Commodities and other	89245495A	B	025265802.01	79014045	CC - NYK - Commodities	13,808,640.00
Commodities and other	89246330A	S	025227570.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	89247571A	B	025225632.01	79010460	CC - NYK - Commodities	8,403,150.00
Commodities and other	89247579A	S	025227570.01	79010460	CC - NYK - Commodities	8,403,060.96
Commodities and other	89248251A	S	025337247.01	79010467	CC - NYK - Commodities	10,183,950.00
Commodities and other	89251866A	S	025318882.01	79010460	CC - NYK - Commodities	3,918,325.43
Commodities and other	89251314A	B	025232661.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	89253482A	B	025277971.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	108636431A	S	025231192.01	79014045	CC - NYK - Commodities	179,988.48
Commodities and other	89254018A	S	025231192.01	79014045	CC - NYK - Commodities	4,289,249.28
Commodities and other	108711846A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	89288001A	S	025284217.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	89291694A	B	025234691.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	89293185A	S	025315193.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	108711864A	S	025314147.01	79014655	CC - NYK - Commodities	840,000.00
Commodities and other	89312987A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89294636A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89296686A	B	025232836.01	79011061	CC - NYK - Commodities	2,977,275.00
Commodities and other	89297117A	B	025338674.01	79011061	CC - NYK - Commodities	5,954,550.00
Commodities and other	89297685A	B	025338674.01	79011061	CC - NYK - Commodities	5,954,550.00
Commodities and other	89297916A	S	025226648.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	89298041A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89298065A	B	025338674.01	79011061	CC - NYK - Commodities	5,954,550.00
Commodities and other	89298075A	B	025225632.01	79011061	CC - NYK - Commodities	8,931,825.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89312991A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89312996A	B	025336777.01	79016848	CC - SI - Commodities	11,742,983.18
Commodities and other	89313004A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89298983A	S	025336777.01	79011061	CC - NYK - Commodities	5,565,000.00
Commodities and other	89299180A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89301739A	S	025232372.01	79010606	CC - NYK - Commodities	1,645,632.00
Commodities and other	89299711A	S	025227570.01	79010460	CC - NYK - Commodities	8,931,825.00
Commodities and other	89299754A	B	025227570.01	79010460	CC - NYK - Commodities	8,931,708.14
Commodities and other	108711887A	S	025286311.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108711849A	S	025267949.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108711852A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108711880A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	89301984A	S	025294075.01	79010460	CC - NYK - Commodities	12,058,900.00
Commodities and other	89313008A	B	025336777.01	79016848	CC - SI - Commodities	11,742,983.18
Commodities and other	89303037A	S	025336777.01	79011061	CC - NYK - Commodities	5,565,000.00
Commodities and other	108711883A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	89313013A	B	025336777.01	79016848	CC - SI - Commodities	11,742,983.18
Commodities and other	89313109A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89313113A	B	025336777.01	79016848	CC - SI - Commodities	17,614,474.77
Commodities and other	89304552A	B	025231192.01	79011061	CC - NYK - Commodities	136,500,000.00
Commodities and other	89304598A	S	025336777.01	79011061	CC - NYK - Commodities	8,347,500.00
Commodities and other	89304722A	S	025336777.01	79011061	CC - NYK - Commodities	5,565,000.00
Commodities and other	89304732A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89348622A	S	025284498.01	79900064	CC - NYK - Commodities	956,088.84
Commodities and other	108711855A	B	025227133.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	89347027A	S	025336967.01	79900053	CC - NYK - Commodities	5,143,853.85
Commodities and other	89347055A	B	025336967.01	79900053	CC - NYK - Commodities	5,161,500.00
Commodities and other	89353333A	B	025336967.01	79900060	CC - NYK - Commodities	11,355,456.00
Commodities and other	89353320A	S	025336967.01	79900060	CC - NYK - Commodities	12,601,292.31
Commodities and other	108711897A	S	025248154.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	89356529A	S	025332081.01	79010151	CC - NYK - Commodities	116,880.00
Commodities and other	89356456A	S	025332081.01	79010151	CC - NYK - Commodities	58,000.00
Commodities and other	89356449A	S	025332081.01	79010151	CC - NYK - Commodities	58,440.00
Commodities and other	89356496A	S	025332081.01	79010151	CC - NYK - Commodities	58,000.00
Commodities and other	89468684A	S	025336777.01	79010606	CC - NYK - Commodities	2,782,500.00
Commodities and other	89463696A	B	025277963.01	79097008	CC - NYK - Commodities	46,933,384.62
Commodities and other	89463739A	S	025277963.01	79097008	CC - NYK - Commodities	46,933,384.62
Commodities and other	108801255A	B	025277963.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	89468687A	S	025336777.01	79010606	CC - NYK - Commodities	2,782,500.00
Commodities and other	109715659A	S	025238924.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	89487989A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	108711963A	S	025231192.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	89470298A	S	025336777.01	79010606	CC - NYK - Commodities	2,782,500.00
Commodities and other	108711988A	B	025935909.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	89487994A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	108711966A	B	025226671.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	89470560A	S	025226671.01	79019983	CC - NYK - Commodities	6,526,800.00
Commodities and other	89470617A	S	025319237.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	89470667A	B	025319237.01	79097008	CC - NYK - Commodities	8,197,876.92
Commodities and other	89487984A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89471583A	S	025226671.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	89471636A	B	025226671.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	89471984A	B	025227570.01	79011150	CC - NYK - Commodities	5,078,062.50
Commodities and other	108711991A	B	025226671.01	79019983	CC - NYK - Commodities	543,900.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89472245A	S	025226671.01	79019983	CC - NYK - Commodities	6,526,800.00
Commodities and other	89473467A	B	025284217.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	89473492A	S	025284217.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108711969A	B	025231192.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	89473496A	S	025231192.01	79019983	CC - NYK - Commodities	9,790,200.00
Commodities and other	108711994A	B	025226648.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	108711976A	B	025227133.01	79014625	CC - NYK - Commodities	9,082,148.00
Commodities and other	108712000A	B	025284217.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	89475856A	B	025234691.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108711972A	S	025284217.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108711979A	S	025255654.01	79014625	CC - NYK - Commodities	2,454,965.70
Commodities and other	89519915A	B	025226341.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	89519931A	B	025216813.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	89520988A	S	025282435.01	79900053	CC - NYK - Commodities	855,838.46
Commodities and other	89520950A	S	025282435.01	79900053	CC - NYK - Commodities	1,517,569.23
Commodities and other	89521108A	S	025336645.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	89521129A	B	025336645.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	108712003A	S	025284944.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108711982A	B	025253782.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108711985A	S	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	89524856A	B	025265802.01	79011150	CC - NYK - Commodities	10,156,125.00
Commodities and other	89525768A	B	025333287.01	79014026	CC - NYK - Commodities	4,294,062.50
Commodities and other	89527874A	S	025234949.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	89531199A	S	025331869.01	79014625	CC - NYK - Commodities	1,781,810.00
Commodities and other	89531214A	S	025331869.01	79014625	CC - NYK - Commodities	1,781,810.00
Commodities and other	89531227A	S	025331869.01	79014625	CC - NYK - Commodities	1,781,810.00
Commodities and other	89531228A	S	025331869.01	79014625	CC - NYK - Commodities	1,781,810.00
Commodities and other	89531231A	S	025331869.01	79014625	CC - NYK - Commodities	1,781,810.00
Commodities and other	89531232A	S	025331869.01	79014625	CC - NYK - Commodities	1,781,810.00
Commodities and other	89531234A	S	025331869.01	79014625	CC - NYK - Commodities	1,781,810.00
Commodities and other	89528361A	S	025336645.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	89528377A	B	025336645.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	108821340A	S	025319237.01	79900059	CC - NYK - Commodities	1,552,861.54
Commodities and other	108712013A	S	025225632.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108712009A	B	025290982.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108712016A	B	025290982.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	89565754A	B	025234691.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108712184A	S	025231192.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	108712196A	S	025233511.01	79011751	CC - NYK - Commodities	2,438,275.00
Commodities and other	108712187A	S	025225632.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	89570498A	B	025234691.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	108619140A	B	025226341.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	108540466A	S	025317652.01	79900064	CC - NYK - Commodities	50,983.68
Commodities and other	89575317A	S	025317652.01	79900064	CC - NYK - Commodities	395,509.76
Commodities and other	89574045A	S	025317652.01	79900064	CC - NYK - Commodities	196,982.40
Commodities and other	89574058A	S	025317652.01	79900064	CC - NYK - Commodities	196,982.40
Commodities and other	108614040A	B	025945296.01	79014045	CC - NYK - Commodities	6,386,000.00
Commodities and other	89572416A	B	025225871.01	79010151	CC - NYK - Commodities	37,500,000.00
Commodities and other	89572441A	B	025225632.01	79010151	CC - NYK - Commodities	127,500,000.00
Commodities and other	89572707A	S	025225632.01	79010151	CC - NYK - Commodities	9,460,500.00
Commodities and other	89572732A	S	025225871.01	79010151	CC - NYK - Commodities	2,782,500.00
Commodities and other	109715663A	B	025338674.01	79010151	CC - NYK - Commodities	4,646,775.00
Commodities and other	108712199A	S	025225632.01	79011751	CC - NYK - Commodities	7,015,000.00
Commodities and other	109715673A	B	025226291.01	79010606	CC - NYK - Commodities	1,641,675.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89630005A	B	025234691.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	89631949A	B	025232968.01	79014026	CC - NYK - Commodities	6,169,500.00
Commodities and other	108636971A	B	025240870.01	79014026	CC - NYK - Commodities	5,700,000.00
Commodities and other	108712190A	B	025231192.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	89632839A	S	025267089.01	79010151	CC - NYK - Commodities	2,559,900.00
Commodities and other	108712203A	B	025340647.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	89633008A	S	025231192.01	79019983	CC - NYK - Commodities	9,790,200.00
Commodities and other	108712206A	B	025340647.01	79014625	CC - NYK - Commodities	4,541,074.00
Commodities and other	108712212A	B	025225780.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	109715623A	B	025225608.01	79010151	CC - NYK - Commodities	14,332,500.00
Commodities and other	89636104A	S	025336645.01	79011061	CC - NYK - Commodities	12,521,250.00
Commodities and other	89636129A	S	025336645.01	79011061	CC - NYK - Commodities	270,000,000.00
Commodities and other	89636604A	B	025337247.01	79011150	CC - NYK - Commodities	20,312,250.00
Commodities and other	108799824A	B	025302795.01	79010152	CC - NYK - Commodities	12,375,000.00
Commodities and other	108712234A	S	025314147.01	79014655	CC - NYK - Commodities	840,000.00
Commodities and other	108712209A	B	025231192.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	89641294A	S	025231192.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	89641645A	B	025338674.01	79010151	CC - NYK - Commodities	2,977,275.00
Commodities and other	108712237A	S	025226671.01	79014625	CC - NYK - Commodities	1,052,250.00
Commodities and other	108715183A	B	025935446.01	79014702	CC - NYK - Commodities	1,438,000.20
Commodities and other	108712228A	S	025226671.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	108636976A	B	025240870.01	79014026	CC - NYK - Commodities	5,600,000.00
Commodities and other	108619146A	S	025286311.01	79011003	CC - NYK - Commodities	444,948.00
Commodities and other	108636991A	B	025240870.01	79014026	CC - NYK - Commodities	5,580,000.00
Commodities and other	108712231A	B	025226648.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	89679532A	S	025226648.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	108619183A	S	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108619199A	B	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	108712218A	B	025233511.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	89679715A	S	025233511.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	108636994A	B	025265802.01	79014026	CC - NYK - Commodities	6,500,000.00
Commodities and other	108637032A	B	025265802.01	79014026	CC - NYK - Commodities	1,190,400.00
Commodities and other	108712397A	B	025226671.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	89692890A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89683569A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89685165A	S	025288812.01	79019983	CC - NYK - Commodities	5,594,400.00
Commodities and other	89685170A	B	025288812.01	79019983	CC - NYK - Commodities	9,790,200.00
Commodities and other	89685762A	S	025267089.01	79010151	CC - NYK - Commodities	3,408,562.50
Commodities and other	108636962A	B	025240870.01	79014026	CC - NYK - Commodities	5,535,000.00
Commodities and other	108712422A	B	025226671.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	89739603A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89715800A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89739642A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89715787A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89739646A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	108712406A	S	025226671.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108801258A	S	025277625.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	108712409A	S	025232836.01	79011751	CC - NYK - Commodities	446,357.40
Commodities and other	89717573A	S	025227570.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	89718465A	B	025284217.01	79010151	CC - NYK - Commodities	2,977,275.00
Commodities and other	89719965A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89719978A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89739653A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89739618A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	89719632A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89739626A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89719990A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89720008A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89739636A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	108789499A	S	025336850.01	79011532	CC - NYK - Commodities	122,024.45
Commodities and other	89739658A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89720630A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89720459A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89739670A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89722870A	S	025267089.01	79011061	CC - NYK - Commodities	3,505,950.00
Commodities and other	89722902A	S	025267089.01	79011061	CC - NYK - Commodities	862,575.00
Commodities and other	89722916A	S	025267089.01	79011061	CC - NYK - Commodities	1,697,325.00
Commodities and other	89739608A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89723325A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89723326A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	89739614A	B	025336777.01	79016848	CC - SI - Commodities	5,871,491.59
Commodities and other	89723393A	B	025264888.01	79011751	CC - NYK - Commodities	9,536,255.40
Commodities and other	108712419A	S	025226671.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	108712439A	S	025231192.01	79011751	CC - NYK - Commodities	4,454,525.00
Commodities and other	108712424A	B	025231192.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	108712431A	S	025226671.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	89724630A	B	025264888.01	79014625	CC - NYK - Commodities	20,434,833.00
Commodities and other	89725142A	B	025264888.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	108712412A	S	025284217.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	89725214A	B	025284217.01	79011751	CC - NYK - Commodities	20,086,083.00
Commodities and other	108712415A	B	025226671.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	89726337A	S	025267089.01	79011061	CC - NYK - Commodities	431,287.50
Commodities and other	89726141A	B	025332248.01	79010956	CC - NYK - Commodities	3,242,800.00
Commodities and other	108712437A	B	025216813.01	79014625	CC - NYK - Commodities	2,104,500.00
Commodities and other	108712442A	B	025272311.01	79019983	CC - NYK - Commodities	580,853.19
Commodities and other	89763456A	B	025277971.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	89764399A	S	025337247.01	79010606	CC - NYK - Commodities	5,078,062.50
Commodities and other	108789835A	B	025225871.01	79011532	CC - NYK - Commodities	5,008,500.00
Commodities and other	89766074A	B	025227133.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	108712800A	B	025345315.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	89770255A	B	025225780.01	79011061	CC - NYK - Commodities	115,500,000.00
Commodities and other	89770357A	B	025225780.01	79011061	CC - NYK - Commodities	51,420,600.00
Commodities and other	108712844A	S	025253782.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	89774037A	S	025288812.01	79019983	CC - NYK - Commodities	5,594,400.00
Commodities and other	108712803A	S	025225632.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108712838A	S	025225632.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	108637000A	B	025227661.01	79014045	CC - NYK - Commodities	28,966,400.00
Commodities and other	108712806A	B	025933367.01	79014655	CC - NYK - Commodities	45,155.00
Commodities and other	89804993A	S	025338674.01	79010606	CC - NYK - Commodities	6,678,000.00
Commodities and other	108712847A	B	025228073.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108712869A	S	025286311.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	89809589A	B	025227570.01	79010460	CC - NYK - Commodities	5,071,500.00
Commodities and other	108712861A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	89811038A	B	025264888.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	89813877A	S	025316522.01	79011532	CC - NYK - Commodities	173,982.60
Commodities and other	108712812A	B	025314287.01	79019983	CC - NYK - Commodities	1,376,812.92
Commodities and other	108712850A	B	025314287.01	79019983	CC - NYK - Commodities	934,093.86
Commodities and other	108712864A	B	025314287.01	79019983	CC - NYK - Commodities	163,010.40

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108712854A	B	025314287.01	79019983	CC - NYK - Commodities	243,734.40
Commodities and other	108712857A	B	025314287.01	79019983	CC - NYK - Commodities	182,976.57
Commodities and other	108712873A	B	025272311.01	79019983	CC - NYK - Commodities	580,853.19
Commodities and other	89814625A	S	025336850.01	79011532	CC - NYK - Commodities	1,892,217.60
Commodities and other	89814106A	B	025227570.01	79010460	CC - NYK - Commodities	3,493,700.00
Commodities and other	108712867A	S	025248154.01	79019983	CC - NYK - Commodities	510,090.00
Commodities and other	108800132A	S	025336850.01	79010151	CC - NYK - Commodities	2,213,120.00
Commodities and other	109713452A	S	025338765.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	89849352A	S	025340647.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	108712809A	B	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108710379A	S	025933367.01	79014655	CC - NYK - Commodities	16,235.00
Commodities and other	108712841A	B	025231192.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	89851584A	S	025231192.01	79019983	CC - NYK - Commodities	16,317,000.00
Commodities and other	89851591A	B	025277625.01	79010068	CC - NYK - Commodities	21,756,600.00
Commodities and other	108713012A	S	025233511.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	108713018A	B	025233511.01	79014632	CC - NYK - Commodities	1,398,000.00
Commodities and other	108713025A	S	025225780.01	79014632	CC - NYK - Commodities	1,418,084.00
Commodities and other	108637041A	B	025234469.01	79014045	CC - NYK - Commodities	6,000,000.00
Commodities and other	108789886A	S	025227216.01	79011532	CC - NYK - Commodities	1,656,900.00
Commodities and other	89905701A	B	025240870.01	79014026	CC - NYK - Commodities	33,435,000.00
Commodities and other	89907361A	B	025337247.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	89910221A	S	025232554.01	79010606	CC - NYK - Commodities	9,583,410.00
Commodities and other	89908951A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	89908995A	S	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108800135A	S	025318882.01	79010606	CC - NYK - Commodities	2,535,750.00
Commodities and other	89909335A	S	025326489.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	89909544A	B	025267949.01	79010606	CC - NYK - Commodities	2,977,275.00
Commodities and other	108789890A	S	025337247.01	79011532	CC - NYK - Commodities	1,252,125.00
Commodities and other	108713030A	S	025288812.01	79019983	CC - NYK - Commodities	108,780.00
Commodities and other	108568447A	S	025335712.01	79900059	CC - NYK - Commodities	1,552,861.54
Commodities and other	89913019A	B	025231192.01	79014045	CC - NYK - Commodities	4,289,249.28
Commodities and other	108636968A	B	025231192.01	79014045	CC - NYK - Commodities	568,773.12
Commodities and other	108713016A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	89952137A	S	025267089.01	79010151	CC - NYK - Commodities	1,279,950.00
Commodities and other	109715643A	S	025267089.01	79010151	CC - NYK - Commodities	820,837.50
Commodities and other	89954038A	B	025227570.01	79010460	CC - NYK - Commodities	7,023,480.00
Commodities and other	108713022A	B	025345315.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108713048A	B	025225764.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108713051A	S	025252057.01	79014625	CC - NYK - Commodities	2,806,000.00
Commodities and other	108713057A	S	025288812.01	79014655	CC - NYK - Commodities	2,005,500.00
Commodities and other	89958785A	B	025290982.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108713043A	S	025293929.01	79019980	CC - NYK - Commodities	271,950.00
Commodities and other	89962549A	S	025294075.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	89961566A	S	025336967.01	79097008	CC - NYK - Commodities	25,074,000.00
Commodities and other	89961585A	B	025336967.01	79097008	CC - NYK - Commodities	25,202,584.62
Commodities and other	89999662A	S	025290982.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	108713034A	S	025290982.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108713040A	S	025227133.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	90004368A	B	025227133.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	108713046A	B	025225632.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	90005240A	S	025277971.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	108713060A	S	025225764.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	90007594A	S	025267089.01	79011061	CC - NYK - Commodities	2,949,450.00
Commodities and other	90008403A	S	025267089.01	79011061	CC - NYK - Commodities	3,408,562.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	90010458A	S	025312646.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	90010436A	S	025312646.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	90014625A	S	025294075.01	79010606	CC - NYK - Commodities	6,450,120.00
Commodities and other	90017125A	S	025294075.01	79010460	CC - NYK - Commodities	2,532,075.00
Commodities and other	108713347A	B	025225764.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108789897A	S	025336850.01	79011532	CC - NYK - Commodities	349,440.00
Commodities and other	108713356A	B	025935909.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108801266A	S	025336967.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	90061930A	B	025336967.01	79097008	CC - NYK - Commodities	11,015,415.38
Commodities and other	90065320A	S	025294075.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	90063970A	B	025340225.01	79014045	CC - NYK - Commodities	849,152.00
Commodities and other	90067270A	B	025338674.01	79010460	CC - NYK - Commodities	4,282,600.00
Commodities and other	90067335A	S	025294075.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	109726586A	S	025267089.01	79011061	CC - NYK - Commodities	9,185,000.00
Commodities and other	90107880A	S	025332115.01	79004821	CC - LDN - Commodities	984,094.22
Commodities and other	90107881A	S	025332115.01	79004821	CC - LDN - Commodities	1,063,173.22
Commodities and other	90107882A	S	025332115.01	79004821	CC - LDN - Commodities	689,744.61
Commodities and other	90107883A	S	025332115.01	79004821	CC - LDN - Commodities	955,537.91
Commodities and other	90107884A	S	025332115.01	79004821	CC - LDN - Commodities	1,067,566.50
Commodities and other	90107885A	S	025332115.01	79004821	CC - LDN - Commodities	1,036,813.55
Commodities and other	90107886A	S	025332115.01	79004821	CC - LDN - Commodities	1,058,779.94
Commodities and other	90107887A	S	025332115.01	79004821	CC - LDN - Commodities	1,280,640.47
Commodities and other	90107888A	S	025332115.01	79004821	CC - LDN - Commodities	924,784.97
Commodities and other	90107889A	S	025332115.01	79004821	CC - LDN - Commodities	959,931.19
Commodities and other	90107890A	S	025332115.01	79004821	CC - LDN - Commodities	700,727.80
Commodities and other	90107891A	S	025332115.01	79004821	CC - LDN - Commodities	973,111.02
Commodities and other	90107739A	S	025332115.01	79093125	CC - LDN - Commodities	983,447.36
Commodities and other	90107740A	S	025332115.01	79093125	CC - LDN - Commodities	1,062,474.38
Commodities and other	90107742A	S	025332115.01	79093125	CC - LDN - Commodities	689,291.23
Commodities and other	90107743A	S	025332115.01	79093125	CC - LDN - Commodities	954,909.83
Commodities and other	90107744A	S	025332115.01	79093125	CC - LDN - Commodities	1,066,864.77
Commodities and other	90107745A	S	025332115.01	79093125	CC - LDN - Commodities	1,036,132.04
Commodities and other	90107746A	S	025332115.01	79093125	CC - LDN - Commodities	1,058,083.99
Commodities and other	90107747A	S	025332115.01	79093125	CC - LDN - Commodities	1,279,798.69
Commodities and other	90107748A	S	025332115.01	79093125	CC - LDN - Commodities	924,177.10
Commodities and other	90107749A	S	025332115.01	79093125	CC - LDN - Commodities	959,300.22
Commodities and other	90107751A	S	025332115.01	79093125	CC - LDN - Commodities	700,267.21
Commodities and other	90107752A	S	025332115.01	79093125	CC - LDN - Commodities	972,471.39
Commodities and other	90107847A	B	025332115.01	79093125	CC - LDN - Commodities	983,447.36
Commodities and other	90107848A	B	025332115.01	79093125	CC - LDN - Commodities	1,062,474.38
Commodities and other	90107849A	B	025332115.01	79093125	CC - LDN - Commodities	689,291.23
Commodities and other	90107850A	B	025332115.01	79093125	CC - LDN - Commodities	954,909.83
Commodities and other	90107851A	B	025332115.01	79093125	CC - LDN - Commodities	1,066,864.77
Commodities and other	90107852A	B	025332115.01	79093125	CC - LDN - Commodities	1,036,132.04
Commodities and other	90107853A	B	025332115.01	79093125	CC - LDN - Commodities	1,058,083.99
Commodities and other	90107854A	B	025332115.01	79093125	CC - LDN - Commodities	1,279,798.69
Commodities and other	90107855A	B	025332115.01	79093125	CC - LDN - Commodities	924,177.10
Commodities and other	90107856A	B	025332115.01	79093125	CC - LDN - Commodities	959,300.22
Commodities and other	90107857A	B	025332115.01	79093125	CC - LDN - Commodities	700,267.21
Commodities and other	90107858A	B	025332115.01	79093125	CC - LDN - Commodities	972,471.39
Commodities and other	90108086A	S	025332115.01	79093125	CC - LDN - Commodities	1,022,960.87
Commodities and other	90108087A	S	025332115.01	79093125	CC - LDN - Commodities	1,108,573.48
Commodities and other	90108088A	S	025332115.01	79093125	CC - LDN - Commodities	1,099,792.70
Commodities and other	90108089A	S	025332115.01	79093125	CC - LDN - Commodities	717,828.77

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	90108090A	S	025332115.01	79093125	CC - LDN - Commodities	1,011,984.90
Commodities and other	90108091A	S	025332115.01	79093125	CC - LDN - Commodities	1,104,183.09
Commodities and other	90108148A	B	025332115.01	79093125	CC - LDN - Commodities	1,022,960.87
Commodities and other	90108149A	B	025332115.01	79093125	CC - LDN - Commodities	1,108,573.48
Commodities and other	90108150A	B	025332115.01	79093125	CC - LDN - Commodities	1,099,792.70
Commodities and other	90108151A	B	025332115.01	79093125	CC - LDN - Commodities	717,828.77
Commodities and other	90108152A	B	025332115.01	79093125	CC - LDN - Commodities	1,011,984.90
Commodities and other	90108153A	B	025332115.01	79093125	CC - LDN - Commodities	1,104,183.09
Commodities and other	90071395A	B	025943929.01	79014045	CC - NYK - Commodities	7,936.00
Commodities and other	108713363A	B	025345315.01	79014625	CC - NYK - Commodities	2,678,144.40
Commodities and other	109713427A	B	025315193.01	79014746	CC - NYK - Commodities	2,448,600.00
Commodities and other	90104965A	B	025277625.01	79900060	CC - NYK - Commodities	12,494,138.46
Commodities and other	90105069A	S	025277625.01	79900060	CC - NYK - Commodities	11,258,896.00
Commodities and other	90105434A	S	025294075.01	79010460	CC - NYK - Commodities	1,746,850.00
Commodities and other	109715259A	S	025234949.01	79011730	CC - NYK - Commodities	4,646,775.00
Commodities and other	90112708A	S	025310434.01	79010460	CC - NYK - Commodities	245,071.47
Commodities and other	108619188A	B	025237900.01	79019983	CC - NYK - Commodities	1,190,400.00
Commodities and other	108713335A	S	025237900.01	79019983	CC - NYK - Commodities	1,093,050.00
Commodities and other	90145044A	B	025226648.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	90145054A	S	025226648.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	90155731A	S	025267089.01	79010151	CC - NYK - Commodities	6,461,875.00
Commodities and other	108713365A	S	025293929.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	90153989A	S	025312646.01	79014625	CC - NYK - Commodities	2,140,500.00
Commodities and other	90153715A	S	025284498.01	79097008	CC - NYK - Commodities	1,092,969.23
Commodities and other	90155633A	B	025225871.01	79011061	CC - NYK - Commodities	200,000,000.00
Commodities and other	90155946A	S	025277625.01	79900060	CC - NYK - Commodities	1,843,046.15
Commodities and other	108713388A	B	025315193.01	79019983	CC - NYK - Commodities	510,090.00
Commodities and other	90162214A	S	025328295.01	79900060	CC - NYK - Commodities	5,464,846.15
Commodities and other	90167592A	S	025294075.01	79010606	CC - NYK - Commodities	834,750.00
Commodities and other	90162800A	B	025277831.01	79097008	CC - NYK - Commodities	3,416,953.85
Commodities and other	108713382A	S	025288812.01	79019983	CC - NYK - Commodities	108,780.00
Commodities and other	108713402A	S	025314147.01	79014655	CC - NYK - Commodities	420,000.00
Commodities and other	108713385A	B	025314147.01	79011003	CC - NYK - Commodities	205,250.00
Commodities and other	108713397A	S	025237900.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	108619202A	B	025237900.01	79019983	CC - NYK - Commodities	793,600.00
Commodities and other	90163980A	B	025265802.01	79011532	CC - NYK - Commodities	10,156,125.00
Commodities and other	90164475A	S	025226341.01	79011061	CC - NYK - Commodities	14,635,950.00
Commodities and other	90164476A	S	025226341.01	79011061	CC - NYK - Commodities	14,691,600.00
Commodities and other	90164481A	S	025226341.01	79011061	CC - NYK - Commodities	14,747,250.00
Commodities and other	90164484A	S	025226341.01	79011061	CC - NYK - Commodities	14,802,900.00
Commodities and other	90164498A	S	025226341.01	79011061	CC - NYK - Commodities	14,858,550.00
Commodities and other	90164504A	S	025226341.01	79011061	CC - NYK - Commodities	14,914,200.00
Commodities and other	90164526A	S	025226341.01	79011061	CC - NYK - Commodities	14,969,850.00
Commodities and other	90164527A	S	025226341.01	79011061	CC - NYK - Commodities	15,025,500.00
Commodities and other	90164534A	S	025226341.01	79011061	CC - NYK - Commodities	15,081,150.00
Commodities and other	90164535A	S	025226341.01	79011061	CC - NYK - Commodities	15,136,800.00
Commodities and other	90164545A	S	025226341.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	108800147A	B	025226291.01	79010151	CC - NYK - Commodities	1,179,900.00
Commodities and other	108713410A	B	025938457.01	79019983	CC - NYK - Commodities	409,771.90
Commodities and other	90165764A	B	025938457.01	79019983	CC - NYK - Commodities	4,824,733.64
Commodities and other	108713613A	B	025938457.01	79019983	CC - NYK - Commodities	333,464.28
Commodities and other	90167851A	B	025938457.01	79010462	CC - NYK - Commodities	5,993,897.14
Commodities and other	90165851A	B	025938457.01	79019983	CC - NYK - Commodities	3,077,227.69
Commodities and other	90167979A	B	025938457.01	79010462	CC - NYK - Commodities	1,088,313.20

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108713616A	B	025938457.01	79019983	CC - NYK - Commodities	114,461.42
Commodities and other	90165850A	B	025938457.01	79019983	CC - NYK - Commodities	898,460.64
Commodities and other	90167861A	B	025938457.01	79010462	CC - NYK - Commodities	4,325,536.16
Commodities and other	108713610A	B	025938457.01	79019983	CC - NYK - Commodities	76,307.62
Commodities and other	90167866A	B	025938457.01	79010462	CC - NYK - Commodities	1,641,010.80
Commodities and other	90166558A	B	025938457.01	79019983	CC - NYK - Commodities	898,460.64
Commodities and other	90166571A	B	025938457.01	79019983	CC - NYK - Commodities	898,460.64
Commodities and other	108713400A	B	025938457.01	79019983	CC - NYK - Commodities	132,382.15
Commodities and other	90165772A	B	025938457.01	79019983	CC - NYK - Commodities	1,558,693.08
Commodities and other	90165838A	B	025938457.01	79019983	CC - NYK - Commodities	5,715,207.96
Commodities and other	108713628A	B	025233511.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	90200653A	S	025290982.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	108614758A	B	025945767.01	79014045	CC - NYK - Commodities	39,680.00
Commodities and other	90202702A	S	025226341.01	79011061	CC - NYK - Commodities	14,691,600.00
Commodities and other	90202704A	S	025226341.01	79011061	CC - NYK - Commodities	14,747,250.00
Commodities and other	90202794A	S	025226341.01	79011061	CC - NYK - Commodities	14,802,900.00
Commodities and other	90202796A	S	025226341.01	79011061	CC - NYK - Commodities	14,858,550.00
Commodities and other	90202801A	S	025226341.01	79011061	CC - NYK - Commodities	14,914,200.00
Commodities and other	90202804A	S	025226341.01	79011061	CC - NYK - Commodities	14,969,850.00
Commodities and other	90202805A	S	025226341.01	79011061	CC - NYK - Commodities	15,025,500.00
Commodities and other	90202811A	S	025226341.01	79011061	CC - NYK - Commodities	15,081,150.00
Commodities and other	90202814A	S	025226341.01	79011061	CC - NYK - Commodities	15,136,800.00
Commodities and other	90202824A	S	025226341.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	90202825A	S	025226341.01	79011061	CC - NYK - Commodities	15,248,100.00
Commodities and other	108802754A	B	025277971.01	79900060	CC - NYK - Commodities	132,013.54
Commodities and other	108713595A	S	025232836.01	79014625	CC - NYK - Commodities	1,339,072.20
Commodities and other	108713608A	S	025314147.01	79014655	CC - NYK - Commodities	553,900.00
Commodities and other	90208348A	S	025341801.01	79097008	CC - NYK - Commodities	8,197,876.92
Commodities and other	90211285A	S	025225632.01	79014655	CC - NYK - Commodities	3,323,400.00
Commodities and other	108713631A	S	025314147.01	79014655	CC - NYK - Commodities	276,950.00
Commodities and other	108713634A	S	025314147.01	79014655	CC - NYK - Commodities	1,107,800.00
Commodities and other	108713637A	S	025248154.01	79014655	CC - NYK - Commodities	401,100.00
Commodities and other	108713658A	S	025265802.01	79011751	CC - NYK - Commodities	1,339,072.20
Commodities and other	108637482A	B	025227661.01	79014007	CC - NYK - Commodities	28,966,400.00
Commodities and other	90214535A	S	025260951.01	79010460	CC - NYK - Commodities	788,900.00
Commodities and other	90214541A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	90214545A	S	025260951.01	79010151	CC - NYK - Commodities	418,880.00
Commodities and other	90214549A	S	025260951.01	79010151	CC - NYK - Commodities	695,640.00
Commodities and other	108713643A	B	025248154.01	79019983	CC - NYK - Commodities	1,093,050.00
Commodities and other	90220341A	S	025310434.01	79010460	CC - NYK - Commodities	167,921.60
Commodities and other	108614769A	B	025268889.01	79014026	CC - NYK - Commodities	110,850.00
Commodities and other	90245814A	B	025337247.01	79011059	CC - NYK - Commodities	5,091,975.00
Commodities and other	90249501A	S	025337247.01	79014045	CC - NYK - Commodities	45,000,000.00
Commodities and other	108801272A	S	025332248.01	79097008	CC - NYK - Commodities	942,953.85
Commodities and other	90249851A	B	025337247.01	79014045	CC - NYK - Commodities	17,141,760.00
Commodities and other	90250026A	B	025332248.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	108713646A	B	025265802.01	79014625	CC - NYK - Commodities	1,897,018.95
Commodities and other	90253465A	S	025332123.01	79010151	CC - NYK - Commodities	6,194,640.00
Commodities and other	90255443A	S	025332123.01	79010151	CC - NYK - Commodities	2,629,800.00
Commodities and other	90253765A	S	025332123.01	79010465	CC - NYK - Commodities	8,415,360.00
Commodities and other	108713652A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	90256763A	B	025284217.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	90264379A	S	025267089.01	79010606	CC - NYK - Commodities	1,697,325.00
Commodities and other	90258793A	S	025336165.01	79010606	CC - NYK - Commodities	222,600.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	90258796A	S	025336165.01	79010606	CC - NYK - Commodities	222,600.00
Commodities and other	90261333A	S	025332123.01	79010606	CC - NYK - Commodities	1,402,560.00
Commodities and other	90260477A	S	025332123.01	79010606	CC - NYK - Commodities	1,577,880.00
Commodities and other	90258592A	B	025227562.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	90268774A	B	025258443.01	79010152	CC - NYK - Commodities	613,102.50
Commodities and other	90261337A	S	025332081.01	79010606	CC - NYK - Commodities	2,088,000.00
Commodities and other	90261356A	S	025332081.01	79010606	CC - NYK - Commodities	4,176,000.00
Commodities and other	90261961A	S	025332081.01	79010606	CC - NYK - Commodities	1,044,000.00
Commodities and other	109751961A	S	025332081.01	79010606	CC - NYK - Commodities	3,190,000.00
Commodities and other	109715890A	S	025945650.01	79010606	CC - NYK - Commodities	1,001,700.00
Commodities and other	90261849A	B	025277963.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108713837A	S	025226671.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	108713840A	S	025225632.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	108801046A	S	025336850.01	79010465	CC - NYK - Commodities	9,361,497.60
Commodities and other	90267708A	B	025336967.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	90267751A	S	025336967.01	79010956	CC - NYK - Commodities	3,222,700.00
Commodities and other	90308414A	S	025213570.01	79093266	CC - LDN - Commodities	1,082,194.32
Commodities and other	108713843A	S	025314147.01	79014655	CC - NYK - Commodities	1,107,800.00
Commodities and other	90294715A	B	025265802.01	79010465	CC - NYK - Commodities	20,312,250.00
Commodities and other	90300629A	B	025267949.01	79011532	CC - NYK - Commodities	20,312,250.00
Commodities and other	108713814A	B	025225764.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	90302712A	B	025267949.01	79010963	CC - NYK - Commodities	10,156,125.00
Commodities and other	108713817A	S	025227448.01	79014655	CC - NYK - Commodities	553,900.00
Commodities and other	90308657A	B	025277971.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	90308697A	B	025277971.01	79097008	CC - NYK - Commodities	2,498,827.69
Commodities and other	108619137A	S	025235912.01	79011023	CC - NYK - Commodities	1,965,600.00
Commodities and other	108619124A	S	025235912.01	79011023	CC - NYK - Commodities	2,419,200.00
Commodities and other	108789894A	S	025336850.01	79011532	CC - NYK - Commodities	16,598,400.00
Commodities and other	108789848A	S	025336850.01	79011532	CC - NYK - Commodities	27,664,000.00
Commodities and other	109727842A	S	025943846.01	79011061	CC - NYK - Commodities	4,027,668.75
Commodities and other	109727878A	S	025943846.01	79011061	CC - NYK - Commodities	3,487,585.50
Commodities and other	109727884A	S	025943846.01	79011061	CC - NYK - Commodities	2,258,277.00
Commodities and other	109727894A	S	025943846.01	79011061	CC - NYK - Commodities	2,823,681.00
Commodities and other	109727911A	S	025943846.01	79011061	CC - NYK - Commodities	1,368,990.00
Commodities and other	108713826A	B	025233511.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	109727927A	S	025234949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	90342591A	B	025337247.01	79011061	CC - NYK - Commodities	26,250,000.00
Commodities and other	90345667A	S	025936048.01	79010606	CC - NYK - Commodities	1,180,176.00
Commodities and other	90345672A	S	025936048.01	79010606	CC - NYK - Commodities	3,540,528.00
Commodities and other	108713832A	B	025265802.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108713859A	B	025226671.01	79014625	CC - NYK - Commodities	2,265,362.50
Commodities and other	90344623A	S	025284498.01	79900064	CC - NYK - Commodities	349,933.44
Commodities and other	90344751A	S	025284498.01	79900064	CC - NYK - Commodities	787,929.60
Commodities and other	90344881A	S	025284498.01	79900064	CC - NYK - Commodities	453,059.52
Commodities and other	108713820A	S	025225632.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108637494A	B	025945767.01	79014045	CC - NYK - Commodities	39,680.00
Commodities and other	108713852A	B	025946021.01	79019980	CC - NYK - Commodities	3,951,570.00
Commodities and other	108713868A	S	025225632.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108789900A	S	025336850.01	79011532	CC - NYK - Commodities	22,131,200.00
Commodities and other	108713856A	B	025226671.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	109713408A	B	025284217.01	79011532	CC - NYK - Commodities	4,646,775.00
Commodities and other	108713862A	B	025227471.01	79014625	CC - NYK - Commodities	4,530,725.00
Commodities and other	108714122A	S	025227471.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	90384594A	S	025233354.01	79011061	CC - NYK - Commodities	14,635,950.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	90384596A	S	025233354.01	79011061	CC - NYK - Commodities	14,691,600.00
Commodities and other	90384665A	S	025233354.01	79011061	CC - NYK - Commodities	14,691,600.00
Commodities and other	90384705A	S	025233354.01	79011061	CC - NYK - Commodities	14,747,250.00
Commodities and other	90384752A	S	025284027.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	90384835A	B	025284027.01	79010956	CC - NYK - Commodities	8,227,600.00
Commodities and other	90384786A	S	025233354.01	79011061	CC - NYK - Commodities	14,802,900.00
Commodities and other	90384832A	S	025233354.01	79011061	CC - NYK - Commodities	14,858,550.00
Commodities and other	90384874A	S	025233354.01	79011061	CC - NYK - Commodities	14,914,200.00
Commodities and other	90384876A	S	025233354.01	79011061	CC - NYK - Commodities	14,969,850.00
Commodities and other	90384897A	S	025233354.01	79011061	CC - NYK - Commodities	15,025,500.00
Commodities and other	90384898A	S	025233354.01	79011061	CC - NYK - Commodities	15,081,150.00
Commodities and other	90384971A	S	025233354.01	79011061	CC - NYK - Commodities	15,136,800.00
Commodities and other	90384980A	S	025233354.01	79011061	CC - NYK - Commodities	14,635,950.00
Commodities and other	90384993A	S	025233354.01	79011061	CC - NYK - Commodities	14,691,600.00
Commodities and other	90384994A	S	025233354.01	79011061	CC - NYK - Commodities	14,691,600.00
Commodities and other	90384995A	S	025233354.01	79011061	CC - NYK - Commodities	14,747,250.00
Commodities and other	90385002A	S	025233354.01	79011061	CC - NYK - Commodities	14,802,900.00
Commodities and other	90385003A	S	025233354.01	79011061	CC - NYK - Commodities	14,858,550.00
Commodities and other	90385009A	S	025233354.01	79011061	CC - NYK - Commodities	14,914,200.00
Commodities and other	90385012A	S	025233354.01	79011061	CC - NYK - Commodities	14,969,850.00
Commodities and other	90385013A	S	025233354.01	79011061	CC - NYK - Commodities	15,025,500.00
Commodities and other	90385031A	S	025233354.01	79011061	CC - NYK - Commodities	15,081,150.00
Commodities and other	90385045A	S	025233354.01	79011061	CC - NYK - Commodities	15,136,800.00
Commodities and other	90394317A	S	025274564.01	79010606	CC - NYK - Commodities	389,550.00
Commodities and other	90394318A	S	025274564.01	79010606	CC - NYK - Commodities	389,550.00
Commodities and other	90394328A	S	025274564.01	79010606	CC - NYK - Commodities	333,900.00
Commodities and other	90394329A	S	025274564.01	79010606	CC - NYK - Commodities	612,150.00
Commodities and other	90387803A	S	025332248.01	79010872	CC - NYK - Commodities	10,929,692.31
Commodities and other	90388331A	S	025264888.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	108666773A	S	025234691.01	79016850	CC - SI - Commodities	1,433,000.00
Commodities and other	90390665A	B	025231192.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	109727880A	S	025337247.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	108666739A	S	025234691.01	79016850	CC - SI - Commodities	716,500.00
Commodities and other	90394717A	S	025319237.01	79014747	CC - NYK - Commodities	12,494,138.46
Commodities and other	108714131A	S	025225632.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	90395613A	S	025268913.01	79011532	CC - NYK - Commodities	33,161,975.00
Commodities and other	90396111A	B	025290982.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	90396145A	B	025290982.01	79011751	CC - NYK - Commodities	10,217,416.50
Commodities and other	108714136A	S	025225632.01	79011751	CC - NYK - Commodities	3,567,500.00
Commodities and other	108714193A	S	025284217.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	90397656A	B	025284217.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	90401628A	B	025277831.01	79097008	CC - NYK - Commodities	1,714,461.54
Commodities and other	90437344A	B	025267949.01	79011059	CC - NYK - Commodities	5,175,450.00
Commodities and other	90442135A	S	025332396.01	79010606	CC - NYK - Commodities	278,250.00
Commodities and other	109675800A	S	025225780.01	79011061	CC - NYK - Commodities	24,000,000.00
Commodities and other	90442141A	S	025332396.01	79010606	CC - NYK - Commodities	222,600.00
Commodities and other	90447453A	S	025332396.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	90447512A	S	025332396.01	79010151	CC - NYK - Commodities	111,300.00
Commodities and other	90447468A	S	025332396.01	79010606	CC - NYK - Commodities	55,650.00
Commodities and other	108714148A	S	025225764.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108714164A	B	025339425.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	90447458A	S	025332396.01	79010151	CC - NYK - Commodities	222,600.00
Commodities and other	90447463A	S	025332396.01	79010151	CC - NYK - Commodities	166,950.00
Commodities and other	90447464A	S	025332396.01	79010151	CC - NYK - Commodities	111,300.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	90447465A	S	025332396.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	90447257A	S	025941543.01	79010151	CC - NYK - Commodities	2,559,900.00
Commodities and other	108714170A	S	025225764.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	90447260A	S	025941543.01	79010151	CC - NYK - Commodities	3,005,100.00
Commodities and other	90447265A	S	025941543.01	79010151	CC - NYK - Commodities	2,615,550.00
Commodities and other	90447201A	B	025231192.01	79010151	CC - NYK - Commodities	5,078,062.50
Commodities and other	90447214A	B	025233354.01	79010151	CC - NYK - Commodities	5,078,062.50
Commodities and other	90447522A	S	025233354.01	79011061	CC - NYK - Commodities	189,000,000.00
Commodities and other	90447548A	S	025233354.01	79011061	CC - NYK - Commodities	10,810,012.50
Commodities and other	108615962A	B	025253758.01	79014045	CC - NYK - Commodities	4,436,224.00
Commodities and other	90448035A	S	025284217.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	90448037A	B	025284217.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108673389A	S	025319237.01	79010956	CC - NYK - Commodities	549,400.00
Commodities and other	90450129A	S	025335522.01	79014045	CC - NYK - Commodities	1,280,632.32
Commodities and other	108714125A	B	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108714128A	B	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108714209A	S	025225764.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108714227A	S	025226341.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	107796263A	S	025217597.01	79093017	CC - LDN - Commodities	1,671,715.67
Commodities and other	107796264A	S	025217597.01	79093017	CC - LDN - Commodities	1,671,715.67
Commodities and other	107796265A	S	025217597.01	79093017	CC - LDN - Commodities	1,671,715.67
Commodities and other	107796266A	S	025217597.01	79093017	CC - LDN - Commodities	1,671,715.67
Commodities and other	107796267A	S	025217597.01	79093017	CC - LDN - Commodities	1,671,715.67
Commodities and other	107796268A	S	025217597.01	79093017	CC - LDN - Commodities	1,671,715.67
Commodities and other	107796272A	S	025217597.01	79093017	CC - LDN - Commodities	1,671,715.67
Commodities and other	107796274A	S	025217597.01	79093017	CC - LDN - Commodities	1,671,715.67
Commodities and other	108714143A	S	025234691.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	108714496A	S	025225632.01	79011751	CC - NYK - Commodities	3,567,500.00
Commodities and other	108714522A	S	025265802.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	90492386A	B	025265802.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	108714527A	S	025228073.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	90492432A	B	025228073.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	90496247A	B	025235912.01	79010131	CC - NYK - Commodities	3,339,000.00
Commodities and other	90496248A	S	025235912.01	79010131	CC - NYK - Commodities	3,450,300.00
Commodities and other	108714502A	B	025231192.01	79014632	CC - NYK - Commodities	543,900.00
Commodities and other	108714532A	B	025284217.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108714508A	S	025225632.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108714538A	B	025226671.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108714514A	B	025225632.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108714499A	B	025225632.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	90605048A	S	025941543.01	79010606	CC - NYK - Commodities	946,050.00
Commodities and other	90605054A	S	025941543.01	79010606	CC - NYK - Commodities	779,100.00
Commodities and other	90605055A	S	025941543.01	79010606	CC - NYK - Commodities	723,450.00
Commodities and other	90605060A	S	025941543.01	79010606	CC - NYK - Commodities	1,502,550.00
Commodities and other	90605066A	S	025941543.01	79010606	CC - NYK - Commodities	1,168,650.00
Commodities and other	90604574A	S	025225749.01	79011023	CC - NYK - Commodities	43,092,000.00
Commodities and other	90605170A	S	025331935.01	79019980	CC - NYK - Commodities	9,175,005.00
Commodities and other	90605102A	S	025331935.01	79019980	CC - NYK - Commodities	5,242,860.00
Commodities and other	90606158A	S	025331935.01	79011398	CC - NYK - Commodities	36,500,000.00
Commodities and other	108714519A	B	025227471.01	79011751	CC - NYK - Commodities	713,500.00
Commodities and other	108801051A	S	025336850.01	79010151	CC - NYK - Commodities	1,376,160.00
Commodities and other	90609812A	B	025225871.01	79010151	CC - NYK - Commodities	5,332,650.00
Commodities and other	90610082A	S	025945999.01	79010151	CC - NYK - Commodities	278,250.00
Commodities and other	90610086A	S	025945999.01	79010151	CC - NYK - Commodities	278,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	90610090A	S	025945999.01	79010151	CC - NYK - Commodities	278,250.00
Commodities and other	90610093A	S	025945999.01	79010151	CC - NYK - Commodities	278,250.00
Commodities and other	90642135A	B	025226952.01	79010606	CC - NYK - Commodities	417,375.00
Commodities and other	90642136A	S	025226952.01	79010606	CC - NYK - Commodities	431,287.50
Commodities and other	90648051A	S	025225780.01	79011730	CC - NYK - Commodities	1,293,862.50
Commodities and other	90648054A	B	025225780.01	79011730	CC - NYK - Commodities	1,252,125.00
Commodities and other	108714525A	B	025309048.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	90650332A	S	025312646.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	90650491A	S	025284944.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	90652231A	B	025226341.01	79014045	CC - NYK - Commodities	47,616,000.00
Commodities and other	90652239A	S	025225780.01	79011730	CC - NYK - Commodities	417,375.00
Commodities and other	90652242A	B	025225780.01	79011730	CC - NYK - Commodities	431,287.50
Commodities and other	90652336A	S	025257981.01	79011730	CC - NYK - Commodities	1,252,125.00
Commodities and other	90652337A	B	025257981.01	79011730	CC - NYK - Commodities	1,293,862.50
Commodities and other	90653792A	S	025227570.01	79011730	CC - NYK - Commodities	5,078,062.50
Commodities and other	90689334A	B	025257981.01	79010151	CC - NYK - Commodities	1,669,500.00
Commodities and other	90689335A	S	025257981.01	79010151	CC - NYK - Commodities	1,725,150.00
Commodities and other	90690577A	S	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	90690626A	B	025319237.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	90690821A	S	025225780.01	79017601	CC - NYK - Commodities	417,375.00
Commodities and other	90690870A	B	025225780.01	79017601	CC - NYK - Commodities	431,287.50
Commodities and other	108637506A	B	025342528.01	79014045	CC - NYK - Commodities	121,896.96
Commodities and other	90692323A	B	025342528.01	79014045	CC - NYK - Commodities	1,429,432.32
Commodities and other	90692324A	B	025342528.01	79014045	CC - NYK - Commodities	1,342,771.20
Commodities and other	90692325A	B	025342528.01	79014045	CC - NYK - Commodities	1,217,064.96
Commodities and other	90692326A	B	025342528.01	79014045	CC - NYK - Commodities	1,116,119.04
Commodities and other	90692338A	B	025342528.01	79014045	CC - NYK - Commodities	394,260.48
Commodities and other	108714511A	B	025290982.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	90692340A	B	025342528.01	79014045	CC - NYK - Commodities	352,358.40
Commodities and other	108714544A	S	025227133.01	79011751	CC - NYK - Commodities	713,500.00
Commodities and other	109715919A	B	025342528.01	79010151	CC - NYK - Commodities	428,198.93
Commodities and other	90692794A	B	025342528.01	79010151	CC - NYK - Commodities	432,801.18
Commodities and other	90692797A	B	025342528.01	79010151	CC - NYK - Commodities	383,717.88
Commodities and other	90693074A	B	025342528.01	79010151	CC - NYK - Commodities	332,497.62
Commodities and other	90692852A	B	025342528.01	79010151	CC - NYK - Commodities	155,998.08
Commodities and other	90692874A	B	025342528.01	79010151	CC - NYK - Commodities	138,101.04
Commodities and other	108714548A	B	025290982.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108714553A	S	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	90697010A	B	025240870.01	79014026	CC - NYK - Commodities	28,470,000.00
Commodities and other	90696664A	B	025226648.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	108673312A	S	025319237.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108637486A	B	025240870.01	79014026	CC - NYK - Commodities	2,395,000.00
Commodities and other	108619792A	S	025225749.01	79011023	CC - NYK - Commodities	5,512,500.00
Commodities and other	90699022A	S	025227570.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	108619799A	S	025337247.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	90699420A	B	025337247.01	79011003	CC - NYK - Commodities	16,018,128.00
Commodities and other	108673330A	B	025931148.01	79900078	CC - NYK - Commodities	348,400.00
Commodities and other	109713640A	S	025234949.01	79011751	CC - NYK - Commodities	4,646,775.00
Commodities and other	90702558A	S	025294075.01	79010460	CC - NYK - Commodities	8,508,850.00
Commodities and other	90729949A	S	025231192.01	79014045	CC - NYK - Commodities	28,569,600.00
Commodities and other	108619701A	S	025286311.01	79011003	CC - NYK - Commodities	444,948.00
Commodities and other	90731412A	B	025286311.01	79011003	CC - NYK - Commodities	5,339,376.00
Commodities and other	108714845A	S	025227133.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	90734893A	B	025240870.01	79014026	CC - NYK - Commodities	28,110,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108714850A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108714860A	B	025233511.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108714865A	B	025233511.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108714811A	S	025233511.01	79014632	CC - NYK - Commodities	271,950.00
Commodities and other	108637466A	B	025240870.01	79014026	CC - NYK - Commodities	2,343,750.00
Commodities and other	108789903A	S	025227216.01	79011532	CC - NYK - Commodities	1,267,875.00
Commodities and other	90740318A	B	025290982.01	79014625	CC - NYK - Commodities	20,086,083.00
Commodities and other	90742476A	B	025332248.01	79010923	CC - NYK - Commodities	8,999,538.46
Commodities and other	90742509A	S	025332248.01	79010176	CC - NYK - Commodities	10,929,692.31
Commodities and other	90742836A	S	025277625.01	79900015	CC - NYK - Commodities	1,843,046.15
Commodities and other	90744154A	S	025277625.01	79900053	CC - NYK - Commodities	10,287,707.69
Commodities and other	108637489A	S	025226291.01	79014026	CC - NYK - Commodities	2,500,000.00
Commodities and other	108637492A	B	025226291.01	79014026	CC - NYK - Commodities	3,500,000.00
Commodities and other	108637497A	S	025226291.01	79014026	CC - NYK - Commodities	218,240.00
Commodities and other	90747020A	S	025277625.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	90747038A	B	025277625.01	79097008	CC - NYK - Commodities	12,537,000.00
Commodities and other	90775596A	S	025226341.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	90776169A	S	025216813.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	108714855A	S	025234691.01	79014625	CC - NYK - Commodities	446,357.40
Commodities and other	108673395A	S	025332248.01	79900078	CC - NYK - Commodities	274,700.00
Commodities and other	90786396A	B	025240870.01	79014026	CC - NYK - Commodities	26,700,000.00
Commodities and other	108714802A	S	025315193.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	90787105A	B	025289950.01	79097123	CC - NYK - Commodities	1,661,600.00
Commodities and other	108619811A	B	025284217.01	79011023	CC - NYK - Commodities	5,678,400.00
Commodities and other	108619775A	S	025284217.01	79011023	CC - NYK - Commodities	1,993,367.04
Commodities and other	90788315A	B	025232026.01	79011532	CC - NYK - Commodities	11,599,463.40
Commodities and other	90788765A	S	025231192.01	79014045	CC - NYK - Commodities	22,220,800.00
Commodities and other	90825407A	S	025213570.01	79099042	CC - LDN - Commodities	1,232,036.61
Commodities and other	108616736A	B	025943556.01	79014026	CC - NYK - Commodities	110,000.00
Commodities and other	90835205A	B	025943556.01	79014026	CC - NYK - Commodities	1,320,000.00
Commodities and other	108673467A	S	025332248.01	79900078	CC - NYK - Commodities	549,400.00
Commodities and other	90837713A	B	025943556.01	79010151	CC - NYK - Commodities	685,680.00
Commodities and other	90839043A	S	025337247.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	90839633A	S	025269879.01	79011061	CC - NYK - Commodities	556,500.00
Commodities and other	90839660A	S	025269879.01	79011061	CC - NYK - Commodities	556,500.00
Commodities and other	90842797A	S	025269879.01	79011061	CC - NYK - Commodities	556,500.00
Commodities and other	90841704A	B	025240870.01	79014026	CC - NYK - Commodities	6,772,500.00
Commodities and other	90843380A	B	025232968.01	79014026	CC - NYK - Commodities	5,067,000.00
Commodities and other	90843398A	B	025240870.01	79014026	CC - NYK - Commodities	6,750,000.00
Commodities and other	90843799A	B	025240870.01	79014026	CC - NYK - Commodities	26,205,000.00
Commodities and other	108714839A	S	025233354.01	79011751	CC - NYK - Commodities	454,107.40
Commodities and other	108714881A	S	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108673349A	S	025332248.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	90880160A	B	025240870.01	79014026	CC - NYK - Commodities	6,780,000.00
Commodities and other	108714870A	B	025231192.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108714886A	B	025315193.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	90881775A	B	025240870.01	79014026	CC - NYK - Commodities	6,675,000.00
Commodities and other	90883346A	S	025257981.01	79011003	CC - NYK - Commodities	8,809,970.40
Commodities and other	90883899A	B	025267949.01	79011023	CC - NYK - Commodities	8,089,200.00
Commodities and other	90883960A	S	025267949.01	79011023	CC - NYK - Commodities	2,936,656.80
Commodities and other	90884127A	S	025233354.01	79011061	CC - NYK - Commodities	25,800,000.00
Commodities and other	90884283A	S	025231192.01	79011061	CC - NYK - Commodities	132,000,000.00
Commodities and other	90884449A	B	025231192.01	79011061	CC - NYK - Commodities	21,369,600.00
Commodities and other	90884466A	B	025226341.01	79011532	CC - NYK - Commodities	8,403,150.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	90885082A	B	025240870.01	79014026	CC - NYK - Commodities	6,648,750.00
Commodities and other	90886155A	B	025319039.01	79011023	CC - NYK - Commodities	9,613,991.60
Commodities and other	90886133A	S	025267949.01	79097175	CC - NYK - Commodities	834,750.00
Commodities and other	90886134A	B	025267949.01	79097175	CC - NYK - Commodities	862,575.00
Commodities and other	108714926A	S	025264888.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	108715097A	B	025231192.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108715106A	B	025345315.01	79014679	CC - NYK - Commodities	1,135,268.50
Commodities and other	90936673A	B	025290982.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108715103A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	109715878A	S	025269879.01	79010151	CC - NYK - Commodities	1,446,900.00
Commodities and other	108650733A	S	025228073.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	109730792A	S	025234949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	90939171A	S	025315193.01	79014625	CC - NYK - Commodities	918,603.53
Commodities and other	109730837A	S	025234949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	90940720A	B	025226341.01	79010606	CC - NYK - Commodities	10,183,950.00
Commodities and other	90941984A	S	025294075.01	79010460	CC - NYK - Commodities	5,184,200.00
Commodities and other	90941249A	S	025226341.01	79011061	CC - NYK - Commodities	15,487,500.00
Commodities and other	90945331A	S	025294075.01	79010606	CC - NYK - Commodities	11,909,100.00
Commodities and other	90941757A	B	025240870.01	79014045	CC - NYK - Commodities	6,750,000.00
Commodities and other	90941794A	S	025226341.01	79011061	CC - NYK - Commodities	25,650,000.00
Commodities and other	90942489A	S	025225871.01	79011061	CC - NYK - Commodities	21,682,500.00
Commodities and other	90942520A	S	025226341.01	79011061	CC - NYK - Commodities	14,875,000.00
Commodities and other	108715090A	B	025268913.01	79019983	CC - NYK - Commodities	327,600.00
Commodities and other	90943094A	B	025227570.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	90943116A	S	025227570.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	108715094A	S	025933367.01	79014655	CC - NYK - Commodities	477,500.00
Commodities and other	90944343A	B	025226341.01	79019983	CC - NYK - Commodities	8,744,400.00
Commodities and other	90944310A	S	025226341.01	79019983	CC - NYK - Commodities	7,862,400.00
Commodities and other	108637523A	B	025237900.01	79014045	CC - NYK - Commodities	1,190,400.00
Commodities and other	90993158A	B	025935909.01	79014625	CC - NYK - Commodities	5,449,288.80
Commodities and other	108715100A	B	025284217.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108715110A	B	025231192.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108715113A	B	025248246.01	79014625	CC - NYK - Commodities	1,757,312.60
Commodities and other	108715116A	B	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108673484A	S	025332248.01	79900078	CC - NYK - Commodities	274,700.00
Commodities and other	109730801A	S	025234949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	90999482A	B	025284217.01	79011061	CC - NYK - Commodities	26,250,000.00
Commodities and other	90999679A	S	025284217.01	79011061	CC - NYK - Commodities	4,034,625.00
Commodities and other	108715122A	S	025225632.01	79014625	CC - NYK - Commodities	701,500.00
Commodities and other	109715900A	S	025277492.01	79010606	CC - NYK - Commodities	4,006,800.00
Commodities and other	91005511A	S	025225632.01	79010460	CC - NYK - Commodities	3,450,300.00
Commodities and other	91005554A	B	025225632.01	79010460	CC - NYK - Commodities	3,339,000.00
Commodities and other	108715143A	B	025226341.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	91007656A	S	025225632.01	79010460	CC - NYK - Commodities	4,201,575.00
Commodities and other	91007881A	B	025226341.01	79019983	CC - NYK - Commodities	5,246,640.00
Commodities and other	91007905A	S	025226341.01	79019983	CC - NYK - Commodities	4,717,440.00
Commodities and other	91008352A	B	025253758.01	79019983	CC - NYK - Commodities	28,728,320.00
Commodities and other	91008356A	S	025253758.01	79019983	CC - NYK - Commodities	26,378,940.00
Commodities and other	108715146A	S	025226671.01	79014632	CC - NYK - Commodities	271,950.00
Commodities and other	91010620A	S	025335522.01	79014045	CC - NYK - Commodities	1,373,166.08
Commodities and other	108637761A	B	025237900.01	79014045	CC - NYK - Commodities	7,142,400.00
Commodities and other	108715149A	S	025226648.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108715125A	S	025226648.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108715133A	B	025288812.01	79011003	CC - NYK - Commodities	2,158,065.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	91056149A	B	025345315.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	91056243A	S	025226887.01	79011003	CC - NYK - Commodities	5,339,376.00
Commodities and other	108801036A	B	025936030.01	79010151	CC - NYK - Commodities	3,504,000.00
Commodities and other	91062588A	B	025225632.01	79011061	CC - NYK - Commodities	4,200,000.00
Commodities and other	108715437A	S	025226648.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	91108078A	B	025940024.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	91108079A	B	025940024.01	79092015	CC - LDN - Commodities	17,923,523.48
Commodities and other	91108080A	B	025940024.01	79092015	CC - LDN - Commodities	19,302,256.05
Commodities and other	91108081A	B	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	91108083A	B	025940024.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	91108084A	B	025940024.01	79092015	CC - LDN - Commodities	19,302,256.05
Commodities and other	91108085A	B	025940024.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	91108086A	B	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	91108087A	B	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	91108091A	B	025940024.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	91108093A	B	025940024.01	79092015	CC - LDN - Commodities	17,923,523.48
Commodities and other	91108094A	B	025940024.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	91108095A	B	025940024.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	91108097A	B	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	91108044A	B	025940024.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	91108045A	B	025940024.01	79092015	CC - LDN - Commodities	17,923,523.48
Commodities and other	91108046A	B	025940024.01	79092015	CC - LDN - Commodities	19,302,256.05
Commodities and other	91108047A	B	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	91108050A	B	025940024.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	91108052A	B	025940024.01	79092015	CC - LDN - Commodities	19,302,256.05
Commodities and other	91108054A	B	025940024.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	91108056A	B	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	91108057A	B	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	91108066A	B	025940024.01	79092015	CC - LDN - Commodities	22,059,721.20
Commodities and other	91108069A	B	025940024.01	79092015	CC - LDN - Commodities	17,923,523.48
Commodities and other	91108070A	B	025940024.01	79092015	CC - LDN - Commodities	16,544,790.90
Commodities and other	91108072A	B	025940024.01	79092015	CC - LDN - Commodities	13,787,325.75
Commodities and other	91108074A	B	025940024.01	79092015	CC - LDN - Commodities	12,408,593.18
Commodities and other	108715460A	B	025309048.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	91104589A	S	025309048.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	91105404A	B	025267949.01	79010606	CC - NYK - Commodities	6,344,100.00
Commodities and other	91105461A	S	025267949.01	79010606	CC - NYK - Commodities	5,954,550.00
Commodities and other	109715905A	S	025269879.01	79010151	CC - NYK - Commodities	1,725,150.00
Commodities and other	108715440A	B	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	91111490A	S	025257981.01	79097175	CC - NYK - Commodities	417,375.00
Commodities and other	91111491A	B	025257981.01	79097175	CC - NYK - Commodities	431,287.50
Commodities and other	109732088A	B	025940321.01	79011061	CC - NYK - Commodities	1,372,501.52
Commodities and other	109732093A	B	025940321.01	79011061	CC - NYK - Commodities	1,105,298.04
Commodities and other	108715466A	S	025233511.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	91140761A	B	025233511.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	91145070A	B	025340225.01	79014045	CC - NYK - Commodities	849,152.00
Commodities and other	109715936A	S	025269879.01	79010151	CC - NYK - Commodities	1,669,500.00
Commodities and other	108715477A	S	025231192.01	79014655	CC - NYK - Commodities	276,950.00
Commodities and other	91153000A	B	025943929.01	79014045	CC - NYK - Commodities	7,936.00
Commodities and other	108715434A	B	025226341.01	79019983	CC - NYK - Commodities	310,800.00
Commodities and other	91188436A	S	025338674.01	79011532	CC - NYK - Commodities	3,014,725.00
Commodities and other	108715471A	B	025284217.01	79014625	CC - NYK - Commodities	8,927,148.00
Commodities and other	108715480A	S	025226341.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	91225358A	B	025336777.01	79016848	CC - SI - Commodities	11,466,212.53

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	91194597A	S	025336777.01	79011061	CC - NYK - Commodities	5,565,000.00
Commodities and other	91225429A	B	025336777.01	79016848	CC - SI - Commodities	5,733,106.27
Commodities and other	91194900A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	91225418A	B	025336777.01	79016848	CC - SI - Commodities	5,733,106.27
Commodities and other	91195742A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	108818617A	B	025289885.01	79010876	CC - NYK - Commodities	2,828,861.54
Commodities and other	109715925A	S	025347956.01	79010151	CC - NYK - Commodities	111,300.00
Commodities and other	91196418A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	91196429A	S	025347956.01	79010151	CC - NYK - Commodities	556,500.00
Commodities and other	91196431A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	108820443A	B	025319237.01	79010876	CC - NYK - Commodities	1,885,907.69
Commodities and other	108715450A	S	025234691.01	79014625	CC - NYK - Commodities	4,876,550.00
Commodities and other	91274638A	B	025336777.01	79016848	CC - SI - Commodities	5,733,106.27
Commodities and other	91234676A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	108684218A	S	025286840.01	79900078	CC - NYK - Commodities	348,400.00
Commodities and other	91236086A	B	025293838.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	91236262A	S	025293838.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	91236709A	B	025290982.01	79011751	CC - NYK - Commodities	13,720,722.00
Commodities and other	108715454A	B	025226341.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108541041A	B	025277625.01	79900060	CC - NYK - Commodities	718,406.40
Commodities and other	108541047A	S	025284498.01	79900060	CC - NYK - Commodities	2,085,696.00
Commodities and other	109751158A	B	025284498.01	79900060	CC - NYK - Commodities	1,367,289.60
Commodities and other	91242475A	S	025316522.01	79011532	CC - NYK - Commodities	157,734.23
Commodities and other	108715447A	S	025288812.01	79019983	CC - NYK - Commodities	135,975.00
Commodities and other	91242046A	S	025316522.01	79011532	CC - NYK - Commodities	776,874.00
Commodities and other	108715462A	S	025290982.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	91242135A	S	025316522.01	79011532	CC - NYK - Commodities	3,983,910.40
Commodities and other	91241899A	S	025316522.01	79011532	CC - NYK - Commodities	240,128.00
Commodities and other	91241908A	S	025316522.01	79011532	CC - NYK - Commodities	4,184,224.80
Commodities and other	109715945A	S	025277492.01	79010606	CC - NYK - Commodities	1,113,000.00
Commodities and other	91243690A	S	025277492.01	79010606	CC - NYK - Commodities	1,711,237.50
Commodities and other	91243688A	S	025277492.01	79010606	CC - NYK - Commodities	1,113,000.00
Commodities and other	91243689A	B	025225632.01	79010955	CC - NYK - Commodities	10,950,720.00
Commodities and other	91243969A	S	025225871.01	79010955	CC - NYK - Commodities	10,920,800.00
Commodities and other	91244208A	S	025225871.01	79010955	CC - NYK - Commodities	10,920,800.00
Commodities and other	91244296A	B	025338674.01	79010955	CC - NYK - Commodities	10,950,720.00
Commodities and other	91244915A	B	025284217.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	91245440A	S	025284498.01	79900060	CC - NYK - Commodities	4,229,328.00
Commodities and other	91245627A	B	025284498.01	79900060	CC - NYK - Commodities	4,229,328.00
Commodities and other	108715467A	S	025290982.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	91281940A	B	025290982.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	109732150A	B	025227661.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	91293265A	B	025336777.01	79016848	CC - SI - Commodities	5,733,106.27
Commodities and other	91285252A	S	025336777.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	91288156A	B	025227570.01	79011532	CC - NYK - Commodities	5,954,550.00
Commodities and other	91288312A	S	025227570.01	79011532	CC - NYK - Commodities	5,954,550.00
Commodities and other	108684221A	S	025286840.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108684225A	S	025286840.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108684232A	S	025319237.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	108715655A	S	025626961.01	79410141	CC - SI - Commodities	2,458,750.00
Commodities and other	109732155A	S	025227570.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	109732160A	B	025227661.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	108715664A	B	025216813.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108715670A	S	025231192.01	79019983	CC - NYK - Commodities	2,719,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108715661A	S	025284217.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	91298044A	B	025284217.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108715646A	S	025237900.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	91298081A	S	025237900.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	91298668A	B	025333287.01	79014026	CC - NYK - Commodities	6,578,000.00
Commodities and other	109732100A	S	025267949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	108619708A	B	025237900.01	79019983	CC - NYK - Commodities	793,600.00
Commodities and other	108619684A	B	025253758.01	79019983	CC - NYK - Commodities	1,230,080.00
Commodities and other	108715668A	S	025253758.01	79019983	CC - NYK - Commodities	1,129,485.00
Commodities and other	91299977A	B	025277625.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	108715675A	B	025225632.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	91300690A	S	025277625.01	79900060	CC - NYK - Commodities	4,229,328.00
Commodities and other	91300711A	B	025277625.01	79900060	CC - NYK - Commodities	4,229,328.00
Commodities and other	91303038A	S	025231192.01	79014045	CC - NYK - Commodities	39,680,000.00
Commodities and other	91303041A	S	025231192.01	79014045	CC - NYK - Commodities	39,680,000.00
Commodities and other	91303043A	B	025231192.01	79014045	CC - NYK - Commodities	33,728,000.00
Commodities and other	91303675A	B	025237900.01	79019983	CC - NYK - Commodities	396,800.00
Commodities and other	108715687A	B	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108715694A	B	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	91337008A	B	025315193.01	79019983	CC - NYK - Commodities	4,372,200.00
Commodities and other	109732664A	B	025227661.01	79011061	CC - NYK - Commodities	37,174,200.00
Commodities and other	91339817A	S	025294075.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	109732667A	S	025234949.01	79011059	CC - NYK - Commodities	9,293,550.00
Commodities and other	91340834A	S	025294075.01	79010606	CC - NYK - Commodities	4,254,425.00
Commodities and other	91342229A	S	025336777.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91342233A	B	025336777.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91342598A	S	025336777.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91342604A	B	025336777.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	109732680A	S	025804634.01	79011061	CC - NYK - Commodities	761,086.10
Commodities and other	109732694A	S	025335522.01	79011061	CC - NYK - Commodities	4,452,962.75
Commodities and other	109732714A	S	025317595.01	79011061	CC - NYK - Commodities	1,628,747.51
Commodities and other	108637766A	B	025943556.01	79014026	CC - NYK - Commodities	420,000.00
Commodities and other	109732674A	S	025338765.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	91368322A	S	025336777.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91368356A	B	025336777.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91368513A	B	025225871.01	79010606	CC - NYK - Commodities	7,855,512.00
Commodities and other	108801530A	S	025225871.01	79010606	CC - NYK - Commodities	4,719,600.00
Commodities and other	91376034A	S	025274564.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91376035A	S	025274564.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91376036A	S	025274564.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91376072A	S	025274564.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91376079A	S	025274564.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91376089A	S	025274564.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91376090A	S	025274564.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	91376094A	S	025274564.01	79010606	CC - NYK - Commodities	1,391,250.00
Commodities and other	109715952A	S	025269879.01	79010606	CC - NYK - Commodities	1,502,550.00
Commodities and other	91374595A	S	025337247.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	109732688A	B	025267949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	91375162A	S	025337247.01	79010461	CC - NYK - Commodities	20,312,250.00
Commodities and other	91375179A	B	025225871.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	108637782A	S	025317371.01	79014045	CC - NYK - Commodities	1,599,104.00
Commodities and other	108637802A	B	025317371.01	79014045	CC - NYK - Commodities	1,599,104.00
Commodities and other	91377786A	B	025231192.01	79014026	CC - NYK - Commodities	12,856,320.00
Commodities and other	91377790A	S	025231192.01	79014026	CC - NYK - Commodities	19,840,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	91377792A	S	025231192.01	79014026	CC - NYK - Commodities	19,840,000.00
Commodities and other	91377797A	B	025231192.01	79014026	CC - NYK - Commodities	3,968,000.00
Commodities and other	91377812A	B	025231192.01	79014026	CC - NYK - Commodities	3,968,000.00
Commodities and other	109732670A	S	025940628.01	79011061	CC - NYK - Commodities	4,897,200.00
Commodities and other	109732699A	S	025234949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	91422666A	S	025337247.01	79011061	CC - NYK - Commodities	26,250,000.00
Commodities and other	91440330A	B	025336777.01	79016848	CC - SI - Commodities	6,128,492.91
Commodities and other	91425918A	S	025280074.01	79093082	CC - LDN - Commodities	3,205,120.00
Commodities and other	91425919A	S	025280074.01	79093082	CC - LDN - Commodities	3,806,080.00
Commodities and other	108802566A	S	025279902.01	79900096	CC - NYK - Commodities	13,344,311.36
Commodities and other	91470082A	S	025277971.01	79014747	CC - NYK - Commodities	10,972,553.85
Commodities and other	91470121A	B	025277971.01	79014747	CC - NYK - Commodities	10,929,692.31
Commodities and other	109715948A	B	025936030.01	79010151	CC - NYK - Commodities	2,226,000.00
Commodities and other	91471555A	S	025225780.01	79011061	CC - NYK - Commodities	18,000,000.00
Commodities and other	91472108A	S	025225780.01	79011061	CC - NYK - Commodities	1,669,500.00
Commodities and other	108715706A	B	025264110.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	91476826A	S	025293838.01	79900060	CC - NYK - Commodities	198,527.36
Commodities and other	91479184A	B	025227661.01	79014045	CC - NYK - Commodities	28,966,400.00
Commodities and other	108619687A	B	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108619690A	S	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	91489841A	S	025258443.01	79011394	CC - NYK - Commodities	685,300.00
Commodities and other	108715812A	B	025284217.01	79014625	CC - NYK - Commodities	1,405,850.08
Commodities and other	91489635A	S	025258443.01	79011394	CC - NYK - Commodities	1,075,312.50
Commodities and other	91488209A	B	025227661.01	79014045	CC - NYK - Commodities	14,483,200.00
Commodities and other	108619831A	B	025309048.01	79014625	CC - NYK - Commodities	2,438,275.00
Commodities and other	108715828A	B	025216813.01	79014625	CC - NYK - Commodities	2,438,275.00
Commodities and other	108715840A	B	025231192.01	79011751	CC - NYK - Commodities	2,227,262.50
Commodities and other	108715815A	S	025231192.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108715820A	B	025345315.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	91492461A	B	025226341.01	79010955	CC - NYK - Commodities	5,475,360.00
Commodities and other	108715819A	S	025287228.01	79011003	CC - NYK - Commodities	1,017,270.00
Commodities and other	91492477A	B	025338674.01	79010955	CC - NYK - Commodities	5,475,360.00
Commodities and other	91492494A	B	025231192.01	79010955	CC - NYK - Commodities	10,950,720.00
Commodities and other	91492753A	S	025338674.01	79010955	CC - NYK - Commodities	5,460,400.00
Commodities and other	91493035A	S	025294075.01	79010606	CC - NYK - Commodities	23,958,600.00
Commodities and other	108715834A	S	025287228.01	79011003	CC - NYK - Commodities	813,898.80
Commodities and other	91492759A	S	025231192.01	79010955	CC - NYK - Commodities	10,920,800.00
Commodities and other	108715848A	S	025309048.01	79014625	CC - NYK - Commodities	1,339,072.20
Commodities and other	108715826A	S	025284217.01	79011751	CC - NYK - Commodities	7,314,825.00
Commodities and other	108715852A	S	025227471.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	91495300A	B	025240870.01	79014026	CC - NYK - Commodities	28,590,000.00
Commodities and other	91536655A	B	025227661.01	79014014	CC - NYK - Commodities	28,966,400.00
Commodities and other	91535561A	B	025225632.01	79014625	CC - NYK - Commodities	1,052,250.00
Commodities and other	91535613A	S	025225632.01	79014625	CC - NYK - Commodities	1,052,250.00
Commodities and other	91537081A	B	025226291.01	79011061	CC - NYK - Commodities	29,750,000.00
Commodities and other	108715832A	S	025315193.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108619844A	S	025231192.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108801269A	S	025284498.01	79097008	CC - NYK - Commodities	105,010.77
Commodities and other	91538967A	S	025284498.01	79097008	CC - NYK - Commodities	1,249,413.85
Commodities and other	108715857A	B	025226341.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	91541805A	S	025284100.01	79010151	CC - NYK - Commodities	8,062,500.00
Commodities and other	91544512A	B	025240870.01	79014026	CC - NYK - Commodities	28,620,000.00
Commodities and other	91550186A	S	025341397.01	79011910	CC - NYK - Commodities	30,000,000.00
Commodities and other	108715863A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108715838A	S	025231192.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108789871A	B	025936030.01	79011532	CC - NYK - Commodities	3,339,000.00
Commodities and other	108715866A	S	025290982.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	108715846A	S	025284217.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	91586145A	B	025284217.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	91589192A	S	025332248.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	108715964A	B	025286311.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108637822A	S	025253782.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	108637753A	S	025267949.01	79014007	CC - NYK - Commodities	1,168,950.00
Commodities and other	108637756A	S	025253782.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	91593706A	S	025284217.01	79011061	CC - NYK - Commodities	14,524,650.00
Commodities and other	108674365A	B	025315151.01	79014006	CC - NYK - Commodities	23,521,250.00
Commodities and other	108715970A	S	025226648.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	108674387A	B	025315151.01	79014026	CC - NYK - Commodities	23,250,000.00
Commodities and other	108674404A	B	025315151.01	79014006	CC - NYK - Commodities	23,327,500.00
Commodities and other	108674422A	B	025315151.01	79014006	CC - NYK - Commodities	11,683,125.00
Commodities and other	108674406A	B	025315151.01	79014006	CC - NYK - Commodities	11,663,750.00
Commodities and other	91595753A	S	025284217.01	79011061	CC - NYK - Commodities	67,500,000.00
Commodities and other	91596012A	S	025277625.01	79014747	CC - NYK - Commodities	12,494,138.46
Commodities and other	91595876A	B	025319237.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	91595922A	S	025319237.01	79097008	CC - NYK - Commodities	6,268,500.00
Commodities and other	91596057A	B	025277625.01	79014747	CC - NYK - Commodities	12,537,000.00
Commodities and other	91596093A	S	025310434.01	79010151	CC - NYK - Commodities	78,806.20
Commodities and other	108637828A	S	025268889.01	79014045	CC - NYK - Commodities	476,160.00
Commodities and other	91602580A	S	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	91602660A	B	025286840.01	79010956	CC - NYK - Commodities	4,113,800.00
Commodities and other	91603050A	S	025268889.01	79014045	CC - NYK - Commodities	952,320.00
Commodities and other	109751161A	S	025284498.01	79900053	CC - NYK - Commodities	1,322,755.69
Commodities and other	109484070A	S	025340225.01	79014045	CC - NYK - Commodities	6,793,216.00
Commodities and other	91604001A	B	025289950.01	79097123	CC - NYK - Commodities	1,592,925.00
Commodities and other	108715979A	S	025327214.01	79019980	CC - NYK - Commodities	141,481.18
Commodities and other	108715994A	S	025327214.01	79019980	CC - NYK - Commodities	167,811.13
Commodities and other	108715982A	S	025327214.01	79019980	CC - NYK - Commodities	70,101.50
Commodities and other	108715988A	S	025327214.01	79019980	CC - NYK - Commodities	39,328.73
Commodities and other	108715973A	S	025327214.01	79019980	CC - NYK - Commodities	140,009.79
Commodities and other	109484086A	S	025943929.01	79014045	CC - NYK - Commodities	63,488.00
Commodities and other	108716016A	B	025345315.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108716022A	B	025345315.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	91766792A	S	025267089.01	79010606	CC - NYK - Commodities	15,303,750.00
Commodities and other	109714627A	B	025234949.01	79019920	CC - NYK - Commodities	4,646,775.00
Commodities and other	108716019A	B	025226341.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	91769944A	B	025232968.01	79014026	CC - NYK - Commodities	9,922,500.00
Commodities and other	108716013A	S	025233354.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	91773121A	S	025267089.01	79011061	CC - NYK - Commodities	5,119,800.00
Commodities and other	109715965A	S	025269879.01	79010151	CC - NYK - Commodities	1,558,200.00
Commodities and other	108716159A	S	025234691.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	108716162A	S	025227133.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	91775568A	B	025240870.01	79014026	CC - NYK - Commodities	81,900,000.00
Commodities and other	108716168A	B	025226341.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	91777616A	B	025231192.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	108716177A	B	025340647.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108716180A	S	025233511.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	91779262A	B	025233511.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	108716165A	S	025226648.01	79011751	CC - NYK - Commodities	8,927,148.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	91781367A	B	025226648.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	108716196A	S	025232836.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	91782727A	B	025232836.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	91783630A	B	025240870.01	79014026	CC - NYK - Commodities	82,710,000.00
Commodities and other	108801533A	S	025336850.01	79010151	CC - NYK - Commodities	1,205,568.00
Commodities and other	91785563A	S	025336850.01	79010151	CC - NYK - Commodities	1,520,064.00
Commodities and other	91786260A	B	025337247.01	79011730	CC - NYK - Commodities	2,921,625.00
Commodities and other	91786263A	S	025337247.01	79011730	CC - NYK - Commodities	3,019,012.50
Commodities and other	108716202A	B	025264888.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	91830912A	B	025931874.01	79011917	CC - NYK - Commodities	20,000,000.00
Commodities and other	108716174A	S	025216813.01	79011751	CC - NYK - Commodities	7,141,718.40
Commodities and other	91832352A	B	025216813.01	79011751	CC - NYK - Commodities	21,425,155.20
Commodities and other	108716205A	B	025345315.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	91836135A	B	025240870.01	79014032	CC - NYK - Commodities	27,240,000.00
Commodities and other	91838696A	B	025240870.01	79014032	CC - NYK - Commodities	27,615,000.00
Commodities and other	91842884A	S	025294075.01	79010606	CC - NYK - Commodities	6,038,880.00
Commodities and other	91841243A	B	025290982.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	91841250A	S	025290982.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	91841299A	B	025234691.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	91844327A	S	025231739.01	79019983	CC - NYK - Commodities	8,158,500.00
Commodities and other	91844350A	S	025231739.01	79019983	CC - NYK - Commodities	8,158,500.00
Commodities and other	91844635A	S	025231739.01	79019983	CC - NYK - Commodities	9,828,000.00
Commodities and other	91844376A	B	025231739.01	79019983	CC - NYK - Commodities	5,998,425.60
Commodities and other	91844404A	B	025231739.01	79019983	CC - NYK - Commodities	5,756,774.40
Commodities and other	91844400A	B	025231739.01	79019983	CC - NYK - Commodities	7,481,664.00
Commodities and other	91844406A	B	025240870.01	79014032	CC - NYK - Commodities	27,525,000.00
Commodities and other	91845897A	B	025284217.01	79011061	CC - NYK - Commodities	21,250,000.00
Commodities and other	91845906A	S	025284217.01	79011061	CC - NYK - Commodities	20,625,000.00
Commodities and other	109732685A	S	025940321.01	79011061	CC - NYK - Commodities	1,137,803.21
Commodities and other	91850757A	B	025240870.01	79014032	CC - NYK - Commodities	27,456,000.00
Commodities and other	108637835A	S	025237900.01	79014014	CC - NYK - Commodities	492,032.00
Commodities and other	108716337A	S	025269952.01	79014679	CC - NYK - Commodities	446,357.40
Commodities and other	108716340A	B	025226341.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	91898083A	B	025277625.01	79900068	CC - NYK - Commodities	18,805,500.00
Commodities and other	91898150A	S	025277625.01	79900068	CC - NYK - Commodities	18,901,938.46
Commodities and other	91900352A	B	025240870.01	79014032	CC - NYK - Commodities	82,350,000.00
Commodities and other	108716352A	B	025226341.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	91899997A	B	025240870.01	79014032	CC - NYK - Commodities	26,940,000.00
Commodities and other	108716343A	B	025231192.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108638045A	B	025240870.01	79014032	CC - NYK - Commodities	2,534,500.00
Commodities and other	91902841A	B	025240870.01	79014032	CC - NYK - Commodities	27,252,000.00
Commodities and other	108716381A	B	025226648.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108716349A	B	025231606.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	109716152A	S	025269879.01	79010606	CC - NYK - Commodities	890,400.00
Commodities and other	91912325A	S	025277625.01	79900068	CC - NYK - Commodities	6,247,069.23
Commodities and other	108801550A	S	025336850.01	79010606	CC - NYK - Commodities	78,641.47
Commodities and other	108716355A	B	025225632.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	91914046A	B	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108801546A	S	025336850.01	79010606	CC - NYK - Commodities	223,204.80
Commodities and other	108716361A	B	025225632.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	91916541A	B	025225780.01	79011061	CC - NYK - Commodities	13,634,250.00
Commodities and other	91916400A	B	025225780.01	79011061	CC - NYK - Commodities	112,000,000.00
Commodities and other	91916697A	S	025936048.01	79010461	CC - NYK - Commodities	590,088.00
Commodities and other	91917664A	S	025936048.01	79010461	CC - NYK - Commodities	2,360,352.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	91917192A	S	025226341.01	79010460	CC - NYK - Commodities	2,977,275.00
Commodities and other	91919988A	S	025294075.01	79010606	CC - NYK - Commodities	1,690,500.00
Commodities and other	108638056A	B	025315151.01	79014032	CC - NYK - Commodities	7,815,100.00
Commodities and other	108674418A	B	025315151.01	79014032	CC - NYK - Commodities	3,986,600.00
Commodities and other	108638112A	B	025315151.01	79014032	CC - NYK - Commodities	3,890,500.00
Commodities and other	91963554A	B	025240870.01	79014045	CC - NYK - Commodities	26,880,000.00
Commodities and other	108716367A	S	025226648.01	79011751	CC - NYK - Commodities	8,927,148.00
Commodities and other	91976223A	B	025226648.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	91979565A	B	025227562.01	79011532	CC - NYK - Commodities	8,403,150.00
Commodities and other	108619694A	S	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108619711A	B	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	92036080A	S	025348590.01	79093266	CC - LDN - Commodities	73,405.66
Commodities and other	92036081A	S	025348590.01	79093266	CC - LDN - Commodities	73,405.66
Commodities and other	92036082A	S	025348590.01	79093266	CC - LDN - Commodities	73,405.66
Commodities and other	92036083A	S	025348590.01	79093266	CC - LDN - Commodities	73,405.66
Commodities and other	108716372A	S	025226648.01	79011751	CC - NYK - Commodities	8,927,148.00
Commodities and other	91986351A	B	025226648.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	108716375A	S	025252057.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108801554A	S	025336850.01	79011398	CC - NYK - Commodities	31,875,000.00
Commodities and other	108674425A	B	025315151.01	79014008	CC - NYK - Commodities	3,868,800.00
Commodities and other	91993014A	B	025226341.01	79010151	CC - NYK - Commodities	13,875,000.00
Commodities and other	91993107A	B	025237900.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	109716171A	S	025257981.01	79010151	CC - NYK - Commodities	820,837.50
Commodities and other	108674377A	B	025315151.01	79014008	CC - NYK - Commodities	7,734,500.00
Commodities and other	108716379A	B	025248154.01	79014632	CC - NYK - Commodities	327,600.00
Commodities and other	108716387A	S	025231192.01	79014632	CC - NYK - Commodities	543,900.00
Commodities and other	108716390A	B	025231192.01	79014632	CC - NYK - Commodities	655,200.00
Commodities and other	108716461A	S	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108716464A	S	025290982.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108716470A	S	025290982.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	92043572A	S	025277971.01	79900068	CC - NYK - Commodities	10,929,692.31
Commodities and other	92043692A	S	025277625.01	79900068	CC - NYK - Commodities	18,741,207.69
Commodities and other	92051397A	S	025231192.01	79014014	CC - NYK - Commodities	3,174,400.00
Commodities and other	92051398A	S	025231192.01	79014014	CC - NYK - Commodities	7,142,400.00
Commodities and other	92051399A	B	025231192.01	79014014	CC - NYK - Commodities	19,840,000.00
Commodities and other	108802778A	B	025318577.01	79900060	CC - NYK - Commodities	942,953.85
Commodities and other	108801287A	S	025277831.01	79900068	CC - NYK - Commodities	97,852,892.31
Commodities and other	108789875A	B	025225871.01	79011532	CC - NYK - Commodities	5,008,500.00
Commodities and other	108716473A	B	025226341.01	79011751	CC - NYK - Commodities	1,052,250.00
Commodities and other	92131881A	B	025269507.01	79011532	CC - NYK - Commodities	5,954,550.00
Commodities and other	108716478A	S	025226341.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	92116332A	B	025938267.01	79011061	CC - NYK - Commodities	1,669,500.00
Commodities and other	92116216A	S	025938267.01	79011061	CC - NYK - Commodities	1,669,500.00
Commodities and other	109732717A	S	025284217.01	79011061	CC - NYK - Commodities	91,822,500.00
Commodities and other	92120058A	S	025227570.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	109716163A	S	025347956.01	79010151	CC - NYK - Commodities	111,300.00
Commodities and other	109713439A	B	025227570.01	79014746	CC - NYK - Commodities	820,837.50
Commodities and other	109716193A	S	025347956.01	79010151	CC - NYK - Commodities	890,400.00
Commodities and other	108716487A	B	025226341.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	92125291A	B	025240870.01	79014032	CC - NYK - Commodities	25,950,000.00
Commodities and other	92125377A	B	025231192.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	92125435A	S	025226341.01	79014625	CC - NYK - Commodities	7,015,000.00
Commodities and other	92126133A	S	025227570.01	79010606	CC - NYK - Commodities	3,985,440.00
Commodities and other	92127312A	B	025338674.01	79011532	CC - NYK - Commodities	3,014,725.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108716467A	B	025234691.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	92132288A	S	025260951.01	79010606	CC - NYK - Commodities	695,640.00
Commodities and other	92135437A	S	025260951.01	79010606	CC - NYK - Commodities	628,320.00
Commodities and other	108716476A	S	025316522.01	79014625	CC - NYK - Commodities	7,418,250.00
Commodities and other	108716481A	B	025316522.01	79014625	CC - NYK - Commodities	4,874,850.00
Commodities and other	92134734A	S	025260951.01	79011394	CC - NYK - Commodities	713,000.00
Commodities and other	92134738A	S	025260951.01	79011394	CC - NYK - Commodities	645,750.00
Commodities and other	92134951A	S	025260951.01	79011394	CC - NYK - Commodities	673,087.50
Commodities and other	92139359A	S	025260951.01	79011397	CC - NYK - Commodities	355,075.00
Commodities and other	108716490A	S	025288812.01	79014632	CC - NYK - Commodities	108,780.00
Commodities and other	109223313A	S	025316522.01	79011532	CC - NYK - Commodities	300,469.95
Commodities and other	108716483A	B	025226341.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	109713726A	S	025316522.01	79011532	CC - NYK - Commodities	1,269,376.50
Commodities and other	108789910A	S	025316522.01	79011532	CC - NYK - Commodities	7,603,660.80
Commodities and other	108789913A	S	025316522.01	79011532	CC - NYK - Commodities	457,744.00
Commodities and other	108789917A	S	025316522.01	79011532	CC - NYK - Commodities	7,989,940.00
Commodities and other	92136346A	S	025225632.01	79011532	CC - NYK - Commodities	2,127,212.50
Commodities and other	92138025A	S	025234949.01	79010606	CC - NYK - Commodities	7,918,440.00
Commodities and other	92140891A	B	025240870.01	79014032	CC - NYK - Commodities	25,950,000.00
Commodities and other	92182246A	B	025231192.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108716513A	S	025255654.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108716510A	S	025255654.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108716504A	B	025233511.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	92187450A	S	025233511.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	108716507A	S	025233511.01	79019983	CC - NYK - Commodities	679,875.00
Commodities and other	108716754A	S	025336645.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	92190277A	S	025233511.01	79011003	CC - NYK - Commodities	52,167,785.24
Commodities and other	108789854A	B	025337247.01	79011532	CC - NYK - Commodities	2,504,250.00
Commodities and other	92196987A	S	025234691.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	92197043A	S	025248154.01	79011003	CC - NYK - Commodities	16,018,128.00
Commodities and other	108716775A	S	025293929.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	92200898A	B	025233354.01	79011061	CC - NYK - Commodities	59,500,000.00
Commodities and other	92200938A	S	025233354.01	79011061	CC - NYK - Commodities	8,959,650.00
Commodities and other	92205990A	S	025258443.01	79010606	CC - NYK - Commodities	254,355.00
Commodities and other	92206001A	S	025258443.01	79010606	CC - NYK - Commodities	229,740.00
Commodities and other	92206007A	S	025258443.01	79010606	CC - NYK - Commodities	254,355.00
Commodities and other	92206033A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	92206050A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	92206020A	S	025258443.01	79010151	CC - NYK - Commodities	812,820.00
Commodities and other	92206022A	S	025258443.01	79010151	CC - NYK - Commodities	550,620.00
Commodities and other	92206021A	S	025258443.01	79010151	CC - NYK - Commodities	609,615.00
Commodities and other	92206398A	S	025258443.01	79010152	CC - NYK - Commodities	391,956.25
Commodities and other	92206310A	S	025258443.01	79010152	CC - NYK - Commodities	353,325.00
Commodities and other	92206314A	S	025258443.01	79010152	CC - NYK - Commodities	384,400.00
Commodities and other	92205179A	S	025269879.01	79010151	CC - NYK - Commodities	612,150.00
Commodities and other	92205348A	S	025269879.01	79010151	CC - NYK - Commodities	166,950.00
Commodities and other	108716767A	B	025226341.01	79011751	CC - NYK - Commodities	2,455,250.00
Commodities and other	92205679A	S	025253782.01	79011751	CC - NYK - Commodities	21,045,000.00
Commodities and other	92205691A	B	025253782.01	79011751	CC - NYK - Commodities	23,808,000.00
Commodities and other	92206521A	S	025310533.01	79010151	CC - NYK - Commodities	9,350,000.00
Commodities and other	92206517A	S	025284100.01	79010151	CC - NYK - Commodities	4,675,000.00
Commodities and other	92207126A	S	025294562.01	79010176	CC - NYK - Commodities	4,499,769.23
Commodities and other	92207142A	B	025318577.01	79010176	CC - NYK - Commodities	5,464,846.15
Commodities and other	108716778A	S	025288812.01	79019983	CC - NYK - Commodities	108,780.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	92209817A	S	025268889.01	79014032	CC - NYK - Commodities	10,800,000.00
Commodities and other	109716196A	S	025333287.01	79010151	CC - NYK - Commodities	4,003,461.00
Commodities and other	92247836A	S	025268889.01	79014032	CC - NYK - Commodities	15,840,000.00
Commodities and other	109716206A	S	025336165.01	79010151	CC - NYK - Commodities	556,500.00
Commodities and other	108716785A	B	025231192.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	108716791A	S	025231192.01	79011751	CC - NYK - Commodities	1,757,309.08
Commodities and other	92264345A	S	025234691.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	108801859A	S	025225871.01	79010606	CC - NYK - Commodities	2,359,800.00
Commodities and other	108716757A	S	025265802.01	79011751	CC - NYK - Commodities	2,724,644.40
Commodities and other	92265900A	B	025265802.01	79011751	CC - NYK - Commodities	8,173,933.20
Commodities and other	92267585A	S	025269952.01	79014625	CC - NYK - Commodities	5,356,288.80
Commodities and other	108716797A	S	025216813.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	92270195A	S	025284498.01	79097008	CC - NYK - Commodities	1,097,255.38
Commodities and other	109732692A	S	025804634.01	79011061	CC - NYK - Commodities	440,074.64
Commodities and other	109734682A	S	025335522.01	79011061	CC - NYK - Commodities	2,673,075.41
Commodities and other	109734710A	S	025317595.01	79011061	CC - NYK - Commodities	977,787.20
Commodities and other	92318325A	S	025234691.01	79011751	CC - NYK - Commodities	54,492,888.00
Commodities and other	109734687A	S	025940321.01	79011061	CC - NYK - Commodities	2,691,868.41
Commodities and other	92327102A	S	025227133.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	108716788A	S	025269952.01	79014625	CC - NYK - Commodities	446,357.40
Commodities and other	108801856A	S	025309261.01	79010151	CC - NYK - Commodities	957,440.00
Commodities and other	92337169A	S	025294075.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	108716794A	S	025293929.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108674394A	B	025315151.01	79014014	CC - NYK - Commodities	3,975,750.00
Commodities and other	108638120A	B	025315151.01	79014032	CC - NYK - Commodities	3,875,000.00
Commodities and other	108674413A	B	025315151.01	79014032	CC - NYK - Commodities	19,220,000.00
Commodities and other	108638128A	S	025237900.01	79014014	CC - NYK - Commodities	492,032.00
Commodities and other	108674398A	B	025315151.01	79014008	CC - NYK - Commodities	3,850,200.00
Commodities and other	92388966A	B	025337247.01	79011526	CC - NYK - Commodities	33,390,000.00
Commodities and other	92389377A	S	025226341.01	79014014	CC - NYK - Commodities	142,848,000.00
Commodities and other	108716800A	S	025226648.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	92389400A	B	025226648.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108716802A	S	025227133.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	92389447A	B	025227133.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	108716805A	B	025248154.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	108716772A	B	025935651.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108620287A	S	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108620292A	B	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	108716763A	S	025336645.01	79019983	CC - NYK - Commodities	155,400.00
Commodities and other	92392505A	B	025336645.01	79019983	CC - NYK - Commodities	1,864,800.00
Commodities and other	108716986A	B	025231192.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	92393472A	S	025225632.01	79010460	CC - NYK - Commodities	4,201,575.00
Commodities and other	92394027A	B	025337247.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	92399666A	B	025225632.01	79010460	CC - NYK - Commodities	1,697,325.00
Commodities and other	92394503A	S	025265802.01	79014032	CC - NYK - Commodities	61,200,000.00
Commodities and other	92394526A	B	025265802.01	79014032	CC - NYK - Commodities	61,200,000.00
Commodities and other	92394561A	B	025265802.01	79014032	CC - NYK - Commodities	27,617,280.00
Commodities and other	92394568A	S	025265802.01	79014032	CC - NYK - Commodities	27,617,280.00
Commodities and other	108674432A	B	025315151.01	79014032	CC - NYK - Commodities	3,580,500.00
Commodities and other	92394739A	S	025328295.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	108716998A	S	025226648.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	92397118A	B	025226648.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108717003A	B	025226341.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	108716994A	S	025268913.01	79019983	CC - NYK - Commodities	655,200.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108717009A	S	025293929.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108716976A	S	025293929.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	109734713A	S	025267949.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	108717023A	S	025945957.01	79011003	CC - NYK - Commodities	5,821,603.20
Commodities and other	108638081A	S	025237900.01	79014014	CC - NYK - Commodities	738,048.00
Commodities and other	92401218A	S	025294075.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	92401219A	S	025294075.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	92401220A	B	025294075.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	92401221A	B	025294075.01	79010460	CC - NYK - Commodities	6,029,450.00
Commodities and other	108717006A	B	025226341.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	92459172A	S	025940206.01	79017908	CC - NYK - Commodities	942,212.03
Commodities and other	92459340A	S	025940206.01	79017908	CC - NYK - Commodities	1,578,055.96
Commodities and other	108620298A	B	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108620304A	S	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	92460978A	S	025231192.01	79014007	CC - NYK - Commodities	76,185,600.00
Commodities and other	92460998A	B	025231192.01	79014007	CC - NYK - Commodities	76,185,600.00
Commodities and other	108717014A	S	025232836.01	79014625	CC - NYK - Commodities	892,714.80
Commodities and other	108707953A	S	001925338.01	76095795	CC - NYK - Commodities	1.00
Commodities and other	92466020A	S	025290982.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	92466062A	B	025290982.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	108717026A	S	025290982.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	92466309A	B	025290982.01	79014625	CC - NYK - Commodities	13,390,722.00
Commodities and other	92469229A	S	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	92469440A	B	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108717147A	S	025293929.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108717162A	S	025293929.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108650736A	S	025265802.01	79014036	CC - NYK - Commodities	892,714.80
Commodities and other	108650705A	S	025318403.01	79014036	CC - NYK - Commodities	892,714.80
Commodities and other	92474728A	S	025269952.01	79011751	CC - NYK - Commodities	5,356,288.80
Commodities and other	92475317A	S	025231192.01	79014014	CC - NYK - Commodities	79,042,560.00
Commodities and other	108717150A	S	025265802.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108717154A	S	025315193.01	79019980	CC - NYK - Commodities	174,300.00
Commodities and other	92476952A	B	025225871.01	79011532	CC - NYK - Commodities	2,977,275.00
Commodities and other	108717159A	S	025318403.01	79011751	CC - NYK - Commodities	227,053.70
Commodities and other	108717173A	B	025318403.01	79011751	CC - NYK - Commodities	223,178.70
Commodities and other	108717179A	B	025225632.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108717186A	B	025225632.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108638136A	S	025237900.01	79014032	CC - NYK - Commodities	2,480,000.00
Commodities and other	92477930A	S	025288812.01	79019983	CC - NYK - Commodities	11,188,800.00
Commodities and other	108717165A	B	025226341.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	92482513A	S	025277971.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	92482632A	S	025338674.01	79011532	CC - NYK - Commodities	2,977,275.00
Commodities and other	92487270A	S	025257205.01	79014014	CC - NYK - Commodities	16,665,600.00
Commodities and other	108717281A	S	025226671.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108638134A	B	025237900.01	79014032	CC - NYK - Commodities	3,918,200.00
Commodities and other	108607639A	S	025255654.01	79011016	CC - NYK - Commodities	1,587,200.00
Commodities and other	92529253A	S	025257205.01	79014032	CC - NYK - Commodities	3,650,560.00
Commodities and other	92529573A	B	025226341.01	79010461	CC - NYK - Commodities	20,312,250.00
Commodities and other	92529674A	S	025226341.01	79010461	CC - NYK - Commodities	20,312,250.00
Commodities and other	92557932A	S	025312646.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	92533318A	S	025225632.01	79011061	CC - NYK - Commodities	76,129,200.00
Commodities and other	92533367A	B	025225632.01	79011061	CC - NYK - Commodities	432,000,000.00
Commodities and other	108620333A	B	025248154.01	79011023	CC - NYK - Commodities	1,470,000.00
Commodities and other	108620357A	S	025248154.01	79011023	CC - NYK - Commodities	516,139.68

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	92534936A	B	025267949.01	79011061	CC - NYK - Commodities	216,000,000.00
Commodities and other	92535456A	S	025320524.01	79014032	CC - NYK - Commodities	22,300,160.00
Commodities and other	92535210A	S	025267949.01	79011061	CC - NYK - Commodities	38,064,600.00
Commodities and other	92538414A	S	025240870.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	109734732A	B	025267089.01	79011061	CC - NYK - Commodities	1,641,675.00
Commodities and other	92538455A	S	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	92538527A	S	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	92538555A	S	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108717293A	S	025293929.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	92544832A	S	025232968.01	79014014	CC - NYK - Commodities	7,142,400.00
Commodities and other	92544837A	S	025232968.01	79014014	CC - NYK - Commodities	6,745,600.00
Commodities and other	92544839A	S	025232968.01	79014014	CC - NYK - Commodities	5,555,200.00
Commodities and other	92544868A	S	025232968.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	108717299A	S	025268913.01	79019983	CC - NYK - Commodities	310,800.00
Commodities and other	108717291A	S	025314147.01	79014655	CC - NYK - Commodities	5,040,490.00
Commodities and other	92549129A	S	025264888.01	79014625	CC - NYK - Commodities	12,260,899.80
Commodities and other	92550032A	B	025290982.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	108717311A	S	025233354.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	92553084A	S	025260951.01	79010460	CC - NYK - Commodities	1,267,875.00
Commodities and other	92553092A	S	025260951.01	79010460	CC - NYK - Commodities	1,310,137.50
Commodities and other	92553093A	S	025260951.01	79010460	CC - NYK - Commodities	1,310,137.50
Commodities and other	92553172A	S	025260951.01	79010461	CC - NYK - Commodities	448,800.00
Commodities and other	92553111A	S	025260951.01	79010460	CC - NYK - Commodities	1,267,875.00
Commodities and other	92553127A	S	025260951.01	79010460	CC - NYK - Commodities	1,310,137.50
Commodities and other	92553225A	S	025260951.01	79010461	CC - NYK - Commodities	1,159,400.00
Commodities and other	92553322A	S	025260951.01	79010461	CC - NYK - Commodities	2,318,800.00
Commodities and other	108717287A	S	025315193.01	79019983	CC - NYK - Commodities	155,400.00
Commodities and other	108717317A	S	025225764.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	92557608A	S	025288812.01	79019983	CC - NYK - Commodities	9,790,200.00
Commodities and other	92557643A	B	025288812.01	79019983	CC - NYK - Commodities	5,594,400.00
Commodities and other	108717297A	S	025321530.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	92560486A	B	025260951.01	79010152	CC - NYK - Commodities	335,575.00
Commodities and other	92560493A	B	025260951.01	79010152	CC - NYK - Commodities	292,500.00
Commodities and other	92560514A	B	025260951.01	79011394	CC - NYK - Commodities	293,725.00
Commodities and other	92560530A	B	025260951.01	79011394	CC - NYK - Commodities	291,400.00
Commodities and other	92560534A	B	025260951.01	79011394	CC - NYK - Commodities	224,250.00
Commodities and other	92560571A	B	025260951.01	79011394	CC - NYK - Commodities	199,175.00
Commodities and other	92560970A	B	025260951.01	79010152	CC - NYK - Commodities	336,000.00
Commodities and other	92560852A	B	025260951.01	79011397	CC - NYK - Commodities	482,825.00
Commodities and other	92560856A	B	025260951.01	79011397	CC - NYK - Commodities	964,500.00
Commodities and other	92560860A	B	025260951.01	79011397	CC - NYK - Commodities	1,296,187.50
Commodities and other	92560883A	B	025260951.01	79011397	CC - NYK - Commodities	1,052,450.00
Commodities and other	92561256A	B	025260951.01	79010152	CC - NYK - Commodities	759,375.00
Commodities and other	92560893A	B	025260951.01	79010152	CC - NYK - Commodities	255,750.00
Commodities and other	92561351A	S	025320532.01	79014032	CC - NYK - Commodities	7,459,840.00
Commodities and other	108717304A	S	025227703.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108717314A	S	025264888.01	79014625	CC - NYK - Commodities	908,214.80
Commodities and other	92608593A	S	025234691.01	79011751	CC - NYK - Commodities	108,985,776.00
Commodities and other	108617549A	B	025237900.01	79014014	CC - NYK - Commodities	535,680.00
Commodities and other	108717327A	S	025231192.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	108717333A	S	025231192.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108717330A	S	025226341.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108717324A	S	025233511.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108717608A	S	025284217.01	79011751	CC - NYK - Commodities	1,115,893.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	92618728A	S	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	92618855A	B	025227703.01	79014625	CC - NYK - Commodities	5,449,288.80
Commodities and other	92618865A	S	025227703.01	79014625	CC - NYK - Commodities	5,449,288.80
Commodities and other	108717596A	S	025234584.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	108621172A	B	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	92620539A	S	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108717632A	S	025284217.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	92620182A	S	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	92620367A	S	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108717611A	S	025226341.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108717620A	S	025226341.01	79011751	CC - NYK - Commodities	3,514,625.20
Commodities and other	108717623A	S	025226341.01	79014625	CC - NYK - Commodities	5,261,250.00
Commodities and other	108717626A	S	025234691.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108617560A	B	025227703.01	79014014	CC - NYK - Commodities	3,491,840.00
Commodities and other	92624112A	S	025258443.01	79010606	CC - NYK - Commodities	246,150.00
Commodities and other	92624113A	S	025258443.01	79010606	CC - NYK - Commodities	254,355.00
Commodities and other	92624130A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	92624133A	S	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	92624135A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	92624140A	S	025258443.01	79010606	CC - NYK - Commodities	609,615.00
Commodities and other	92624143A	S	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	92624142A	S	025258443.01	79010606	CC - NYK - Commodities	393,300.00
Commodities and other	92632466A	B	025258443.01	79010152	CC - NYK - Commodities	234,825.00
Commodities and other	92624844A	S	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	92624885A	S	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	92625502A	B	025267089.01	79014625	CC - NYK - Commodities	5,708,000.00
Commodities and other	108717644A	B	025226341.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	108717649A	S	025227703.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108717617A	S	025234691.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	92681330A	B	025267089.01	79014625	CC - NYK - Commodities	107,025.00
Commodities and other	92681411A	B	025267089.01	79014625	CC - NYK - Commodities	321,075.00
Commodities and other	92681415A	B	025267089.01	79014625	CC - NYK - Commodities	535,125.00
Commodities and other	108717655A	S	025947078.01	79011751	CC - NYK - Commodities	1,339,072.20
Commodities and other	92677132A	S	025226341.01	79010460	CC - NYK - Commodities	40,735,800.00
Commodities and other	108717659A	S	025284217.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108717676A	S	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108717681A	S	025226341.01	79019983	CC - NYK - Commodities	327,600.00
Commodities and other	108717636A	B	025226341.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	92683018A	B	025332248.01	79900061	CC - NYK - Commodities	6,445,400.00
Commodities and other	108717843A	S	025293085.01	79019983	CC - NYK - Commodities	327,600.00
Commodities and other	108717846A	B	025293085.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	92698498A	S	025294075.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	108717840A	B	025315193.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108717834A	S	025227133.01	79011753	CC - NYK - Commodities	1,135,268.50
Commodities and other	92698504A	B	025294075.01	79010460	CC - NYK - Commodities	12,058,900.00
Commodities and other	108621171A	S	025938895.01	79011003	CC - NYK - Commodities	2,669,688.00
Commodities and other	108717852A	S	025284217.01	79011751	CC - NYK - Commodities	446,357.40
Commodities and other	108717849A	S	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108717855A	B	025225632.01	79014625	CC - NYK - Commodities	2,227,262.50
Commodities and other	108717864A	S	025225632.01	79014625	CC - NYK - Commodities	2,265,362.50
Commodities and other	108717867A	S	025227133.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	92747019A	B	025227133.01	79014625	CC - NYK - Commodities	8,562,000.00
Commodities and other	108717883A	S	025265802.01	79011751	CC - NYK - Commodities	454,107.40
Commodities and other	108717861A	B	025225632.01	79014625	CC - NYK - Commodities	1,753,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108717880A	B	025227133.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	92755417A	B	025333287.01	79014032	CC - NYK - Commodities	21,333,548.48
Commodities and other	108717870A	B	025231192.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	108717873A	S	025226671.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108717887A	B	025225632.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	108718095A	S	025935909.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108718123A	S	025265802.01	79011751	CC - NYK - Commodities	892,714.80
Commodities and other	92758489A	B	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108718127A	S	025265802.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	108718175A	S	025935909.01	79011751	CC - NYK - Commodities	908,214.80
Commodities and other	92757254A	S	025267949.01	79010955	CC - NYK - Commodities	2,977,275.00
Commodities and other	108718180A	S	025231192.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	108718199A	S	025227133.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	92760113A	B	025333287.01	79014045	CC - NYK - Commodities	5,646,500.00
Commodities and other	108718130A	S	025231192.01	79014632	CC - NYK - Commodities	364,350.00
Commodities and other	92762472A	B	025267089.01	79014625	CC - NYK - Commodities	1,034,575.00
Commodities and other	92762474A	B	025267089.01	79014625	CC - NYK - Commodities	2,854,000.00
Commodities and other	92770703A	B	025333287.01	79014032	CC - NYK - Commodities	5,727,000.00
Commodities and other	109716187A	B	025232026.01	79010606	CC - NYK - Commodities	3,283,350.00
Commodities and other	92802594A	S	025935909.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	109751443A	S	025319237.01	79010878	CC - NYK - Commodities	12,264,286.16
Commodities and other	109751446A	S	025286840.01	79010878	CC - NYK - Commodities	12,264,286.16
Commodities and other	108718214A	B	025248154.01	79014632	CC - NYK - Commodities	364,350.00
Commodities and other	92821213A	B	025267089.01	79010151	CC - NYK - Commodities	5,954,550.00
Commodities and other	108718142A	S	025293085.01	79019983	CC - NYK - Commodities	458,640.00
Commodities and other	108718231A	B	025293085.01	79019983	CC - NYK - Commodities	380,730.00
Commodities and other	92824325A	S	025226341.01	79014625	CC - NYK - Commodities	10,522,500.00
Commodities and other	92854557A	B	025267089.01	79014625	CC - NYK - Commodities	535,125.00
Commodities and other	92854558A	B	025267089.01	79014625	CC - NYK - Commodities	1,427,000.00
Commodities and other	92853161A	S	025318577.01	79900015	CC - NYK - Commodities	1,843,046.15
Commodities and other	108621194A	S	025257205.01	79011003	CC - NYK - Commodities	1,779,792.00
Commodities and other	92861724A	B	025284027.01	79010902	CC - NYK - Commodities	1,018,400.00
Commodities and other	92862572A	B	025226341.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	92862573A	S	025226341.01	79010131	CC - NYK - Commodities	389,550.00
Commodities and other	92862579A	B	025226341.01	79010131	CC - NYK - Commodities	431,287.50
Commodities and other	92862594A	S	025226341.01	79010131	CC - NYK - Commodities	389,550.00
Commodities and other	108718227A	S	025293085.01	79019983	CC - NYK - Commodities	196,560.00
Commodities and other	108718234A	B	025293085.01	79019983	CC - NYK - Commodities	163,170.00
Commodities and other	92864195A	S	025284944.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	108718255A	S	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	92866857A	B	025289950.01	79097123	CC - NYK - Commodities	1,579,525.00
Commodities and other	92868486A	S	025226341.01	79011061	CC - NYK - Commodities	84,000,000.00
Commodities and other	92868532A	S	025231192.01	79011061	CC - NYK - Commodities	84,000,000.00
Commodities and other	92868569A	S	025226341.01	79011061	CC - NYK - Commodities	14,691,600.00
Commodities and other	92868570A	S	025231192.01	79011061	CC - NYK - Commodities	14,691,600.00
Commodities and other	109675867A	B	025226341.01	79011061	CC - NYK - Commodities	77,000,000.00
Commodities and other	109675887A	B	025231192.01	79011061	CC - NYK - Commodities	77,000,000.00
Commodities and other	109675878A	B	025226341.01	79011061	CC - NYK - Commodities	12,243,000.00
Commodities and other	109675884A	B	025231192.01	79011061	CC - NYK - Commodities	12,243,000.00
Commodities and other	92870483A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	92870498A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	92870510A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	92870511A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	92870514A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	92870515A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	92870516A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	92870517A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	92870523A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	92870524A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	92870531A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	92870532A	S	025227562.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	108718556A	S	025225632.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	92897274A	S	025217464.01	79011910	CC - NYK - Commodities	20,000,000.00
Commodities and other	92897337A	S	025313016.01	79011910	CC - NYK - Commodities	30,000,000.00
Commodities and other	92898155A	S	025216060.01	79011910	CC - NYK - Commodities	40,000,000.00
Commodities and other	92898666A	S	025265695.01	79011910	CC - NYK - Commodities	100,000,000.00
Commodities and other	108718561A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108718553A	S	025233511.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	92901173A	S	025265695.01	79011910	CC - NYK - Commodities	30,000,000.00
Commodities and other	108718520A	S	025284217.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	92903410A	S	025231192.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	92911236A	B	025267089.01	79014625	CC - NYK - Commodities	535,125.00
Commodities and other	108621184A	S	025267949.01	79011023	CC - NYK - Commodities	3,213,000.00
Commodities and other	108621202A	B	025267949.01	79011023	CC - NYK - Commodities	1,201,359.60
Commodities and other	92911793A	S	025231192.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	92922612A	B	025267089.01	79010151	CC - NYK - Commodities	5,954,550.00
Commodities and other	92915661A	S	025268889.01	79014032	CC - NYK - Commodities	10,080,000.00
Commodities and other	108545542A	S	025286840.01	79010878	CC - NYK - Commodities	25,584,596.96
Commodities and other	92923290A	B	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108718523A	B	025231192.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	109734767A	S	025943846.01	79011061	CC - NYK - Commodities	2,453,441.55
Commodities and other	109734716A	S	025943846.01	79011061	CC - NYK - Commodities	2,122,045.80
Commodities and other	109734726A	S	025943846.01	79011061	CC - NYK - Commodities	1,373,998.50
Commodities and other	109734764A	S	025943846.01	79011061	CC - NYK - Commodities	1,717,470.30
Commodities and other	109734771A	S	025943846.01	79011061	CC - NYK - Commodities	832,023.15
Commodities and other	109734777A	S	025943846.01	79011061	CC - NYK - Commodities	2,122,045.80
Commodities and other	109734774A	S	025943846.01	79011061	CC - NYK - Commodities	2,453,441.55
Commodities and other	109734804A	S	025943846.01	79011061	CC - NYK - Commodities	1,373,998.50
Commodities and other	109734801A	S	025943846.01	79011061	CC - NYK - Commodities	1,717,470.30
Commodities and other	109734807A	S	025943846.01	79011061	CC - NYK - Commodities	832,023.15
Commodities and other	108674441A	B	025315151.01	79014008	CC - NYK - Commodities	3,720,000.00
Commodities and other	108718530A	S	025265802.01	79014625	CC - NYK - Commodities	454,107.40
Commodities and other	108718526A	S	025345315.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108718538A	S	025265802.01	79014625	CC - NYK - Commodities	454,107.40
Commodities and other	108718564A	S	025225632.01	79014625	CC - NYK - Commodities	3,442,637.50
Commodities and other	108718575A	S	025226341.01	79014625	CC - NYK - Commodities	2,193,750.00
Commodities and other	108718578A	S	025227133.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108718568A	S	025234691.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108718541A	S	025336645.01	79019983	CC - NYK - Commodities	679,875.00
Commodities and other	109751245A	S	025284498.01	79900053	CC - NYK - Commodities	1,060,886.77
Commodities and other	93030337A	S	025268889.01	79014032	CC - NYK - Commodities	21,600,000.00
Commodities and other	108718533A	S	025336645.01	79019983	CC - NYK - Commodities	524,160.00
Commodities and other	108718548A	B	025225632.01	79014625	CC - NYK - Commodities	7,015,000.00
Commodities and other	108718551A	S	025225632.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	93046093A	S	025227133.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	108621212A	B	025227133.01	79011023	CC - NYK - Commodities	6,510,000.00
Commodities and other	108621223A	S	025227133.01	79011023	CC - NYK - Commodities	3,648,573.60
Commodities and other	93047255A	S	025288812.01	79019983	CC - NYK - Commodities	5,594,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109716214A	S	025336850.01	79010151	CC - NYK - Commodities	92,790.81
Commodities and other	93052158A	S	025232968.01	79014014	CC - NYK - Commodities	7,142,400.00
Commodities and other	93052169A	S	025232968.01	79014014	CC - NYK - Commodities	6,745,600.00
Commodities and other	93052175A	S	025232968.01	79014014	CC - NYK - Commodities	5,555,200.00
Commodities and other	93052342A	S	025232968.01	79014014	CC - NYK - Commodities	4,364,800.00
Commodities and other	93052182A	S	025232968.01	79014014	CC - NYK - Commodities	9,523,200.00
Commodities and other	93052191A	S	025232968.01	79014014	CC - NYK - Commodities	7,936,000.00
Commodities and other	93052316A	S	025232968.01	79014014	CC - NYK - Commodities	7,142,400.00
Commodities and other	93052206A	S	025232968.01	79014014	CC - NYK - Commodities	7,936,000.00
Commodities and other	93053586A	S	025288812.01	79019983	CC - NYK - Commodities	5,594,400.00
Commodities and other	108607335A	S	025216813.01	79011016	CC - NYK - Commodities	2,777,600.00
Commodities and other	93106325A	B	025216813.01	79011016	CC - NYK - Commodities	33,331,200.00
Commodities and other	93112828A	S	025274812.01	79010151	CC - NYK - Commodities	2,977,275.00
Commodities and other	108718857A	B	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108621228A	B	025226341.01	79011023	CC - NYK - Commodities	3,150,000.00
Commodities and other	108621192A	S	025226341.01	79011023	CC - NYK - Commodities	1,868,781.60
Commodities and other	108638812A	S	025231317.01	79014032	CC - NYK - Commodities	7,888,697.65
Commodities and other	108638763A	B	025231317.01	79014032	CC - NYK - Commodities	1,904,640.00
Commodities and other	93127728A	B	025289190.01	79011061	CC - NYK - Commodities	25,500,000.00
Commodities and other	108718883A	B	025286311.01	79014625	CC - NYK - Commodities	7,015,000.00
Commodities and other	108718874A	B	025226341.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	109713529A	S	025235912.01	79011150	CC - NYK - Commodities	4,646,775.00
Commodities and other	108718886A	S	025935909.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108617938A	B	025943556.01	79014032	CC - NYK - Commodities	300,000.00
Commodities and other	108638773A	B	025342528.01	79014032	CC - NYK - Commodities	250,618.88
Commodities and other	93257532A	B	025342528.01	79014032	CC - NYK - Commodities	2,938,859.52
Commodities and other	93257147A	B	025342528.01	79014032	CC - NYK - Commodities	2,761,728.00
Commodities and other	93257347A	B	025342528.01	79014032	CC - NYK - Commodities	2,500,792.32
Commodities and other	93257569A	B	025342528.01	79014032	CC - NYK - Commodities	2,293,186.56
Commodities and other	93257571A	B	025342528.01	79014032	CC - NYK - Commodities	809,472.00
Commodities and other	93257573A	B	025342528.01	79014032	CC - NYK - Commodities	723,763.20
Commodities and other	93250940A	B	025342528.01	79011061	CC - NYK - Commodities	283,948.56
Commodities and other	108718891A	S	025226671.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	93250918A	B	025342528.01	79011061	CC - NYK - Commodities	320,677.56
Commodities and other	108718894A	S	025234584.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	108621207A	B	025234584.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	108718901A	B	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	93255224A	B	025284530.01	79097008	CC - NYK - Commodities	109,725,538.46
Commodities and other	109734810A	B	025342528.01	79011061	CC - NYK - Commodities	880,271.70
Commodities and other	93252998A	B	025342528.01	79011061	CC - NYK - Commodities	889,843.50
Commodities and other	93253020A	B	025342528.01	79011061	CC - NYK - Commodities	789,005.70
Commodities and other	93253068A	B	025342528.01	79011061	CC - NYK - Commodities	683,560.08
Commodities and other	109714630A	S	025267949.01	79019920	CC - NYK - Commodities	4,646,775.00
Commodities and other	108718897A	S	025234584.01	79011003	CC - NYK - Commodities	1,293,075.00
Commodities and other	108621217A	B	025234584.01	79011003	CC - NYK - Commodities	1,190,400.00
Commodities and other	93257916A	S	025294075.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	108718920A	S	025293085.01	79019983	CC - NYK - Commodities	982,800.00
Commodities and other	108718907A	B	025293085.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	108719129A	S	025225632.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108719144A	S	025336645.01	79019983	CC - NYK - Commodities	327,600.00
Commodities and other	108719119A	S	025340647.01	79011751	CC - NYK - Commodities	1,362,322.20
Commodities and other	108719132A	S	025228073.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108719171A	B	025345315.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108719141A	S	025286311.01	79014625	CC - NYK - Commodities	3,507,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108719138A	B	025286311.01	79014625	CC - NYK - Commodities	3,514,618.17
Commodities and other	108719156A	S	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108719168A	S	025231192.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108719180A	S	025226671.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108621898A	B	025225749.01	79011023	CC - NYK - Commodities	2,940,000.00
Commodities and other	93324633A	S	025261041.01	79014032	CC - NYK - Commodities	11,919,936.00
Commodities and other	108719183A	B	025286311.01	79014625	CC - NYK - Commodities	7,015,000.00
Commodities and other	93329612A	S	025261041.01	79014032	CC - NYK - Commodities	10,070,452.80
Commodities and other	108802101A	B	025943556.01	79010461	CC - NYK - Commodities	2,057,040.00
Commodities and other	93355986A	S	025233354.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	93362573A	S	025290982.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	93369139A	B	025267089.01	79014625	CC - NYK - Commodities	1,105,925.00
Commodities and other	108719283A	S	025226341.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	108719289A	B	025231192.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	108719292A	S	025231192.01	79011751	CC - NYK - Commodities	1,757,309.08
Commodities and other	93373934A	B	025267089.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108719295A	S	025231192.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108719286A	S	025293929.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108801284A	S	025277831.01	79097008	CC - NYK - Commodities	48,926,446.15
Commodities and other	93382409A	B	025267089.01	79014625	CC - NYK - Commodities	1,427,000.00
Commodities and other	93386105A	S	025294075.01	79010460	CC - NYK - Commodities	5,184,200.00
Commodities and other	108719280A	S	025943176.01	79014625	CC - NYK - Commodities	2,315,947.74
Commodities and other	108719307A	S	025225632.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108719301A	S	025227299.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108719314A	S	025225632.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108719321A	S	025226671.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108719325A	S	025284217.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	93453324A	S	025284027.01	79900015	CC - NYK - Commodities	2,143,076.92
Commodities and other	93455036A	S	025288812.01	79019983	CC - NYK - Commodities	3,729,600.00
Commodities and other	108719317A	S	025945957.01	79011003	CC - NYK - Commodities	5,821,603.20
Commodities and other	108719328A	B	025226341.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108719311A	S	025946898.01	79011003	CC - NYK - Commodities	11,488,460.16
Commodities and other	108651113A	S	025227133.01	79014036	CC - NYK - Commodities	1,052,250.00
Commodities and other	93550743A	S	025232836.01	79014625	CC - NYK - Commodities	5,356,288.80
Commodities and other	93560682A	S	025232836.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108719768A	S	025264888.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	93568032A	S	025248246.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108719771A	S	025226341.01	79014625	CC - NYK - Commodities	1,135,268.50
Commodities and other	108719792A	B	025226341.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108718008A	S	025225764.01	79014625	CC - NYK - Commodities	1,070,250.00
Commodities and other	109716209A	S	025294075.01	79010606	CC - NYK - Commodities	1,641,675.00
Commodities and other	108717945A	B	025225764.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	93654887A	S	025240870.01	79011003	CC - NYK - Commodities	53,393,760.00
Commodities and other	93659650A	S	025943937.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	93659652A	S	025348020.01	79093014	CC - LDN - Commodities	4,037,942.25
Commodities and other	93659653A	S	025340233.01	79093014	CC - LDN - Commodities	17,620,111.63
Commodities and other	108719798A	B	025231192.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	93660892A	B	025307109.01	79014045	CC - NYK - Commodities	7,936,000.00
Commodities and other	108719804A	S	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	93666333A	S	025277625.01	79900068	CC - NYK - Commodities	1,928,769.23
Commodities and other	93667814A	B	025333287.01	79014014	CC - NYK - Commodities	3,610,880.00
Commodities and other	108621846A	B	025935909.01	79011023	CC - NYK - Commodities	4,305,000.00
Commodities and other	108621906A	S	025935909.01	79011023	CC - NYK - Commodities	1,749,000.00
Commodities and other	108621851A	B	025231192.01	79011023	CC - NYK - Commodities	4,305,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108621858A	S	025231192.01	79011023	CC - NYK - Commodities	1,749,000.00
Commodities and other	108719756A	S	025226341.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108621855A	S	025240870.01	79011003	CC - NYK - Commodities	8,898,960.00
Commodities and other	108719811A	B	025225632.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	93736797A	S	025294620.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	108719817A	S	025232836.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108618381A	S	025945031.01	79014032	CC - NYK - Commodities	1,265,000.00
Commodities and other	93735162A	B	025277625.01	79900060	CC - NYK - Commodities	900,092.31
Commodities and other	108719762A	B	025234691.01	79014625	CC - NYK - Commodities	446,357.40
Commodities and other	93736532A	B	025277625.01	79900060	CC - NYK - Commodities	900,092.31
Commodities and other	93737427A	S	025336645.01	79019983	CC - NYK - Commodities	3,729,600.00
Commodities and other	93738035A	B	025293085.01	79019983	CC - NYK - Commodities	3,729,600.00
Commodities and other	93738051A	S	025293085.01	79019983	CC - NYK - Commodities	6,526,800.00
Commodities and other	93738903A	B	025277625.01	79900060	CC - NYK - Commodities	900,092.31
Commodities and other	93739987A	S	025288812.01	79019983	CC - NYK - Commodities	3,729,600.00
Commodities and other	108621868A	S	025240870.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	108719801A	B	025226341.01	79014625	CC - NYK - Commodities	1,052,250.00
Commodities and other	108720169A	B	025226341.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108720180A	S	025264888.01	79014625	CC - NYK - Commodities	5,261,250.00
Commodities and other	108720189A	S	025935909.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108720195A	B	025233511.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	108720183A	S	025935909.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108720198A	B	025226341.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108720186A	B	025288812.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	108720192A	S	025288812.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	93829138A	S	025326489.01	79014007	CC - NYK - Commodities	3,809,280.00
Commodities and other	93829297A	S	025326489.01	79014007	CC - NYK - Commodities	6,666,240.00
Commodities and other	93829859A	S	025326489.01	79014007	CC - NYK - Commodities	4,285,440.00
Commodities and other	93831001A	S	025326489.01	79014007	CC - NYK - Commodities	6,190,080.00
Commodities and other	93830950A	S	025326489.01	79014007	CC - NYK - Commodities	7,618,560.00
Commodities and other	108720201A	B	025225632.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108720224A	B	025225632.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108801319A	B	025277898.01	79097135	CC - NYK - Commodities	65,228,403.69
Commodities and other	108713769A	B	001925338.01	76095795	CC - NYK - Commodities	0.90
Commodities and other	108720207A	S	025251802.01	79014625	CC - NYK - Commodities	95,733.15
Commodities and other	108720463A	S	025227133.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	93887081A	S	025326489.01	79014007	CC - NYK - Commodities	3,809,280.00
Commodities and other	93890735A	S	025326489.01	79014014	CC - NYK - Commodities	4,285,440.00
Commodities and other	93890222A	S	025326489.01	79014014	CC - NYK - Commodities	6,666,240.00
Commodities and other	93890263A	S	025226341.01	79014007	CC - NYK - Commodities	95,232,000.00
Commodities and other	93891736A	S	025326489.01	79014007	CC - NYK - Commodities	8,094,720.00
Commodities and other	108720454A	B	025231192.01	79011751	CC - NYK - Commodities	701,500.00
Commodities and other	93896031A	S	025225632.01	79010151	CC - NYK - Commodities	71,550,000.00
Commodities and other	108720460A	B	025226341.01	79014625	CC - NYK - Commodities	701,500.00
Commodities and other	93895795A	B	025231192.01	79010606	CC - NYK - Commodities	5,989,650.00
Commodities and other	93937837A	S	025290982.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	108720457A	B	025226341.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	93943894A	B	025338674.01	79010152	CC - NYK - Commodities	15,836,000.00
Commodities and other	93944477A	S	025318577.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	93944506A	B	025318577.01	79097008	CC - NYK - Commodities	12,494,138.46
Commodities and other	108638814A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	93946641A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	93947423A	B	025226648.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	93949218A	B	025286840.01	79097008	CC - NYK - Commodities	25,084,715.38

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	93950475A	B	025233792.01	79010152	CC - NYK - Commodities	32,314,000.00
Commodities and other	108638785A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	93952155A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108720469A	B	025231192.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	93954876A	S	025231192.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	108720475A	S	025226341.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	93961278A	S	025274812.01	79010462	CC - NYK - Commodities	437,121.00
Commodities and other	108621873A	B	025225749.01	79011023	CC - NYK - Commodities	3,444,000.00
Commodities and other	93959835A	B	025232661.01	79010462	CC - NYK - Commodities	20,312,250.00
Commodities and other	93960617A	S	025326489.01	79014026	CC - NYK - Commodities	6,666,240.00
Commodities and other	93960725A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108638820A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	109716237A	S	025347956.01	79010151	CC - NYK - Commodities	111,300.00
Commodities and other	109716244A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	93961244A	S	025347956.01	79010151	CC - NYK - Commodities	166,950.00
Commodities and other	93961282A	S	025347956.01	79010151	CC - NYK - Commodities	166,950.00
Commodities and other	93961300A	S	025347956.01	79010151	CC - NYK - Commodities	111,300.00
Commodities and other	93961304A	S	025347956.01	79010151	CC - NYK - Commodities	111,300.00
Commodities and other	93961308A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	93961315A	S	025347956.01	79010151	CC - NYK - Commodities	166,950.00
Commodities and other	108720497A	S	025251802.01	79014625	CC - NYK - Commodities	70,733.25
Commodities and other	94002335A	S	025217472.01	79004821	CC - LDN - Commodities	553,553.00
Commodities and other	94002348A	S	025217472.01	79004821	CC - LDN - Commodities	1,500,304.36
Commodities and other	108638802A	B	025240870.01	79014032	CC - NYK - Commodities	2,200,000.00
Commodities and other	108720472A	S	025935925.01	79014625	CC - NYK - Commodities	669,536.10
Commodities and other	108720485A	B	025232836.01	79014625	CC - NYK - Commodities	487,655.00
Commodities and other	94004123A	S	025265695.01	79011910	CC - NYK - Commodities	25,000,000.00
Commodities and other	108638828A	B	025240870.01	79014032	CC - NYK - Commodities	2,128,750.00
Commodities and other	94008764A	B	025240870.01	79014032	CC - NYK - Commodities	54,840,000.00
Commodities and other	94020669A	S	025340233.01	79093266	CC - LDN - Commodities	7,157,051.85
Commodities and other	94008542A	S	025255688.01	79010152	CC - NYK - Commodities	21,400,000.00
Commodities and other	94008853A	B	025255688.01	79010152	CC - NYK - Commodities	2,871,869.55
Commodities and other	108720494A	B	025225632.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108720488A	B	025293085.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108720503A	S	025293085.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	94010200A	S	025231192.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	108638823A	B	025240870.01	79014032	CC - NYK - Commodities	3,968,000.00
Commodities and other	94011034A	B	025240870.01	79014032	CC - NYK - Commodities	47,616,000.00
Commodities and other	108638832A	B	025240870.01	79014032	CC - NYK - Commodities	1,984,000.00
Commodities and other	94011937A	B	025240870.01	79014032	CC - NYK - Commodities	23,808,000.00
Commodities and other	108638839A	B	025240870.01	79014032	CC - NYK - Commodities	1,984,000.00
Commodities and other	94013428A	B	025240870.01	79014032	CC - NYK - Commodities	23,808,000.00
Commodities and other	108638855A	B	025240870.01	79014032	CC - NYK - Commodities	4,250,000.00
Commodities and other	94014251A	B	025240870.01	79014032	CC - NYK - Commodities	55,200,000.00
Commodities and other	94014342A	S	025227703.01	79014014	CC - NYK - Commodities	4,761,600.00
Commodities and other	108720509A	S	025234691.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108720506A	S	025945957.01	79011003	CC - NYK - Commodities	5,821,603.20
Commodities and other	108639312A	B	025943556.01	79014032	CC - NYK - Commodities	14,835,000.00
Commodities and other	108639282A	S	025943556.01	79014014	CC - NYK - Commodities	10,237,440.00
Commodities and other	108639287A	B	025240870.01	79014032	CC - NYK - Commodities	2,137,500.00
Commodities and other	94015461A	B	025240870.01	79014032	CC - NYK - Commodities	27,600,000.00
Commodities and other	94016165A	S	025217472.01	79004821	CC - LDN - Commodities	2,947,889.38
Commodities and other	94017721A	S	025226341.01	79014008	CC - NYK - Commodities	47,616,000.00
Commodities and other	108639323A	B	025240870.01	79014032	CC - NYK - Commodities	2,125,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	94018417A	B	025240870.01	79014032	CC - NYK - Commodities	27,600,000.00
Commodities and other	94019610A	S	025274812.01	79010606	CC - NYK - Commodities	175,497.00
Commodities and other	94019523A	S	025248154.01	79019983	CC - NYK - Commodities	3,729,600.00
Commodities and other	94019589A	S	025248154.01	79019983	CC - NYK - Commodities	6,526,800.00
Commodities and other	108639290A	S	025947532.01	79014008	CC - NYK - Commodities	175,654,220.00
Commodities and other	108639328A	S	025947532.01	79014008	CC - NYK - Commodities	175,654,220.00
Commodities and other	108639325A	S	025947532.01	79014008	CC - NYK - Commodities	87,827,110.00
Commodities and other	109777851A	S	025340480.01	79093017	CC - LDN - Commodities	192,819.30
Commodities and other	108639333A	S	025947532.01	79014008	CC - NYK - Commodities	175,654,220.00
Commodities and other	94062140A	B	025227299.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	108720786A	B	025225632.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	108639300A	B	025240870.01	79014032	CC - NYK - Commodities	4,105,000.00
Commodities and other	94064138A	B	025240870.01	79014032	CC - NYK - Commodities	53,610,000.00
Commodities and other	108639336A	B	025240870.01	79014032	CC - NYK - Commodities	4,050,000.00
Commodities and other	94065109A	B	025240870.01	79014032	CC - NYK - Commodities	52,200,000.00
Commodities and other	94069026A	S	025255688.01	79010152	CC - NYK - Commodities	21,400,000.00
Commodities and other	94069081A	B	025255688.01	79010152	CC - NYK - Commodities	2,871,869.55
Commodities and other	108639331A	S	025947532.01	79014008	CC - NYK - Commodities	175,654,220.00
Commodities and other	108720807A	B	025227133.01	79014625	CC - NYK - Commodities	892,714.80
Commodities and other	94072312A	S	025216813.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108720801A	S	025234691.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108720810A	B	025284217.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108639338A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	94073822A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108621879A	S	025267949.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	108720813A	S	025286311.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	94075432A	S	025227299.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108639370A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	94076043A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	94075915A	S	025234691.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108639375A	B	025240870.01	79014014	CC - NYK - Commodities	7,936,000.00
Commodities and other	94076363A	B	025240870.01	79014014	CC - NYK - Commodities	95,232,000.00
Commodities and other	94080915A	B	025348020.01	79093014	CC - LDN - Commodities	1,284,799.81
Commodities and other	94080916A	B	025943937.01	79093014	CC - LDN - Commodities	183,542.83
Commodities and other	108639379A	S	025947532.01	79014008	CC - NYK - Commodities	175,654,220.00
Commodities and other	108639302A	B	025240870.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	94079082A	S	025227299.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	94082545A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108900319A	B	025277625.01	79097008	CC - NYK - Commodities	689,015.38
Commodities and other	108720804A	S	025324989.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108720841A	B	025226341.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	94082625A	S	025277971.01	79097123	CC - NYK - Commodities	1,592,925.00
Commodities and other	108720848A	B	025226341.01	79014625	CC - NYK - Commodities	3,507,500.00
Commodities and other	108639382A	S	025947532.01	79014008	CC - NYK - Commodities	175,654,220.00
Commodities and other	108720816A	S	025290982.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108720838A	S	025231192.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	108639385A	S	025947532.01	79014008	CC - NYK - Commodities	175,654,220.00
Commodities and other	94119809A	S	025250051.01	79014008	CC - NYK - Commodities	95,232,000.00
Commodities and other	108720859A	S	025257536.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108720851A	S	025935909.01	79011751	CC - NYK - Commodities	454,107.40
Commodities and other	108801807A	S	025277831.01	79097008	CC - NYK - Commodities	73,389,669.23
Commodities and other	108721067A	B	025288812.01	79019983	CC - NYK - Commodities	1,554,000.00
Commodities and other	108721076A	S	025288812.01	79019983	CC - NYK - Commodities	2,719,500.00
Commodities and other	108789906A	B	025273574.01	79011532	CC - NYK - Commodities	1,252,125.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108721071A	B	025233511.01	79014625	CC - NYK - Commodities	892,714.80
Commodities and other	94125568A	B	025240870.01	79014014	CC - NYK - Commodities	42,854,400.00
Commodities and other	108721079A	B	025231192.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	108721088A	B	025226341.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108721086A	S	025314287.01	79019983	CC - NYK - Commodities	2,147,596.92
Commodities and other	108721083A	S	025314287.01	79019983	CC - NYK - Commodities	1,439,920.86
Commodities and other	108721092A	S	025314287.01	79019983	CC - NYK - Commodities	385,912.80
Commodities and other	108721094A	S	025314287.01	79019983	CC - NYK - Commodities	264,891.90
Commodities and other	108721103A	S	025314287.01	79019983	CC - NYK - Commodities	295,925.07
Commodities and other	94131549A	S	025258443.01	79010151	CC - NYK - Commodities	405,325.00
Commodities and other	94131556A	S	025258443.01	79010151	CC - NYK - Commodities	366,100.00
Commodities and other	94131572A	S	025258443.01	79010151	CC - NYK - Commodities	323,562.50
Commodities and other	108721118A	B	025226341.01	79014625	CC - NYK - Commodities	701,500.00
Commodities and other	94131576A	S	025258443.01	79010151	CC - NYK - Commodities	294,000.00
Commodities and other	94131596A	S	025258443.01	79010151	CC - NYK - Commodities	700,600.00
Commodities and other	94131603A	S	025258443.01	79010151	CC - NYK - Commodities	633,500.00
Commodities and other	94131610A	S	025258443.01	79010151	CC - NYK - Commodities	691,300.00
Commodities and other	108802860A	S	025284100.01	79011393	CC - NYK - Commodities	6,750,000.00
Commodities and other	108721121A	S	025935909.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	109735773A	S	025335530.01	79011061	CC - NYK - Commodities	3,233,733.37
Commodities and other	108721106A	B	025336645.01	79019983	CC - NYK - Commodities	155,400.00
Commodities and other	108721126A	S	025226341.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	94133150A	S	025335522.01	79014014	CC - NYK - Commodities	5,292,200.96
Commodities and other	108640020A	S	025947532.01	79014008	CC - NYK - Commodities	175,654,220.00
Commodities and other	108721132A	S	025226341.01	79014679	CC - NYK - Commodities	1,753,750.00
Commodities and other	108721129A	S	025228073.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	94168477A	B	025226671.01	79014625	CC - NYK - Commodities	21,045,000.00
Commodities and other	108721563A	B	025227133.01	79014625	CC - NYK - Commodities	701,500.00
Commodities and other	108640026A	S	025947532.01	79014008	CC - NYK - Commodities	263,481,330.00
Commodities and other	94173727A	S	025226341.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	94173741A	B	025226341.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	108721469A	S	025290982.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	94176560A	S	025284944.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	108721482A	B	025226341.01	79011751	CC - NYK - Commodities	1,403,000.00
Commodities and other	94178281A	S	025239377.01	79011532	CC - NYK - Commodities	6,113,980.00
Commodities and other	108721541A	B	025321407.01	79014625	CC - NYK - Commodities	170,000.00
Commodities and other	108721573A	S	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	94208891A	B	025226648.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	94211711A	S	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	94211713A	S	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	108721487A	S	025231192.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108640040A	S	025947532.01	79014008	CC - NYK - Commodities	175,654,220.00
Commodities and other	108721577A	S	025935909.01	79011751	CC - NYK - Commodities	446,357.40
Commodities and other	108721582A	S	025231192.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	108721490A	S	025231192.01	79014632	CC - NYK - Commodities	1,398,000.00
Commodities and other	108721585A	B	025231192.01	79014632	CC - NYK - Commodities	1,418,084.00
Commodities and other	94216521A	S	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	108721493A	B	025321407.01	79014625	CC - NYK - Commodities	156,500.00
Commodities and other	94216774A	S	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	108721510A	B	025337247.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108721495A	S	025337247.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	94221378A	S	025947656.01	79010151	CC - NYK - Commodities	447,999.20
Commodities and other	94217536A	S	025265695.01	79011910	CC - NYK - Commodities	25,000,000.00
Commodities and other	94217539A	S	025265695.01	79011910	CC - NYK - Commodities	25,000,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109716555A	S	025947656.01	79010151	CC - NYK - Commodities	409,951.29
Commodities and other	94218291A	B	025265695.01	79011917	CC - NYK - Commodities	25,000,000.00
Commodities and other	109735776A	S	025327818.01	79011061	CC - NYK - Commodities	3,060,750.00
Commodities and other	108721498A	B	025226341.01	79014625	CC - NYK - Commodities	1,753,750.00
Commodities and other	108721501A	S	025232836.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108576280A	B	025265778.01	79011712	CC - NYK - Commodities	1,241,250.00
Commodities and other	94219353A	S	025265778.01	79011712	CC - NYK - Commodities	14,895,000.00
Commodities and other	94219369A	B	025265778.01	79011712	CC - NYK - Commodities	9,930,000.00
Commodities and other	94219379A	S	025265778.01	79011712	CC - NYK - Commodities	9,930,000.00
Commodities and other	108721504A	B	025226648.01	79011751	CC - NYK - Commodities	709,042.00
Commodities and other	94226786A	S	025260951.01	79011397	CC - NYK - Commodities	651,775.00
Commodities and other	94226780A	S	025260951.01	79011397	CC - NYK - Commodities	974,250.00
Commodities and other	94226722A	S	025260951.01	79011394	CC - NYK - Commodities	630,075.00
Commodities and other	94226756A	S	025260951.01	79011397	CC - NYK - Commodities	1,248,000.00
Commodities and other	94226764A	S	025260951.01	79011397	CC - NYK - Commodities	1,994,850.00
Commodities and other	94226774A	S	025260951.01	79011394	CC - NYK - Commodities	1,681,750.00
Commodities and other	94223793A	S	025260951.01	79010461	CC - NYK - Commodities	2,550,680.00
Commodities and other	94223809A	S	025260951.01	79010461	CC - NYK - Commodities	2,318,800.00
Commodities and other	108721651A	B	025226341.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	108721674A	B	025225632.01	79011751	CC - NYK - Commodities	7,135,000.00
Commodities and other	108721644A	S	025226341.01	79011003	CC - NYK - Commodities	1,816,429.60
Commodities and other	108640034A	S	025947532.01	79014008	CC - NYK - Commodities	175,654,220.00
Commodities and other	94229630A	S	025260951.01	79011394	CC - NYK - Commodities	645,750.00
Commodities and other	94229646A	S	025260951.01	79011394	CC - NYK - Commodities	609,150.00
Commodities and other	94229843A	B	025226341.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	94229845A	S	025226341.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	94261716A	S	025217472.01	79004821	CC - LDN - Commodities	2,811,697.77
Commodities and other	108721648A	S	025290982.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108721655A	S	025226648.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	94266038A	B	025226648.01	79014625	CC - NYK - Commodities	6,695,361.00
Commodities and other	108721658A	S	025226648.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	94266471A	B	025226648.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	94267466A	S	025217472.01	79004821	CC - LDN - Commodities	2,947,889.38
Commodities and other	108721680A	S	025226671.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108721661A	S	025228073.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	109735793A	S	025804634.01	79011061	CC - NYK - Commodities	294,382.94
Commodities and other	108721665A	B	025227133.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	109693078A	S	025304288.01	79017908	CC - NYK - Commodities	2,552,004.00
Commodities and other	108721689A	B	025226671.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108721695A	S	025228073.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	94279485A	S	025258443.01	79010151	CC - NYK - Commodities	218,356.25
Commodities and other	94279495A	S	025258443.01	79010151	CC - NYK - Commodities	218,356.25
Commodities and other	94279866A	S	025258443.01	79010151	CC - NYK - Commodities	393,300.00
Commodities and other	94279910A	S	025258443.01	79010151	CC - NYK - Commodities	406,410.00
Commodities and other	94279909A	S	025258443.01	79010151	CC - NYK - Commodities	196,650.00
Commodities and other	94279934A	S	025258443.01	79010151	CC - NYK - Commodities	406,410.00
Commodities and other	94280410A	S	025258443.01	79010151	CC - NYK - Commodities	393,300.00
Commodities and other	108721699A	B	025225632.01	79014625	CC - NYK - Commodities	1,054,387.56
Commodities and other	94279970A	S	025258443.01	79010152	CC - NYK - Commodities	307,687.50
Commodities and other	94279996A	S	025258443.01	79010151	CC - NYK - Commodities	317,168.75
Commodities and other	94280013A	S	025258443.01	79010151	CC - NYK - Commodities	309,937.50
Commodities and other	94280348A	S	025258443.01	79010151	CC - NYK - Commodities	324,143.75
Commodities and other	94280049A	S	025258443.01	79010151	CC - NYK - Commodities	328,406.25
Commodities and other	94280394A	S	025258443.01	79010151	CC - NYK - Commodities	317,812.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	94280071A	S	025258443.01	79010151	CC - NYK - Commodities	331,893.75
Commodities and other	94279708A	S	025258443.01	79010151	CC - NYK - Commodities	266,250.00
Commodities and other	108721692A	B	025226671.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108721866A	B	025225632.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108721869A	B	025225632.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	94279713A	S	025258443.01	79010151	CC - NYK - Commodities	269,700.00
Commodities and other	94279732A	S	025258443.01	79010151	CC - NYK - Commodities	245,625.00
Commodities and other	94279737A	S	025258443.01	79010151	CC - NYK - Commodities	251,100.00
Commodities and other	94279750A	S	025258443.01	79010151	CC - NYK - Commodities	249,937.50
Commodities and other	94279804A	S	025258443.01	79010151	CC - NYK - Commodities	219,375.00
Commodities and other	94279819A	S	025258443.01	79010151	CC - NYK - Commodities	210,412.50
Commodities and other	109735962A	B	025335522.01	79011061	CC - NYK - Commodities	103,881.86
Commodities and other	109735824A	S	025317595.01	79011061	CC - NYK - Commodities	604,987.85
Commodities and other	94319492A	S	025340480.01	79099042	CC - LDN - Commodities	332,100.70
Commodities and other	108721897A	B	025226341.01	79014679	CC - NYK - Commodities	1,753,750.00
Commodities and other	94329645A	S	025231192.01	79011003	CC - NYK - Commodities	19,464,161.07
Commodities and other	94330831A	S	025231192.01	79011727	CC - NYK - Commodities	13,125,000.00
Commodities and other	94330973A	B	025231192.01	79011727	CC - NYK - Commodities	13,125,000.00
Commodities and other	108618887A	S	025257619.01	79014032	CC - NYK - Commodities	1,395,000.00
Commodities and other	108721917A	B	025226341.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	109735813A	S	025938291.01	79011061	CC - NYK - Commodities	27,880,650.00
Commodities and other	94335871A	S	025265802.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	94341889A	S	025232026.01	79010606	CC - NYK - Commodities	22,170,100.00
Commodities and other	108721914A	B	025226341.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	108721920A	S	025251802.01	79014679	CC - NYK - Commodities	107,025.00
Commodities and other	108640053A	B	025261041.01	79014032	CC - NYK - Commodities	2,991,768.00
Commodities and other	108721923A	B	025226341.01	79014679	CC - NYK - Commodities	1,332,850.00
Commodities and other	94395984A	S	025261041.01	79014032	CC - NYK - Commodities	8,787,912.00
Commodities and other	94396137A	S	025261041.01	79014032	CC - NYK - Commodities	7,522,137.00
Commodities and other	108621907A	B	025271495.01	79019983	CC - NYK - Commodities	2,460,160.00
Commodities and other	108721900A	S	025271495.01	79019983	CC - NYK - Commodities	2,258,970.00
Commodities and other	108721926A	B	025226341.01	79014679	CC - NYK - Commodities	1,052,250.00
Commodities and other	94459342A	S	025277963.01	79097008	CC - NYK - Commodities	43,718,769.23
Commodities and other	94464793A	B	025277625.01	79097008	CC - NYK - Commodities	21,859,384.62
Commodities and other	94466087A	B	025267949.01	79011751	CC - NYK - Commodities	1,427,000.00
Commodities and other	109716564A	S	025232562.01	79010151	CC - NYK - Commodities	1,224,300.00
Commodities and other	94505999A	S	025264888.01	79011751	CC - NYK - Commodities	10,898,577.60
Commodities and other	108640032A	B	025232182.01	79014032	CC - NYK - Commodities	8,370,000.00
Commodities and other	108721931A	S	025265802.01	79011751	CC - NYK - Commodities	1,372,072.20
Commodities and other	94516542A	B	025267949.01	79011751	CC - NYK - Commodities	1,427,000.00
Commodities and other	108721906A	S	025261199.01	79014679	CC - NYK - Commodities	892,714.80
Commodities and other	108722103A	S	025226341.01	79014679	CC - NYK - Commodities	1,115,893.50
Commodities and other	108722166A	B	025286311.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108722113A	B	025315193.01	79019983	CC - NYK - Commodities	364,350.00
Commodities and other	108722129A	S	025265802.01	79011003	CC - NYK - Commodities	2,231,787.00
Commodities and other	108722116A	S	025231192.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108722119A	S	025226341.01	79011003	CC - NYK - Commodities	4,463,574.00
Commodities and other	108722122A	S	025267949.01	79011751	CC - NYK - Commodities	2,678,144.40
Commodities and other	108722163A	S	025231192.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108622750A	S	025267949.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	94627022A	S	025231192.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	94627085A	S	025231192.01	79011751	CC - NYK - Commodities	8,034,433.20
Commodities and other	94633988A	S	025294075.01	79010460	CC - NYK - Commodities	4,226,250.00
Commodities and other	108722134A	S	025228073.01	79011751	CC - NYK - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	94632703A	S	025261041.01	79014032	CC - NYK - Commodities	10,159,431.00
Commodities and other	108722132A	S	025261199.01	79014679	CC - NYK - Commodities	892,714.80
Commodities and other	108722561A	S	025228073.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	94712232A	S	025217597.01	79099042	CC - LDN - Commodities	95,202.20
Commodities and other	94712233A	S	025217597.01	79099042	CC - LDN - Commodities	95,202.20
Commodities and other	94712234A	S	025217597.01	79099042	CC - LDN - Commodities	95,202.20
Commodities and other	94712235A	S	025217597.01	79099042	CC - LDN - Commodities	95,202.20
Commodities and other	94712243A	S	025217597.01	79099042	CC - LDN - Commodities	95,202.20
Commodities and other	108722569A	S	025935909.01	79014679	CC - NYK - Commodities	1,115,893.50
Commodities and other	108622782A	S	025315193.01	79011003	CC - NYK - Commodities	355,958.40
Commodities and other	108722558A	S	025345315.01	79014679	CC - NYK - Commodities	1,757,312.60
Commodities and other	108622767A	B	025231192.01	79014679	CC - NYK - Commodities	793,600.00
Commodities and other	108722565A	S	025265802.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	108722583A	B	025226341.01	79014679	CC - NYK - Commodities	3,156,750.00
Commodities and other	94689967A	B	025231192.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	108722575A	S	025935909.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	108722589A	S	025234691.01	79014679	CC - NYK - Commodities	3,567,500.00
Commodities and other	94690861A	S	025318163.01	79010460	CC - NYK - Commodities	6,825,000.00
Commodities and other	94690905A	S	025318163.01	79010460	CC - NYK - Commodities	4,725,000.00
Commodities and other	94691970A	S	025318163.01	79010460	CC - NYK - Commodities	10,696,000.00
Commodities and other	108802885A	B	025233370.01	79011397	CC - NYK - Commodities	16,200,000.00
Commodities and other	108622776A	B	025231192.01	79014679	CC - NYK - Commodities	793,600.00
Commodities and other	94697354A	S	025318163.01	79010460	CC - NYK - Commodities	6,720,000.00
Commodities and other	108722605A	S	025314287.01	79019983	CC - NYK - Commodities	457,653.00
Commodities and other	108722608A	S	025314287.01	79019983	CC - NYK - Commodities	313,612.74
Commodities and other	108722611A	S	025314287.01	79019983	CC - NYK - Commodities	50,940.75
Commodities and other	108722614A	S	025314287.01	79019983	CC - NYK - Commodities	75,151.44
Commodities and other	108722617A	S	025314287.01	79019983	CC - NYK - Commodities	56,474.25
Commodities and other	94698458A	S	025248154.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	94698489A	B	025248154.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	108722581A	S	025226341.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	94825053A	S	025316522.01	79011532	CC - NYK - Commodities	1,051,512.00
Commodities and other	94825058A	S	025316522.01	79011532	CC - NYK - Commodities	96,051.20
Commodities and other	94825064A	S	025316522.01	79011532	CC - NYK - Commodities	945,537.60
Commodities and other	94825238A	S	025316522.01	79011532	CC - NYK - Commodities	160,483.95
Commodities and other	94826145A	S	025256975.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	94826151A	B	025256975.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	108723052A	S	025314287.01	79019983	CC - NYK - Commodities	457,653.00
Commodities and other	108723078A	S	025314287.01	79019983	CC - NYK - Commodities	50,940.75
Commodities and other	108723043A	S	025314287.01	79019983	CC - NYK - Commodities	313,612.74
Commodities and other	108723075A	S	025314287.01	79019983	CC - NYK - Commodities	75,151.44
Commodities and other	108723060A	S	025314287.01	79019983	CC - NYK - Commodities	56,474.25
Commodities and other	94830754A	B	025943556.01	79010151	CC - NYK - Commodities	2,742,720.00
Commodities and other	94830775A	B	025943556.01	79010151	CC - NYK - Commodities	2,057,040.00
Commodities and other	94832290A	S	025226887.01	79011003	CC - NYK - Commodities	4,271,500.80
Commodities and other	108622794A	S	025227133.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	108622797A	S	025267949.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	94875460A	B	025293085.01	79019983	CC - NYK - Commodities	9,324,000.00
Commodities and other	94875478A	S	025293085.01	79019983	CC - NYK - Commodities	16,317,000.00
Commodities and other	94886739A	S	025227299.01	79011751	CC - NYK - Commodities	16,836,000.00
Commodities and other	108723072A	B	025948779.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	108723090A	S	025233511.01	79014632	CC - NYK - Commodities	709,042.00
Commodities and other	108723096A	B	025233511.01	79014632	CC - NYK - Commodities	699,000.00
Commodities and other	94925386A	S	025265695.01	79011920	CC - NYK - Commodities	50,000,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108723040A	S	025314287.01	79019983	CC - NYK - Commodities	550,147.08
Commodities and other	108723046A	S	025314287.01	79019983	CC - NYK - Commodities	375,998.07
Commodities and other	108723081A	S	025314287.01	79019983	CC - NYK - Commodities	67,241.79
Commodities and other	108723056A	S	025314287.01	79019983	CC - NYK - Commodities	101,556.00
Commodities and other	108723084A	S	025314287.01	79019983	CC - NYK - Commodities	76,804.98
Commodities and other	94927441A	B	025282435.01	79900062	CC - NYK - Commodities	849,728.00
Commodities and other	94927477A	B	025282435.01	79900062	CC - NYK - Commodities	830,416.00
Commodities and other	94927547A	B	025282435.01	79900062	CC - NYK - Commodities	849,728.00
Commodities and other	94927569A	B	025282435.01	79900062	CC - NYK - Commodities	405,552.00
Commodities and other	108723361A	B	025233511.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	94930418A	S	025335712.01	79010872	CC - NYK - Commodities	10,929,692.31
Commodities and other	108723384A	B	025227133.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	94932333A	S	025227133.01	79011751	CC - NYK - Commodities	21,045,000.00
Commodities and other	108723371A	B	025948779.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	108723350A	B	025225632.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	94932746A	B	025282435.01	79900062	CC - NYK - Commodities	2,983,302.88
Commodities and other	94932725A	B	025282435.01	79900062	CC - NYK - Commodities	2,538,840.38
Commodities and other	108723396A	S	025293085.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	108723399A	B	025293085.01	79019983	CC - NYK - Commodities	655,200.00
Commodities and other	94962518A	S	025348590.01	79099042	CC - LDN - Commodities	367,028.30
Commodities and other	94962714A	S	025348590.01	79099042	CC - LDN - Commodities	367,028.30
Commodities and other	108723367A	S	025234691.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108723355A	S	025318403.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	108723402A	S	025318403.01	79014679	CC - NYK - Commodities	892,714.80
Commodities and other	108723406A	B	025226341.01	79014679	CC - NYK - Commodities	876,875.00
Commodities and other	94978106A	S	025286873.01	79010606	CC - NYK - Commodities	885,670.00
Commodities and other	108622756A	S	025947573.01	79011003	CC - NYK - Commodities	10,936,012.46
Commodities and other	94976138A	B	025293085.01	79019983	CC - NYK - Commodities	5,594,400.00
Commodities and other	94976163A	S	025293085.01	79019983	CC - NYK - Commodities	9,790,200.00
Commodities and other	94983575A	S	025286873.01	79010606	CC - NYK - Commodities	857,100.00
Commodities and other	108723364A	B	025226341.01	79011003	CC - NYK - Commodities	1,753,750.00
Commodities and other	94985323A	S	025232554.01	79010606	CC - NYK - Commodities	1,296,050.00
Commodities and other	94985315A	S	025232554.01	79010606	CC - NYK - Commodities	1,206,120.00
Commodities and other	108723864A	S	025234691.01	79014679	CC - NYK - Commodities	702,925.04
Commodities and other	108803046A	S	025233370.01	79011397	CC - NYK - Commodities	14,400,000.00
Commodities and other	108723854A	S	025267949.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	108723867A	B	025226341.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	95016250A	B	025282435.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	95016177A	S	025281452.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	95016215A	B	025281452.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	109735820A	S	025938291.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	108640068A	S	025234469.01	79014032	CC - NYK - Commodities	1,375,000.00
Commodities and other	108640162A	S	025234469.01	79014032	CC - NYK - Commodities	4,125,000.00
Commodities and other	95041472A	B	025337247.01	79014632	CC - NYK - Commodities	1,631,700.00
Commodities and other	95020092A	B	025332248.01	79900089	CC - NYK - Commodities	4,113,800.00
Commodities and other	108640150A	S	025234469.01	79014032	CC - NYK - Commodities	2,750,000.00
Commodities and other	95050212A	B	025282435.01	79097008	CC - NYK - Commodities	525,053.85
Commodities and other	95050187A	B	025282435.01	79097008	CC - NYK - Commodities	2,625,269.23
Commodities and other	95050095A	B	025282435.01	79097008	CC - NYK - Commodities	4,133,459.62
Commodities and other	95054484A	S	025261041.01	79014032	CC - NYK - Commodities	7,701,235.50
Commodities and other	95055613A	B	025282435.01	79097008	CC - NYK - Commodities	964,384.62
Commodities and other	95055844A	B	025282435.01	79097008	CC - NYK - Commodities	921,523.08
Commodities and other	108640157A	S	025261041.01	79014032	CC - NYK - Commodities	2,987,156.25
Commodities and other	95059439A	B	025282435.01	79900053	CC - NYK - Commodities	405,552.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	95059424A	B	025282435.01	79900053	CC - NYK - Commodities	388,215.38
Commodities and other	95059402A	B	025282435.01	79900053	CC - NYK - Commodities	758,784.62
Commodities and other	95059381A	B	025282435.01	79900053	CC - NYK - Commodities	1,870,492.31
Commodities and other	95059355A	B	025282435.01	79900053	CC - NYK - Commodities	811,723.08
Commodities and other	95059314A	B	025282435.01	79900053	CC - NYK - Commodities	705,846.15
Commodities and other	95059188A	B	025277625.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	95060342A	S	025336645.01	79010460	CC - NYK - Commodities	5,141,937.50
Commodities and other	109716561A	S	025938291.01	79010606	CC - NYK - Commodities	9,293,550.00
Commodities and other	108723879A	B	025226341.01	79011751	CC - NYK - Commodities	7,015,000.00
Commodities and other	109735833A	S	025938291.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	95102905A	S	025288812.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	95103978A	S	025231192.01	79019983	CC - NYK - Commodities	1,087,800.00
Commodities and other	95104401A	S	025227299.01	79011751	CC - NYK - Commodities	8,034,433.20
Commodities and other	95107842A	S	025261041.01	79014032	CC - NYK - Commodities	10,596,757.50
Commodities and other	95104738A	S	025233511.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	95105280A	S	025257536.01	79011751	CC - NYK - Commodities	8,034,433.20
Commodities and other	95105823A	S	025340480.01	79093017	CC - LDN - Commodities	6,642,578.80
Commodities and other	95105838A	S	025340480.01	79093017	CC - LDN - Commodities	6,642,578.80
Commodities and other	95106430A	S	025288812.01	79019980	CC - NYK - Commodities	543,900.00
Commodities and other	109716571A	S	025347956.01	79010151	CC - NYK - Commodities	111,300.00
Commodities and other	95108126A	S	025347956.01	79010151	CC - NYK - Commodities	779,100.00
Commodities and other	108723897A	B	025226341.01	79011751	CC - NYK - Commodities	2,806,000.00
Commodities and other	95107865A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	95107868A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	95107870A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	109756394A	B	025277963.01	79097008	CC - NYK - Commodities	4,500,461.54
Commodities and other	108801827A	S	025277963.01	79097008	CC - NYK - Commodities	5,443,415.38
Commodities and other	95146506A	B	025217464.01	79011920	CC - NYK - Commodities	25,000,000.00
Commodities and other	95147874A	S	025225780.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	95156930A	S	025260951.01	79010151	CC - NYK - Commodities	873,425.00
Commodities and other	95157062A	S	025260951.01	79010151	CC - NYK - Commodities	695,640.00
Commodities and other	95157052A	S	025288812.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	95164245A	S	025260951.01	79011394	CC - NYK - Commodities	626,975.00
Commodities and other	95164317A	S	025260951.01	79011394	CC - NYK - Commodities	568,400.00
Commodities and other	95163979A	S	025260951.01	79011394	CC - NYK - Commodities	584,350.00
Commodities and other	95164169A	S	025260951.01	79011397	CC - NYK - Commodities	345,843.75
Commodities and other	95167248A	S	025260951.01	79011397	CC - NYK - Commodities	313,775.00
Commodities and other	95167246A	S	025286873.01	79010461	CC - NYK - Commodities	857,100.00
Commodities and other	108723907A	S	025234691.01	79011751	CC - NYK - Commodities	3,567,500.00
Commodities and other	95161294A	S	025273749.01	79010606	CC - NYK - Commodities	3,514,105.06
Commodities and other	95161732A	S	025273749.01	79014014	CC - NYK - Commodities	6,568,151.04
Commodities and other	108640172A	S	025273749.01	79014014	CC - NYK - Commodities	587,422.72
Commodities and other	108640170A	S	025234469.01	79014032	CC - NYK - Commodities	2,500,000.00
Commodities and other	108723888A	B	025948779.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	108640183A	S	025234469.01	79014014	CC - NYK - Commodities	2,500,000.00
Commodities and other	95207737A	S	025258443.01	79011394	CC - NYK - Commodities	218,356.25
Commodities and other	95207333A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	95209710A	S	025258443.01	79010151	CC - NYK - Commodities	609,615.00
Commodities and other	95209717A	S	025258443.01	79010151	CC - NYK - Commodities	550,620.00
Commodities and other	95209808A	S	025258443.01	79011394	CC - NYK - Commodities	310,000.00
Commodities and other	95209865A	S	025258443.01	79010152	CC - NYK - Commodities	671,343.75
Commodities and other	95209886A	S	025258443.01	79010152	CC - NYK - Commodities	607,075.00
Commodities and other	95209902A	S	025258443.01	79010152	CC - NYK - Commodities	331,796.88
Commodities and other	95210757A	S	025288812.01	79019983	CC - NYK - Commodities	543,900.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108640181A	S	025234469.01	79014032	CC - NYK - Commodities	2,500,000.00
Commodities and other	108653091A	B	025286311.01	79014036	CC - NYK - Commodities	701,500.00
Commodities and other	95217211A	S	025286873.01	79010606	CC - NYK - Commodities	857,100.00
Commodities and other	95251613A	S	025264888.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	95251633A	B	025264888.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	95251776A	S	025264888.01	79011751	CC - NYK - Commodities	3,405,805.50
Commodities and other	95251846A	B	025264888.01	79011751	CC - NYK - Commodities	3,405,805.50
Commodities and other	95251935A	S	025264888.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	95251944A	B	025264888.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	108724094A	S	025251802.01	79014679	CC - NYK - Commodities	39,242.50
Commodities and other	108724082A	S	025225780.01	79011751	CC - NYK - Commodities	1,135,268.50
Commodities and other	108724090A	S	025226341.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	95261258A	S	025312539.01	79010606	CC - NYK - Commodities	500,850.00
Commodities and other	95261269A	S	025312539.01	79010606	CC - NYK - Commodities	556,500.00
Commodities and other	108640869A	S	025234469.01	79014032	CC - NYK - Commodities	2,500,000.00
Commodities and other	108803069A	S	025296740.01	79010606	CC - NYK - Commodities	2,549,837.50
Commodities and other	108622800A	B	025336371.01	79011003	CC - NYK - Commodities	4,920,320.00
Commodities and other	108724079A	S	025336371.01	79011003	CC - NYK - Commodities	5,214,510.00
Commodities and other	108684236A	S	025309253.01	79900078	CC - NYK - Commodities	623,100.00
Commodities and other	95307096A	B	025943556.01	79011532	CC - NYK - Commodities	2,057,040.00
Commodities and other	108684240A	S	025309253.01	79900078	CC - NYK - Commodities	124,620.00
Commodities and other	95313304A	S	025948944.01	79011003	CC - NYK - Commodities	800,906.40
Commodities and other	95314741A	S	025948944.01	79011003	CC - NYK - Commodities	533,937.60
Commodities and other	95342170A	S	025326489.01	79014045	CC - NYK - Commodities	9,523,200.00
Commodities and other	108622760A	B	025336371.01	79011003	CC - NYK - Commodities	6,150,400.00
Commodities and other	108724085A	S	025336371.01	79011003	CC - NYK - Commodities	6,518,137.50
Commodities and other	95352901A	S	025948944.01	79011003	CC - NYK - Commodities	1,148,401.80
Commodities and other	95352923A	S	025948944.01	79011003	CC - NYK - Commodities	765,601.20
Commodities and other	95356830A	S	025258443.01	79010460	CC - NYK - Commodities	211,312.50
Commodities and other	95356838A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	95356839A	S	025258443.01	79010606	CC - NYK - Commodities	196,650.00
Commodities and other	95356848A	S	025258443.01	79010606	CC - NYK - Commodities	203,205.00
Commodities and other	95356817A	S	025258443.01	79010606	CC - NYK - Commodities	196,650.00
Commodities and other	95357086A	S	025258443.01	79010606	CC - NYK - Commodities	406,410.00
Commodities and other	95358847A	S	025258443.01	79011394	CC - NYK - Commodities	221,456.25
Commodities and other	95357113A	S	025258443.01	79010152	CC - NYK - Commodities	305,718.75
Commodities and other	95358867A	S	025258443.01	79010152	CC - NYK - Commodities	315,521.88
Commodities and other	95358065A	S	025258443.01	79010152	CC - NYK - Commodities	323,659.38
Commodities and other	95357140A	S	025258443.01	79010152	CC - NYK - Commodities	328,309.38
Commodities and other	95357160A	S	025258443.01	79010152	CC - NYK - Commodities	317,718.75
Commodities and other	95357173A	S	025258443.01	79010152	CC - NYK - Commodities	331,409.38
Commodities and other	108724117A	B	025232836.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	108724125A	B	025226341.01	79011751	CC - NYK - Commodities	1,403,000.00
Commodities and other	108724103A	B	025948779.01	79011751	CC - NYK - Commodities	1,403,000.00
Commodities and other	95360697A	S	025294075.01	79010460	CC - NYK - Commodities	1,690,500.00
Commodities and other	108724128A	B	025226341.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	95359034A	S	025938317.01	79097008	CC - NYK - Commodities	2,602,499.04
Commodities and other	95359043A	B	025938317.01	79097008	CC - NYK - Commodities	2,602,499.04
Commodities and other	108724122A	S	025321407.01	79011751	CC - NYK - Commodities	2,142,515.52
Commodities and other	108724097A	B	025226341.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	95395528A	S	025288812.01	79019983	CC - NYK - Commodities	1,087,800.00
Commodities and other	108724109A	S	025234691.01	79014632	CC - NYK - Commodities	709,042.00
Commodities and other	108724115A	S	025345315.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	95399747A	B	025265802.01	79010462	CC - NYK - Commodities	6,499,180.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	95406294A	S	025234584.01	79011003	CC - NYK - Commodities	12,615,750.00
Commodities and other	95406327A	B	025234584.01	79011003	CC - NYK - Commodities	11,904,000.00
Commodities and other	108724513A	B	025226341.01	79011751	CC - NYK - Commodities	7,015,000.00
Commodities and other	95452701A	S	025288812.01	79019983	CC - NYK - Commodities	1,087,800.00
Commodities and other	95455134A	S	025257536.01	79011751	CC - NYK - Commodities	16,738,402.50
Commodities and other	95458637A	S	025948944.01	79011003	CC - NYK - Commodities	765,601.20
Commodities and other	108724505A	S	025226341.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	108724500A	B	025226341.01	79011751	CC - NYK - Commodities	7,015,000.00
Commodities and other	95461182A	S	025288812.01	79019983	CC - NYK - Commodities	1,087,800.00
Commodities and other	95466991A	S	025286873.01	79010606	CC - NYK - Commodities	857,100.00
Commodities and other	108724524A	S	025345315.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	95508299A	B	025264888.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	108724531A	S	025233511.01	79011751	CC - NYK - Commodities	2,438,275.00
Commodities and other	108724526A	S	025232836.01	79011751	CC - NYK - Commodities	2,438,275.00
Commodities and other	108724519A	B	025935909.01	79011751	CC - NYK - Commodities	8,927,148.00
Commodities and other	108622805A	B	025225749.01	79011023	CC - NYK - Commodities	5,670,000.00
Commodities and other	108724533A	S	025345315.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108622766A	B	025228073.01	79011023	CC - NYK - Commodities	2,362,500.00
Commodities and other	95557186A	S	025332107.01	79010151	CC - NYK - Commodities	116,880.00
Commodities and other	108622774A	S	025228073.01	79011023	CC - NYK - Commodities	1,156,864.80
Commodities and other	95557179A	S	025309253.01	79900078	CC - NYK - Commodities	412,720.00
Commodities and other	95557191A	S	025309253.01	79900078	CC - NYK - Commodities	412,720.00
Commodities and other	95557201A	S	025309253.01	79900078	CC - NYK - Commodities	407,360.00
Commodities and other	108803077A	S	025254228.01	79010152	CC - NYK - Commodities	3,802,500.00
Commodities and other	95564719A	B	025226671.01	79019983	CC - NYK - Commodities	982,800.00
Commodities and other	95599926A	S	025231192.01	79011016	CC - NYK - Commodities	38,092,800.00
Commodities and other	95603973A	S	025226341.01	79011751	CC - NYK - Commodities	14,030,000.00
Commodities and other	95616219A	S	025336645.01	79014032	CC - NYK - Commodities	34,918,400.00
Commodities and other	95626494A	S	025286873.01	79010461	CC - NYK - Commodities	857,100.00
Commodities and other	108724548A	B	025226341.01	79011751	CC - NYK - Commodities	7,015,000.00
Commodities and other	108724545A	S	025226341.01	79011751	CC - NYK - Commodities	7,029,236.34
Commodities and other	108724947A	B	025226341.01	79011751	CC - NYK - Commodities	1,052,250.00
Commodities and other	95663231A	S	025226341.01	79011751	CC - NYK - Commodities	12,627,000.00
Commodities and other	108724931A	B	025233511.01	79011751	CC - NYK - Commodities	1,115,893.50
Commodities and other	95673878A	S	025268905.01	79093125	CC - LDN - Commodities	2,634,234.00
Commodities and other	95673864A	S	025268905.01	79093125	CC - LDN - Commodities	3,951,351.00
Commodities and other	108724936A	B	025248246.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	95675391A	S	025294075.01	79010606	CC - NYK - Commodities	10,156,125.00
Commodities and other	95737021A	B	025217464.01	79011910	CC - NYK - Commodities	5,000,000.00
Commodities and other	108724944A	B	025231192.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108623169A	S	025227299.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	108641636A	S	025268889.01	79014014	CC - NYK - Commodities	253,952.00
Commodities and other	95853853A	S	025231192.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	108724953A	B	025226341.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	95853980A	S	025226341.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	95873819A	S	025268905.01	79004821	CC - LDN - Commodities	3,953,949.99
Commodities and other	95860529A	S	025935909.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	95860543A	S	025226341.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	95861784A	B	025231192.01	79010152	CC - NYK - Commodities	16,799,000.00
Commodities and other	95861633A	S	025948944.01	79017908	CC - NYK - Commodities	382,800.60
Commodities and other	95861667A	S	025948944.01	79017908	CC - NYK - Commodities	382,800.60
Commodities and other	95862295A	B	025231192.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	95862304A	S	025231192.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	95863912A	S	025227760.01	79011023	CC - NYK - Commodities	9,975,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	95864010A	S	025294075.01	79010606	CC - NYK - Commodities	9,648,960.00
Commodities and other	95864104A	S	025234584.01	79011003	CC - NYK - Commodities	88,310,250.00
Commodities and other	95864116A	B	025234584.01	79011003	CC - NYK - Commodities	90,515,250.00
Commodities and other	95864605A	B	025340225.01	79014032	CC - NYK - Commodities	39,680,000.00
Commodities and other	108623455A	B	025225749.01	79011023	CC - NYK - Commodities	5,670,000.00
Commodities and other	108724956A	S	025345315.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108724961A	B	025938291.01	79011023	CC - NYK - Commodities	1,785,000.00
Commodities and other	95929248A	S	025944992.01	79011061	CC - NYK - Commodities	1,669,500.00
Commodities and other	108623474A	B	025233511.01	79011023	CC - NYK - Commodities	2,362,500.00
Commodities and other	108623457A	S	025233511.01	79011023	CC - NYK - Commodities	1,112,370.00
Commodities and other	95932297A	B	025284944.01	79017599	CC - NYK - Commodities	66,780,000.00
Commodities and other	95932332A	S	025284944.01	79017599	CC - NYK - Commodities	25,042,500.00
Commodities and other	95933918A	S	025940206.01	79017908	CC - NYK - Commodities	932,131.61
Commodities and other	95962893A	B	025293085.01	79019983	CC - NYK - Commodities	3,729,600.00
Commodities and other	95962920A	S	025293085.01	79019983	CC - NYK - Commodities	6,526,800.00
Commodities and other	95974956A	S	025231713.01	79014679	CC - NYK - Commodities	10,672,500.00
Commodities and other	108641659A	B	025240870.01	79014014	CC - NYK - Commodities	1,587,200.00
Commodities and other	95984345A	S	025286873.01	79010461	CC - NYK - Commodities	2,628,440.00
Commodities and other	95979023A	S	025227760.01	79011023	CC - NYK - Commodities	13,965,000.00
Commodities and other	95979545A	B	025231739.01	79014014	CC - NYK - Commodities	2,579,200.00
Commodities and other	95979549A	B	025231739.01	79014014	CC - NYK - Commodities	2,579,200.00
Commodities and other	95983233A	B	025231739.01	79014014	CC - NYK - Commodities	4,063,232.00
Commodities and other	95983222A	S	025294075.01	79010460	CC - NYK - Commodities	2,620,275.00
Commodities and other	95980642A	S	025948944.01	79011003	CC - NYK - Commodities	765,601.20
Commodities and other	95983838A	B	025348236.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	108641642A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	96024420A	S	025948944.01	79017908	CC - NYK - Commodities	765,601.20
Commodities and other	96024470A	S	025948944.01	79017908	CC - NYK - Commodities	382,800.60
Commodities and other	96030040A	S	025348038.01	79011227	CC - LDN - Commodities	1,005,533.76
Commodities and other	96030118A	S	025348038.01	79011227	CC - LDN - Commodities	505,529.33
Commodities and other	108724967A	S	025337247.01	79019983	CC - NYK - Commodities	982,800.00
Commodities and other	108724978A	B	025337247.01	79019983	CC - NYK - Commodities	982,800.00
Commodities and other	96028412A	S	025337247.01	79019983	CC - NYK - Commodities	11,793,600.00
Commodities and other	109758333A	S	025348038.01	79011227	CC - LDN - Commodities	754,150.32
Commodities and other	96028443A	B	025337247.01	79019983	CC - NYK - Commodities	11,793,600.00
Commodities and other	109758336A	S	025340225.01	79011227	CC - LDN - Commodities	6,787,352.86
Commodities and other	96032760A	S	025340225.01	79011227	CC - LDN - Commodities	9,049,803.81
Commodities and other	96031035A	S	025239377.01	79011532	CC - NYK - Commodities	3,056,990.00
Commodities and other	108803089A	S	025233370.01	79011397	CC - NYK - Commodities	15,300,000.00
Commodities and other	108803706A	S	025284100.01	79011397	CC - NYK - Commodities	15,300,000.00
Commodities and other	96030131A	S	025340225.01	79011227	CC - LDN - Commodities	4,549,764.00
Commodities and other	108725211A	B	025226341.01	79011003	CC - NYK - Commodities	1,753,750.00
Commodities and other	96033528A	S	025312539.01	79011532	CC - NYK - Commodities	4,674,600.00
Commodities and other	96033776A	S	025274820.01	79011532	CC - NYK - Commodities	3,056,990.00
Commodities and other	108803698A	B	025286873.01	79011393	CC - NYK - Commodities	4,539,000.00
Commodities and other	108641669A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	109716568A	B	025231713.01	79010151	CC - NYK - Commodities	779,100.00
Commodities and other	96084442A	B	025277625.01	79900015	CC - NYK - Commodities	1,843,046.15
Commodities and other	108641648A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	108641664A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	108641672A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	96091107A	S	025336777.01	79010151	CC - NYK - Commodities	12,243,000.00
Commodities and other	108641676A	B	025240870.01	79014014	CC - NYK - Commodities	793,600.00
Commodities and other	108641680A	B	025240870.01	79014014	CC - NYK - Commodities	1,190,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108641656A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	108725202A	B	025226341.01	79011003	CC - NYK - Commodities	1,753,750.00
Commodities and other	108803681A	S	025309261.01	79010461	CC - NYK - Commodities	1,795,200.00
Commodities and other	96093905A	S	025948944.01	79017908	CC - NYK - Commodities	765,601.20
Commodities and other	96093941A	S	025948944.01	79017908	CC - NYK - Commodities	382,800.60
Commodities and other	96095480A	S	025948944.01	79017908	CC - NYK - Commodities	765,601.20
Commodities and other	96095508A	S	025948944.01	79017908	CC - NYK - Commodities	382,800.60
Commodities and other	96095526A	S	025948944.01	79017908	CC - NYK - Commodities	382,800.60
Commodities and other	108619757A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	108725217A	S	025232836.01	79011751	CC - NYK - Commodities	2,286,787.00
Commodities and other	108619763A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	96129443A	S	025257205.01	79011003	CC - NYK - Commodities	5,213,376.00
Commodities and other	108641696A	B	025240870.01	79014014	CC - NYK - Commodities	7,936,000.00
Commodities and other	109675946A	S	025231192.01	79010151	CC - NYK - Commodities	55,000,000.00
Commodities and other	109675942A	B	025231192.01	79010151	CC - NYK - Commodities	8,264,025.00
Commodities and other	96134643A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	96134530A	S	025260951.01	79010460	CC - NYK - Commodities	788,900.00
Commodities and other	96134251A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	96134688A	S	025260951.01	79011397	CC - NYK - Commodities	695,640.00
Commodities and other	96134599A	S	025260951.01	79011397	CC - NYK - Commodities	418,880.00
Commodities and other	96134466A	S	025260951.01	79011397	CC - NYK - Commodities	463,760.00
Commodities and other	96135185A	S	025260951.01	79011394	CC - NYK - Commodities	579,700.00
Commodities and other	96135042A	S	025260951.01	79011394	CC - NYK - Commodities	520,800.00
Commodities and other	96135121A	S	025260951.01	79011394	CC - NYK - Commodities	540,175.00
Commodities and other	96135678A	S	025260951.01	79011397	CC - NYK - Commodities	649,450.00
Commodities and other	96135012A	S	025260951.01	79011397	CC - NYK - Commodities	589,400.00
Commodities and other	96135072A	S	025260951.01	79011397	CC - NYK - Commodities	640,925.00
Commodities and other	96135650A	S	025294075.01	79010606	CC - NYK - Commodities	812,820.00
Commodities and other	108725208A	B	025265802.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	96135825A	S	025265802.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	96136143A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108725205A	B	025290982.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	96136307A	S	025290982.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	96136379A	B	025225749.01	79011023	CC - NYK - Commodities	37,800,000.00
Commodities and other	96138972A	B	025240870.01	79014014	CC - NYK - Commodities	95,232,000.00
Commodities and other	108677322A	B	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	108803684A	S	025296740.01	79010460	CC - NYK - Commodities	2,549,837.50
Commodities and other	108623467A	S	025267949.01	79011023	CC - NYK - Commodities	444,948.00
Commodities and other	96139769A	B	025267949.01	79011023	CC - NYK - Commodities	5,339,376.00
Commodities and other	96140854A	S	025948944.01	79017908	CC - NYK - Commodities	765,601.20
Commodities and other	96140904A	S	025948944.01	79017908	CC - NYK - Commodities	382,800.60
Commodities and other	96140896A	S	025948944.01	79017908	CC - NYK - Commodities	382,800.60
Commodities and other	108677307A	B	025237900.01	79014014	CC - NYK - Commodities	1,722,112.00
Commodities and other	108725247A	S	025318403.01	79014679	CC - NYK - Commodities	2,671,115.15
Commodities and other	108677328A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	96170914A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96175417A	S	025226341.01	79014679	CC - NYK - Commodities	14,030,000.00
Commodities and other	96175956A	S	025232836.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	96184096A	S	025258443.01	79011394	CC - NYK - Commodities	272,993.75
Commodities and other	108677349A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	96180184A	S	025290982.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108725253A	B	025290982.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	96180261A	S	025290982.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	96180305A	S	025228073.01	79011751	CC - NYK - Commodities	13,390,722.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	96181066A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108677304A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	96182603A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96184075A	S	025258443.01	79011394	CC - NYK - Commodities	290,818.75
Commodities and other	96184090A	S	025258443.01	79011394	CC - NYK - Commodities	261,275.00
Commodities and other	96182802A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96182806A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96184130A	S	025258443.01	79010152	CC - NYK - Commodities	315,037.50
Commodities and other	96184143A	S	025258443.01	79010152	CC - NYK - Commodities	285,250.00
Commodities and other	96184990A	S	025258443.01	79010152	CC - NYK - Commodities	311,937.50
Commodities and other	96183925A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	96183930A	S	025258443.01	79010460	CC - NYK - Commodities	197,225.00
Commodities and other	96183936A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	96183941A	S	025258443.01	79010606	CC - NYK - Commodities	609,615.00
Commodities and other	96183949A	S	025258443.01	79010606	CC - NYK - Commodities	550,620.00
Commodities and other	108623464A	S	025233511.01	79011023	CC - NYK - Commodities	1,223,607.00
Commodities and other	108623479A	B	025233511.01	79011023	CC - NYK - Commodities	2,415,000.00
Commodities and other	96190284A	B	025232026.01	79010606	CC - NYK - Commodities	38,333,640.00
Commodities and other	108803583A	B	025804618.01	79010080	CC - NYK - Commodities	703,989.23
Commodities and other	108677337A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	96208006A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108725258A	S	025948779.01	79011751	CC - NYK - Commodities	1,753,750.00
Commodities and other	96209907A	B	025226341.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	96209911A	S	025226341.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	96210690A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108725221A	S	025948779.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	96213292A	S	025226341.01	79014679	CC - NYK - Commodities	10,712,577.60
Commodities and other	96217361A	B	025232026.01	79010606	CC - NYK - Commodities	38,333,640.00
Commodities and other	96219105A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108677319A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	96219165A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	96219898A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	96219982A	S	025948944.01	79017908	CC - NYK - Commodities	382,800.60
Commodities and other	96219994A	S	025948944.01	79017908	CC - NYK - Commodities	382,800.60
Commodities and other	96220034A	S	025948944.01	79017908	CC - NYK - Commodities	765,601.20
Commodities and other	108677325A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	108725244A	S	025290982.01	79011751	CC - NYK - Commodities	2,286,787.00
Commodities and other	96221421A	B	025265802.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	96221429A	S	025265802.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	96224633A	B	025240870.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	96224695A	B	025240870.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	96224730A	S	025261041.01	79014032	CC - NYK - Commodities	8,154,457.20
Commodities and other	96225618A	B	025232026.01	79010606	CC - NYK - Commodities	38,333,640.00
Commodities and other	96226572A	S	025296740.01	79010460	CC - NYK - Commodities	5,141,937.50
Commodities and other	108677353A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	96262199A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108623481A	S	025948944.01	79011003	CC - NYK - Commodities	177,979.20
Commodities and other	96263796A	B	025240870.01	79014014	CC - NYK - Commodities	71,424,000.00
Commodities and other	96264003A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108677312A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	96264943A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108725261A	S	025226341.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	108677340A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	96272347A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	96272384A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108677331A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	96276334A	S	025316522.01	79011532	CC - NYK - Commodities	103,989.60
Commodities and other	96276391A	S	025316522.01	79011532	CC - NYK - Commodities	122,737.73
Commodities and other	108677334A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	96276224A	B	025240870.01	79014032	CC - NYK - Commodities	23,808,000.00
Commodities and other	96276316A	B	025240870.01	79014032	CC - NYK - Commodities	23,808,000.00
Commodities and other	96279413A	S	025274820.01	79011532	CC - NYK - Commodities	3,056,990.00
Commodities and other	96279240A	B	025240870.01	79014032	CC - NYK - Commodities	23,808,000.00
Commodities and other	96279253A	B	025240870.01	79014032	CC - NYK - Commodities	23,808,000.00
Commodities and other	108803695A	S	025318882.01	79010460	CC - NYK - Commodities	1,267,875.00
Commodities and other	96321143A	S	025217472.01	79090026	CC - LDN - Commodities	1,122,337.43
Commodities and other	96321145A	S	025217472.01	79090026	CC - LDN - Commodities	1,190,587.68
Commodities and other	96321146A	S	025217472.01	79090026	CC - LDN - Commodities	821,530.78
Commodities and other	96321147A	S	025217472.01	79090026	CC - LDN - Commodities	811,419.63
Commodities and other	96321159A	S	025217472.01	79090026	CC - LDN - Commodities	856,919.79
Commodities and other	96321161A	S	025217472.01	79090026	CC - LDN - Commodities	980,781.36
Commodities and other	96321162A	S	025217472.01	79090026	CC - LDN - Commodities	985,836.93
Commodities and other	96321163A	S	025217472.01	79090026	CC - LDN - Commodities	1,122,337.43
Commodities and other	96321167A	S	025217472.01	79090026	CC - LDN - Commodities	1,190,587.68
Commodities and other	96321169A	S	025217472.01	79090026	CC - LDN - Commodities	1,001,003.65
Commodities and other	108803714A	S	025284100.01	79010151	CC - NYK - Commodities	12,600,000.00
Commodities and other	108623477A	B	025225749.01	79011023	CC - NYK - Commodities	24,360,000.00
Commodities and other	96324765A	S	025261041.01	79014032	CC - NYK - Commodities	7,893,348.75
Commodities and other	108725689A	S	025227299.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	109715433A	S	025280223.01	79014702	CC - NYK - Commodities	687,500.10
Commodities and other	96325351A	S	025261041.01	79014032	CC - NYK - Commodities	9,251,137.50
Commodities and other	108623484A	B	025240870.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	96326775A	S	025294273.01	79011061	CC - NYK - Commodities	33,390,000.00
Commodities and other	96326782A	S	025294273.01	79011061	CC - NYK - Commodities	33,390,000.00
Commodities and other	108725692A	S	025234691.01	79011751	CC - NYK - Commodities	3,567,500.00
Commodities and other	108624095A	B	025240870.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	96373681A	S	025290982.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	96386221A	S	025268905.01	79004821	CC - LDN - Commodities	3,953,949.99
Commodities and other	108725744A	S	025938291.01	79011003	CC - NYK - Commodities	347,558.40
Commodities and other	96383109A	S	025294075.01	79010460	CC - NYK - Commodities	1,746,850.00
Commodities and other	96392845A	S	025268905.01	79004821	CC - LDN - Commodities	4,942,437.48
Commodities and other	96388438A	B	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108677785A	B	025240870.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108725747A	S	025226341.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	96389522A	S	025315193.01	79011003	CC - NYK - Commodities	5,339,376.00
Commodities and other	96418088A	S	025290982.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	108677811A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	96421993A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96422268A	S	025935909.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	96423983A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108677819A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	108725750A	S	025324989.01	79011751	CC - NYK - Commodities	1,339,072.20
Commodities and other	96425184A	B	025240870.01	79014014	CC - NYK - Commodities	95,232,000.00
Commodities and other	108725753A	S	025257536.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108624106A	B	025240870.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	108677838A	B	025240870.01	79014014	CC - NYK - Commodities	7,936,000.00
Commodities and other	96428574A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96428714A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	96428771A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108725757A	S	025938291.01	79011023	CC - NYK - Commodities	347,558.40
Commodities and other	96430456A	S	025255688.01	79010152	CC - NYK - Commodities	9,927,781.00
Commodities and other	96431525A	S	025255688.01	79010152	CC - NYK - Commodities	15,622,000.00
Commodities and other	108677842A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	96433003A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96433157A	B	025286873.01	79010461	CC - NYK - Commodities	742,820.00
Commodities and other	96433612A	S	025264888.01	79011751	CC - NYK - Commodities	6,860,361.00
Commodities and other	96433676A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96433783A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96436551A	S	025260951.01	79010460	CC - NYK - Commodities	1,056,562.50
Commodities and other	96436552A	S	025260951.01	79010460	CC - NYK - Commodities	1,091,781.25
Commodities and other	96436564A	S	025260951.01	79010461	CC - NYK - Commodities	224,400.00
Commodities and other	96436603A	S	025260951.01	79010461	CC - NYK - Commodities	1,795,200.00
Commodities and other	96436140A	S	025260951.01	79011394	CC - NYK - Commodities	733,500.00
Commodities and other	96436146A	S	025260951.01	79011394	CC - NYK - Commodities	748,650.00
Commodities and other	96436160A	S	025260951.01	79011394	CC - NYK - Commodities	707,625.00
Commodities and other	96436192A	S	025260951.01	79011394	CC - NYK - Commodities	749,812.50
Commodities and other	96436230A	S	025260951.01	79011394	CC - NYK - Commodities	764,925.00
Commodities and other	96436204A	S	025260951.01	79011394	CC - NYK - Commodities	679,500.00
Commodities and other	96436241A	S	025260951.01	79011394	CC - NYK - Commodities	664,950.00
Commodities and other	96436249A	S	025260951.01	79011397	CC - NYK - Commodities	287,250.00
Commodities and other	96436269A	S	025260951.01	79011397	CC - NYK - Commodities	584,350.00
Commodities and other	96436411A	S	025260951.01	79011397	CC - NYK - Commodities	1,477,500.00
Commodities and other	96436419A	S	025260951.01	79011397	CC - NYK - Commodities	1,901,850.00
Commodities and other	96436472A	S	025260951.01	79011397	CC - NYK - Commodities	1,594,562.50
Commodities and other	96436497A	S	025260951.01	79011397	CC - NYK - Commodities	1,231,500.00
Commodities and other	96436535A	S	025260951.01	79011397	CC - NYK - Commodities	627,750.00
Commodities and other	108725768A	S	025228073.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	96436313A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108624123A	B	025225749.01	79011023	CC - NYK - Commodities	24,360,000.00
Commodities and other	96436727A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96441012A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108624114A	B	025240870.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108677826A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	96480755A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108624133A	B	025240870.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	96484000A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	96490525A	S	025326489.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	96490370A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96490613A	S	025326489.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	96491451A	S	025326489.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	96490371A	S	025944992.01	79011061	CC - NYK - Commodities	1,669,500.00
Commodities and other	96490669A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96492011A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96493486A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96495374A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96496164A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96496309A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108677832A	B	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	108624099A	B	025240870.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	108624113A	B	025240870.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	96536019A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96536046A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	96536075A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96537372A	B	025240870.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	96537409A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	96537464A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	108726033A	B	025265802.01	79014679	CC - NYK - Commodities	350,750.00
Commodities and other	96539960A	S	025265802.01	79014679	CC - NYK - Commodities	1,052,250.00
Commodities and other	96540025A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	96543757A	S	025290982.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	96546207A	S	025258443.01	79010152	CC - NYK - Commodities	280,500.00
Commodities and other	96546237A	S	025258443.01	79010152	CC - NYK - Commodities	289,850.00
Commodities and other	108803700A	B	025338674.01	79010151	CC - NYK - Commodities	3,330,000.00
Commodities and other	96552328A	S	025258443.01	79010152	CC - NYK - Commodities	297,600.00
Commodities and other	96552332A	S	025258443.01	79010152	CC - NYK - Commodities	302,250.00
Commodities and other	96552338A	S	025258443.01	79010152	CC - NYK - Commodities	305,737.50
Commodities and other	96546847A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108678221A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	108692219A	S	025225665.01	79011042	CC - LDN - Commodities	310,860.00
Commodities and other	108803708A	B	025227570.01	79010152	CC - NYK - Commodities	4,780,400.00
Commodities and other	96551063A	B	025240870.01	79014014	CC - NYK - Commodities	47,616,000.00
Commodities and other	96551808A	S	025940206.01	79017908	CC - NYK - Commodities	932,131.61
Commodities and other	108678217A	S	025802216.01	79014014	CC - NYK - Commodities	476,160.00
Commodities and other	108624105A	S	025333287.01	79011023	CC - NYK - Commodities	133,000.00
Commodities and other	96582198A	S	025252578.01	79011920	CC - NYK - Commodities	10,000,000.00
Commodities and other	96582196A	S	025252578.01	79011920	CC - NYK - Commodities	10,000,000.00
Commodities and other	96594008A	S	025261041.01	79014032	CC - NYK - Commodities	7,078,423.50
Commodities and other	108678247A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	108624139A	B	025240870.01	79011003	CC - NYK - Commodities	8,898,960.00
Commodities and other	96593999A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	108801875A	B	025277963.01	79010068	CC - NYK - Commodities	3,819,200.00
Commodities and other	108726049A	B	025340647.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	96594572A	S	025340647.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108801878A	B	025277971.01	79010068	CC - NYK - Commodities	4,774,000.00
Commodities and other	108801882A	S	025277963.01	79010068	CC - NYK - Commodities	3,819,200.00
Commodities and other	108802170A	S	025277963.01	79010068	CC - NYK - Commodities	1,909,600.00
Commodities and other	108802173A	B	025277963.01	79097006	CC - NYK - Commodities	3,771,815.38
Commodities and other	108802176A	B	025277971.01	79010068	CC - NYK - Commodities	954,800.00
Commodities and other	108802179A	B	025277625.01	79010068	CC - NYK - Commodities	2,864,400.00
Commodities and other	108802182A	B	025277625.01	79010068	CC - NYK - Commodities	3,819,200.00
Commodities and other	108802192A	B	025277971.01	79010068	CC - NYK - Commodities	1,909,600.00
Commodities and other	108802196A	S	025277625.01	79010068	CC - NYK - Commodities	2,864,400.00
Commodities and other	108802199A	B	025335712.01	79010068	CC - NYK - Commodities	1,909,600.00
Commodities and other	108802202A	S	025277625.01	79010068	CC - NYK - Commodities	3,819,200.00
Commodities and other	108802213A	S	025277971.01	79010068	CC - NYK - Commodities	1,909,600.00
Commodities and other	108802216A	B	025277625.01	79010068	CC - NYK - Commodities	954,800.00
Commodities and other	108802219A	B	025277625.01	79010068	CC - NYK - Commodities	4,774,000.00
Commodities and other	108802222A	S	025277625.01	79010068	CC - NYK - Commodities	3,819,200.00
Commodities and other	108802227A	B	025277971.01	79010068	CC - NYK - Commodities	1,909,600.00
Commodities and other	108802236A	S	025277625.01	79010068	CC - NYK - Commodities	1,909,600.00
Commodities and other	108726046A	S	025257536.01	79014679	CC - NYK - Commodities	1,816,429.60
Commodities and other	108624122A	B	025240870.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	96624470A	S	025290982.01	79011003	CC - NYK - Commodities	6,695,361.00
Commodities and other	96627652A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	109736001A	S	025938291.01	79011061	CC - NYK - Commodities	37,139,724.83
Commodities and other	108692526A	S	025338609.01	79011042	CC - LDN - Commodities	757,476.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108726076A	S	025233511.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108726064A	S	025942202.01	79011003	CC - NYK - Commodities	521,337.60
Commodities and other	96632681A	S	025284498.01	79010076	CC - NYK - Commodities	741,339.40
Commodities and other	96655343A	S	025935651.01	79014008	CC - NYK - Commodities	14,027,400.00
Commodities and other	96657666A	S	025232836.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	96658761A	B	025340225.01	79014032	CC - NYK - Commodities	39,680,000.00
Commodities and other	96658751A	B	025340225.01	79014032	CC - NYK - Commodities	39,680,000.00
Commodities and other	96658879A	S	025340225.01	79014032	CC - NYK - Commodities	9,523,200.00
Commodities and other	108726061A	B	025225632.01	79011751	CC - NYK - Commodities	3,567,500.00
Commodities and other	108725338A	B	025226341.01	79011330	CC - LDN - Commodities	1,753,750.00
Commodities and other	109750172A	S	025284498.01	79010076	CC - NYK - Commodities	70,584.62
Commodities and other	96663012A	S	025261041.01	79014032	CC - NYK - Commodities	5,807,908.50
Commodities and other	109736723A	B	025940628.01	79011061	CC - NYK - Commodities	4,897,200.00
Commodities and other	108726438A	B	025216813.01	79011751	CC - NYK - Commodities	701,500.00
Commodities and other	96732378A	S	025261041.01	79014032	CC - NYK - Commodities	7,905,517.50
Commodities and other	96764875A	S	025290982.01	79011751	CC - NYK - Commodities	20,434,833.00
Commodities and other	108692757A	S	025257924.01	79011330	CC - LDN - Commodities	1,547,500.00
Commodities and other	96772348A	S	025261041.01	79014032	CC - NYK - Commodities	6,780,984.00
Commodities and other	96772353A	S	025261041.01	79014032	CC - NYK - Commodities	7,436,205.00
Commodities and other	96772557A	B	025340225.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	108804501A	S	025284100.01	79011397	CC - NYK - Commodities	6,300,000.00
Commodities and other	108717579A	S	025257924.01	79014679	CC - NYK - Commodities	1,415,250.00
Commodities and other	109732216A	B	025935446.01	79014702	CC - NYK - Commodities	56,520,007.20
Commodities and other	96807247A	S	025286873.01	79010461	CC - NYK - Commodities	1,714,200.00
Commodities and other	108726464A	S	025314147.01	79019983	CC - NYK - Commodities	3,218,342.40
Commodities and other	108726501A	S	025314147.01	79019983	CC - NYK - Commodities	1,739,215.80
Commodities and other	108624126A	B	025314147.01	79019983	CC - NYK - Commodities	3,866,419.20
Commodities and other	96929908A	S	025943556.01	79010151	CC - NYK - Commodities	685,680.00
Commodities and other	96934404A	S	025228073.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	109716576A	S	025232562.01	79010151	CC - NYK - Commodities	1,335,600.00
Commodities and other	96976312A	S	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	96979680A	B	025267949.01	79011532	CC - NYK - Commodities	1,558,200.00
Commodities and other	96979697A	B	025267949.01	79011532	CC - NYK - Commodities	1,558,200.00
Commodities and other	96979701A	B	025267949.01	79011532	CC - NYK - Commodities	389,550.00
Commodities and other	96983260A	S	025226341.01	79011532	CC - NYK - Commodities	5,078,062.50
Commodities and other	96983590A	S	025336488.01	79011910	CC - NYK - Commodities	20,000,000.00
Commodities and other	97040645A	S	025226002.01	79019980	CC - NYK - Commodities	19,950.00
Commodities and other	97040650A	S	025226002.01	79019980	CC - NYK - Commodities	19,950.00
Commodities and other	108717573A	S	025257924.01	79014679	CC - NYK - Commodities	1,652,000.00
Commodities and other	108726504A	B	025232489.01	79019983	CC - NYK - Commodities	167,832.00
Commodities and other	108726516A	B	025232489.01	79019983	CC - NYK - Commodities	309,424.50
Commodities and other	108726519A	B	025232489.01	79019983	CC - NYK - Commodities	127,764.00
Commodities and other	108726507A	B	025232489.01	79019983	CC - NYK - Commodities	39,312.00
Commodities and other	108726510A	B	025232489.01	79019983	CC - NYK - Commodities	98,374.50
Commodities and other	97022405A	S	025265695.01	79011910	CC - NYK - Commodities	25,000,000.00
Commodities and other	97022415A	S	025265695.01	79011910	CC - NYK - Commodities	25,000,000.00
Commodities and other	97022419A	S	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	108624142A	B	025935925.01	79011023	CC - NYK - Commodities	1,472,500.00
Commodities and other	108624131A	S	025935925.01	79011023	CC - NYK - Commodities	954,000.00
Commodities and other	108624119A	B	025240870.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	108624146A	B	025240870.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	97043179A	S	025228073.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	108726513A	B	025935909.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	97050324A	S	025296740.01	79010606	CC - NYK - Commodities	5,156,025.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108727184A	S	025225657.01	79011023	CC - NYK - Commodities	2,695,875.00
Commodities and other	108620488A	B	025267683.01	79014014	CC - NYK - Commodities	1,587,200.00
Commodities and other	108620607A	B	025267683.01	79014014	CC - NYK - Commodities	1,587,200.00
Commodities and other	97090692A	B	025337247.01	79011396	CC - NYK - Commodities	59,500,000.00
Commodities and other	97090830A	S	025337247.01	79011396	CC - NYK - Commodities	21,650,160.00
Commodities and other	97093104A	S	025338674.01	79011392	CC - NYK - Commodities	32,850,000.00
Commodities and other	97093128A	B	025338674.01	79011392	CC - NYK - Commodities	6,256,830.00
Commodities and other	97097247A	S	025286873.01	79010461	CC - NYK - Commodities	171,420.00
Commodities and other	109716582A	S	025947037.01	79010151	CC - NYK - Commodities	333,900.00
Commodities and other	108624137A	S	025251802.01	79014679	CC - NYK - Commodities	472,534.78
Commodities and other	97116910A	S	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	97117134A	S	025252578.01	79011910	CC - NYK - Commodities	7,500,000.00
Commodities and other	97117163A	S	025252578.01	79011910	CC - NYK - Commodities	7,500,000.00
Commodities and other	97128453A	S	025271560.01	79011751	CC - NYK - Commodities	10,712,577.60
Commodities and other	108727189A	B	025225632.01	79014679	CC - NYK - Commodities	1,783,750.00
Commodities and other	108620595A	B	025267683.01	79014007	CC - NYK - Commodities	3,174,400.00
Commodities and other	108727198A	S	025938291.01	79011003	CC - NYK - Commodities	86,889.60
Commodities and other	108624516A	B	025234584.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	97140650A	B	025234584.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	97140652A	S	025234584.01	79011003	CC - NYK - Commodities	23,808,000.00
Commodities and other	97141112A	S	025256975.01	79010061	CC - NYK - Commodities	834,750.00
Commodities and other	97141113A	B	025256975.01	79010061	CC - NYK - Commodities	862,575.00
Commodities and other	97141121A	S	025256975.01	79010061	CC - NYK - Commodities	417,375.00
Commodities and other	97141122A	B	025256975.01	79010061	CC - NYK - Commodities	431,287.50
Commodities and other	97163559A	S	025225780.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	97163561A	B	025225780.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	97163565A	S	025225780.01	79011059	CC - NYK - Commodities	2,587,725.00
Commodities and other	97163566A	B	025225780.01	79011059	CC - NYK - Commodities	2,587,725.00
Commodities and other	97163596A	S	025225780.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	97163598A	B	025225780.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	108620639A	B	025267683.01	79014014	CC - NYK - Commodities	3,174,400.00
Commodities and other	97178469A	S	025227760.01	79014032	CC - NYK - Commodities	11,800,000.00
Commodities and other	97178592A	S	025227760.01	79014032	CC - NYK - Commodities	11,940,000.00
Commodities and other	97178595A	S	025227760.01	79014032	CC - NYK - Commodities	12,080,000.00
Commodities and other	97178540A	S	025227760.01	79014032	CC - NYK - Commodities	12,200,000.00
Commodities and other	97178599A	S	025227760.01	79014032	CC - NYK - Commodities	12,310,000.00
Commodities and other	97178603A	S	025227760.01	79014032	CC - NYK - Commodities	12,420,000.00
Commodities and other	108678824A	B	025227661.01	79014014	CC - NYK - Commodities	17,221,120.00
Commodities and other	97224283A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	97224291A	S	025260951.01	79010460	CC - NYK - Commodities	788,900.00
Commodities and other	97224295A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	97224296A	S	025260951.01	79011394	CC - NYK - Commodities	549,475.00
Commodities and other	97224189A	S	025260951.01	79011394	CC - NYK - Commodities	492,800.00
Commodities and other	97224196A	S	025260951.01	79011394	CC - NYK - Commodities	527,775.00
Commodities and other	97224229A	S	025260951.01	79011397	CC - NYK - Commodities	312,325.00
Commodities and other	97224243A	S	025260951.01	79011397	CC - NYK - Commodities	283,150.00
Commodities and other	97222441A	S	038012845.01	76078401	CC - LDN - Commodities	52,500.00
Commodities and other	108727212A	B	025232489.01	79019983	CC - NYK - Commodities	167,832.00
Commodities and other	108727220A	B	025232489.01	79019980	CC - NYK - Commodities	309,424.50
Commodities and other	108727239A	B	025232489.01	79019983	CC - NYK - Commodities	127,764.00
Commodities and other	108727228A	B	025232489.01	79019983	CC - NYK - Commodities	39,312.00
Commodities and other	108727286A	B	025232489.01	79019983	CC - NYK - Commodities	98,374.50
Commodities and other	108715186A	B	025280223.01	79014702	CC - NYK - Commodities	359,500.05
Commodities and other	108715189A	S	025935446.01	79014702	CC - NYK - Commodities	359,500.05

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109693101A	S	025802893.01	79017908	CC - NYK - Commodities	3,144,433.50
Commodities and other	97225464A	S	025802893.01	79017908	CC - NYK - Commodities	1,572,216.75
Commodities and other	108620632A	B	025267683.01	79014014	CC - NYK - Commodities	3,174,400.00
Commodities and other	97229389A	B	025232026.01	79014014	CC - NYK - Commodities	2,380,800.00
Commodities and other	97229357A	B	025232026.01	79014014	CC - NYK - Commodities	2,380,800.00
Commodities and other	109716608A	S	025947037.01	79010151	CC - NYK - Commodities	333,900.00
Commodities and other	97260505A	S	025227299.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	97264771A	S	025227299.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	97264884A	S	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	97264886A	B	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	108620622A	B	025267683.01	79014014	CC - NYK - Commodities	3,174,400.00
Commodities and other	97271880A	B	025225749.01	79011023	CC - NYK - Commodities	13,608,000.00
Commodities and other	97274725A	S	025265695.01	79011910	CC - NYK - Commodities	25,000,000.00
Commodities and other	109716611A	S	025933136.01	79010151	CC - NYK - Commodities	89,040.00
Commodities and other	97281043A	B	025232026.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	97305490A	S	025252578.01	79011910	CC - NYK - Commodities	15,000,000.00
Commodities and other	97305492A	S	025252578.01	79011910	CC - NYK - Commodities	15,000,000.00
Commodities and other	109716960A	S	025947037.01	79010151	CC - NYK - Commodities	333,900.00
Commodities and other	97318760A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	97318781A	S	025258443.01	79010460	CC - NYK - Commodities	197,225.00
Commodities and other	97318792A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	108727191A	S	025232687.01	79011003	CC - NYK - Commodities	413,760.00
Commodities and other	97320650A	S	025258443.01	79011395	CC - NYK - Commodities	315,700.00
Commodities and other	97320646A	S	025258443.01	79011395	CC - NYK - Commodities	342,162.50
Commodities and other	97320682A	S	025258443.01	79010152	CC - NYK - Commodities	589,775.00
Commodities and other	97320731A	S	025258443.01	79010152	CC - NYK - Commodities	534,100.00
Commodities and other	97320738A	S	025258443.01	79010152	CC - NYK - Commodities	584,350.00
Commodities and other	109736013A	S	025261017.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	97320935A	B	025232026.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	97326859A	S	025944992.01	79010151	CC - NYK - Commodities	2,226,000.00
Commodities and other	97327357A	S	025324989.01	79014679	CC - NYK - Commodities	890,905.00
Commodities and other	97327360A	S	025324989.01	79014679	CC - NYK - Commodities	890,905.00
Commodities and other	108663247A	B	025250788.01	79014006	CC - NYK - Commodities	747,720.00
Commodities and other	97412162A	B	025250788.01	79014045	CC - NYK - Commodities	29,784,000.00
Commodities and other	109716963A	S	025947037.01	79010151	CC - NYK - Commodities	556,500.00
Commodities and other	108727225A	S	025938291.01	79011003	CC - NYK - Commodities	4,431,369.60
Commodities and other	97456603A	S	025347956.01	79010151	CC - NYK - Commodities	779,100.00
Commodities and other	97456665A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	97456696A	S	025347956.01	79010151	CC - NYK - Commodities	111,300.00
Commodities and other	97456679A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	97456698A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	97456707A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	97457651A	S	025347956.01	79010151	CC - NYK - Commodities	55,650.00
Commodities and other	97457663A	S	025347956.01	79010151	CC - NYK - Commodities	166,950.00
Commodities and other	97457679A	S	025347956.01	79010151	CC - NYK - Commodities	111,300.00
Commodities and other	109716986A	S	025947037.01	79010151	CC - NYK - Commodities	333,900.00
Commodities and other	97458961A	B	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	97458998A	S	025336371.01	79011003	CC - NYK - Commodities	15,349,162.50
Commodities and other	97461198A	S	025938291.01	79011003	CC - NYK - Commodities	36,493,632.00
Commodities and other	108727231A	S	025266016.01	79019983	CC - NYK - Commodities	4,372,200.00
Commodities and other	108624519A	B	025266016.01	79019983	CC - NYK - Commodities	4,761,600.00
Commodities and other	109736561A	S	025938291.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	97463463A	S	025944992.01	79011061	CC - NYK - Commodities	1,113,000.00
Commodities and other	109757219A	S	025280454.01	79097008	CC - NYK - Commodities	2,250,230.77

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109757223A	B	025280454.01	79097008	CC - NYK - Commodities	2,250,230.77
Commodities and other	109757226A	B	025280454.01	79097008	CC - NYK - Commodities	2,602,499.04
Commodities and other	109757229A	S	025280454.01	79097008	CC - NYK - Commodities	2,602,499.04
Commodities and other	109716798A	B	025225780.01	79011730	CC - NYK - Commodities	4,646,775.00
Commodities and other	97500773A	S	025938291.01	79011003	CC - NYK - Commodities	21,722,400.00
Commodities and other	97499997A	S	025265695.01	79011910	CC - NYK - Commodities	35,000,000.00
Commodities and other	108804507A	B	025308040.01	79010460	CC - NYK - Commodities	1,260,000.00
Commodities and other	97517571A	S	025260951.01	79010460	CC - NYK - Commodities	1,091,781.25
Commodities and other	97517671A	S	025260951.01	79010461	CC - NYK - Commodities	224,400.00
Commodities and other	97517791A	S	025260951.01	79011397	CC - NYK - Commodities	927,520.00
Commodities and other	97517832A	S	025260951.01	79011397	CC - NYK - Commodities	1,795,200.00
Commodities and other	97517869A	S	025260951.01	79010461	CC - NYK - Commodities	2,086,920.00
Commodities and other	97520109A	S	025260951.01	79011394	CC - NYK - Commodities	724,237.50
Commodities and other	97520113A	S	025260951.01	79011394	CC - NYK - Commodities	653,625.00
Commodities and other	97520123A	S	025260951.01	79011394	CC - NYK - Commodities	668,437.50
Commodities and other	97520129A	S	025260951.01	79011397	CC - NYK - Commodities	541,725.00
Commodities and other	97520134A	S	025260951.01	79011397	CC - NYK - Commodities	1,077,750.00
Commodities and other	97520139A	S	025260951.01	79011397	CC - NYK - Commodities	1,473,468.75
Commodities and other	97520145A	S	025260951.01	79011397	CC - NYK - Commodities	1,490,906.25
Commodities and other	97520162A	S	025260951.01	79011397	CC - NYK - Commodities	863,437.50
Commodities and other	108728153A	B	025232489.01	79019983	CC - NYK - Commodities	167,832.00
Commodities and other	108728157A	B	025232489.01	79019983	CC - NYK - Commodities	309,424.50
Commodities and other	108728182A	B	025232489.01	79019983	CC - NYK - Commodities	127,764.00
Commodities and other	108728189A	B	025232489.01	79019983	CC - NYK - Commodities	39,312.00
Commodities and other	108728194A	B	025232489.01	79019983	CC - NYK - Commodities	98,374.50
Commodities and other	97528599A	B	025250788.01	79014006	CC - NYK - Commodities	34,127,500.00
Commodities and other	97524712A	S	025227760.01	79014032	CC - NYK - Commodities	11,000,000.00
Commodities and other	97524700A	S	025227760.01	79014032	CC - NYK - Commodities	11,130,000.00
Commodities and other	97524721A	S	025227760.01	79014032	CC - NYK - Commodities	11,260,000.00
Commodities and other	97527224A	S	025227760.01	79014032	CC - NYK - Commodities	11,400,000.00
Commodities and other	97527201A	S	025227760.01	79014032	CC - NYK - Commodities	11,498,000.00
Commodities and other	97527227A	S	025227760.01	79014032	CC - NYK - Commodities	11,596,000.00
Commodities and other	97565172A	S	025294273.01	79011061	CC - NYK - Commodities	13,912,500.00
Commodities and other	97568904A	S	025938291.01	79011003	CC - NYK - Commodities	8,688,960.00
Commodities and other	97569225A	S	025268905.01	79004821	CC - LDN - Commodities	23,064,708.25
Commodities and other	97573798A	B	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	97573787A	S	025336371.01	79011003	CC - NYK - Commodities	15,349,162.50
Commodities and other	97575120A	S	025258443.01	79010460	CC - NYK - Commodities	211,312.50
Commodities and other	97575061A	S	025264888.01	79011751	CC - NYK - Commodities	34,058,055.00
Commodities and other	97575127A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	97575140A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	97575143A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	97575160A	S	025258443.01	79010606	CC - NYK - Commodities	393,300.00
Commodities and other	97575171A	S	025258443.01	79010606	CC - NYK - Commodities	203,205.00
Commodities and other	97575175A	S	025258443.01	79010606	CC - NYK - Commodities	196,650.00
Commodities and other	97575181A	S	025258443.01	79010606	CC - NYK - Commodities	203,205.00
Commodities and other	97575291A	S	025258443.01	79010152	CC - NYK - Commodities	257,812.50
Commodities and other	97575309A	S	025258443.01	79010152	CC - NYK - Commodities	267,181.25
Commodities and other	97575423A	S	025258443.01	79010152	CC - NYK - Commodities	262,312.50
Commodities and other	97576241A	S	025227760.01	79014032	CC - NYK - Commodities	11,040,000.00
Commodities and other	97576525A	S	025227760.01	79014032	CC - NYK - Commodities	11,150,000.00
Commodities and other	97576528A	S	025227760.01	79014032	CC - NYK - Commodities	11,260,000.00
Commodities and other	108728197A	B	025232489.01	79019983	CC - NYK - Commodities	167,832.00
Commodities and other	108728200A	B	025232489.01	79019983	CC - NYK - Commodities	309,424.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108728208A	B	025232489.01	79019983	CC - NYK - Commodities	39,312.00
Commodities and other	108728205A	B	025232489.01	79019983	CC - NYK - Commodities	127,764.00
Commodities and other	108728211A	B	025232489.01	79019983	CC - NYK - Commodities	98,374.50
Commodities and other	97576587A	S	025258443.01	79010152	CC - NYK - Commodities	275,318.75
Commodities and other	97576634A	S	025258443.01	79010152	CC - NYK - Commodities	280,162.50
Commodities and other	97577122A	B	025257536.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	97576972A	S	025258443.01	79010152	CC - NYK - Commodities	271,125.00
Commodities and other	97576992A	S	025258443.01	79010152	CC - NYK - Commodities	284,037.50
Commodities and other	97578563A	S	025227760.01	79014032	CC - NYK - Commodities	11,360,000.00
Commodities and other	97578571A	S	025227760.01	79014032	CC - NYK - Commodities	11,460,000.00
Commodities and other	97578589A	S	025227760.01	79014032	CC - NYK - Commodities	11,560,000.00
Commodities and other	97577956A	B	025225749.01	79011023	CC - NYK - Commodities	13,104,000.00
Commodities and other	108678831A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	108678880A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	97578685A	B	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	97578827A	S	025336371.01	79011003	CC - NYK - Commodities	15,349,162.50
Commodities and other	108678886A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	108678844A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	97621196A	B	025273871.01	79014045	CC - NYK - Commodities	32,850,000.00
Commodities and other	97622621A	B	025318577.01	79900068	CC - NYK - Commodities	1,714,461.54
Commodities and other	108804513A	B	025308040.01	79010461	CC - NYK - Commodities	1,346,400.00
Commodities and other	97628285A	S	025324989.01	79011330	CC - LDN - Commodities	21,395,750.00
Commodities and other	97634267A	S	025944992.01	79011061	CC - NYK - Commodities	1,113,000.00
Commodities and other	97634805A	S	025309402.01	79011910	CC - NYK - Commodities	35,000,000.00
Commodities and other	108678856A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	109693204A	S	025947011.01	79014616	CC - NYK - Commodities	14,030,158.47
Commodities and other	97663942A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	97665799A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	97668864A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	97669956A	B	025211020.01	79011920	CC - NYK - Commodities	10,000,000.00
Commodities and other	97669973A	B	025211020.01	79011920	CC - NYK - Commodities	10,000,000.00
Commodities and other	97670558A	S	025264888.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	97674261A	S	038012845.01	76078401	CC - LDN - Commodities	20,833.00
Commodities and other	97671458A	S	025307976.01	79011910	CC - NYK - Commodities	35,000,000.00
Commodities and other	97671477A	B	025307976.01	79011910	CC - NYK - Commodities	17,500,000.00
Commodities and other	97671908A	S	025307976.01	79011910	CC - NYK - Commodities	35,000,000.00
Commodities and other	97671950A	B	025307976.01	79011910	CC - NYK - Commodities	17,500,000.00
Commodities and other	97672968A	B	025226648.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	97673204A	S	025226648.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	97673868A	B	025290982.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	97673873A	S	025290982.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	97674037A	S	025294075.01	79010606	CC - NYK - Commodities	2,412,240.00
Commodities and other	97679106A	B	025294075.01	79010460	CC - NYK - Commodities	2,592,100.00
Commodities and other	97710494A	B	025231192.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	108728192A	S	025324989.01	79014679	CC - NYK - Commodities	18,379,300.00
Commodities and other	109736729A	S	025938291.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	108728272A	S	025225632.01	79011751	CC - NYK - Commodities	3,567,500.00
Commodities and other	97719980A	S	025938291.01	79011061	CC - NYK - Commodities	25,390,312.50
Commodities and other	97720138A	S	025226002.01	79019980	CC - NYK - Commodities	18,795.00
Commodities and other	109736574A	S	025938291.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	97722293A	S	025294075.01	79010461	CC - NYK - Commodities	11,979,300.00
Commodities and other	108804510A	B	025308040.01	79010460	CC - NYK - Commodities	1,260,000.00
Commodities and other	109736649A	S	025938291.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	108678867A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	97763389A	B	025284944.01	79011751	CC - NYK - Commodities	8,562,000.00
Commodities and other	97763395A	S	025284944.01	79011751	CC - NYK - Commodities	8,562,000.00
Commodities and other	97771679A	B	025267949.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	97771687A	S	025267949.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	97806230A	B	025251802.01	79014679	CC - NYK - Commodities	1,871,250.00
Commodities and other	97810355A	S	025316522.01	79011532	CC - NYK - Commodities	1,087,017.60
Commodities and other	97810356A	S	025316522.01	79011532	CC - NYK - Commodities	99,803.20
Commodities and other	97810325A	S	025316522.01	79011532	CC - NYK - Commodities	977,202.80
Commodities and other	97811256A	S	025232687.01	79011003	CC - NYK - Commodities	310,320.00
Commodities and other	108804520A	S	025284100.01	79011393	CC - NYK - Commodities	4,950,000.00
Commodities and other	97818272A	B	025225749.01	79011023	CC - NYK - Commodities	6,174,000.00
Commodities and other	97817871A	B	025294075.01	79010460	CC - NYK - Commodities	1,690,500.00
Commodities and other	97821476A	B	025294075.01	79010460	CC - NYK - Commodities	1,746,850.00
Commodities and other	97821483A	B	025294075.01	79010460	CC - NYK - Commodities	1,746,850.00
Commodities and other	97818375A	S	025252057.01	79011061	CC - NYK - Commodities	6,232,800.00
Commodities and other	109717277A	B	025232661.01	79010606	CC - NYK - Commodities	18,587,100.00
Commodities and other	97821530A	B	025232026.01	79010460	CC - NYK - Commodities	41,248,200.00
Commodities and other	97821544A	S	025232026.01	79010461	CC - NYK - Commodities	43,802,880.00
Commodities and other	97859687A	S	025938291.01	79011003	CC - NYK - Commodities	6,951,168.00
Commodities and other	97857279A	S	025938291.01	79011003	CC - NYK - Commodities	5,213,376.00
Commodities and other	97858804A	B	025938291.01	79011003	CC - NYK - Commodities	5,213,376.00
Commodities and other	108679870A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	109736655A	S	025938291.01	79011061	CC - NYK - Commodities	27,880,650.00
Commodities and other	97868623A	S	025313016.01	79011910	CC - NYK - Commodities	15,000,000.00
Commodities and other	97878032A	S	025294075.01	79010606	CC - NYK - Commodities	4,824,480.00
Commodities and other	97870319A	S	025268905.01	79004821	CC - LDN - Commodities	15,815,799.94
Commodities and other	108804518A	B	025308040.01	79010460	CC - NYK - Commodities	1,267,875.00
Commodities and other	97872938A	S	025227570.01	79010152	CC - NYK - Commodities	15,622,000.00
Commodities and other	97873121A	B	025225749.01	79011023	CC - NYK - Commodities	7,308,000.00
Commodities and other	109310866A	S	025945650.01	79014008	CC - NYK - Commodities	4,675,800.00
Commodities and other	108804526A	S	025296740.01	79010460	CC - NYK - Commodities	2,549,837.50
Commodities and other	97877992A	B	025294075.01	79010460	CC - NYK - Commodities	2,183,562.50
Commodities and other	108728375A	S	025251802.01	79014679	CC - NYK - Commodities	35,710.68
Commodities and other	97882397A	S	025284498.01	79010076	CC - NYK - Commodities	1,932,253.85
Commodities and other	108679876A	S	025803511.01	79014032	CC - NYK - Commodities	3,600,000.00
Commodities and other	108728363A	S	025803545.01	79014679	CC - NYK - Commodities	1,119,852.00
Commodities and other	97959970A	B	025225749.01	79011023	CC - NYK - Commodities	11,907,000.00
Commodities and other	97969704A	S	025944992.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	98034990A	B	025226648.01	79014679	CC - NYK - Commodities	27,246,444.00
Commodities and other	98034995A	S	025264888.01	79014679	CC - NYK - Commodities	27,246,444.00
Commodities and other	98035205A	B	025225780.01	79014679	CC - NYK - Commodities	13,623,222.00
Commodities and other	98035206A	S	025225780.01	79014679	CC - NYK - Commodities	13,623,222.00
Commodities and other	108728372A	B	025228073.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	98052517A	S	025260951.01	79010461	CC - NYK - Commodities	418,880.00
Commodities and other	98052524A	S	025260951.01	79010461	CC - NYK - Commodities	463,760.00
Commodities and other	98053094A	S	025260951.01	79011397	CC - NYK - Commodities	280,550.00
Commodities and other	98053100A	S	025260951.01	79011397	CC - NYK - Commodities	254,450.00
Commodities and other	98053106A	S	025260951.01	79011397	CC - NYK - Commodities	275,900.00
Commodities and other	98046279A	B	025292491.01	79014045	CC - NYK - Commodities	21,900,000.00
Commodities and other	98046302A	B	025292491.01	79014045	CC - NYK - Commodities	21,900,000.00
Commodities and other	98046333A	B	025292491.01	79014045	CC - NYK - Commodities	21,900,000.00
Commodities and other	108728382A	B	025336645.01	79019980	CC - NYK - Commodities	510,300.00
Commodities and other	108728369A	B	025236209.01	79019980	CC - NYK - Commodities	170,100.00
Commodities and other	109717270A	B	025933136.01	79010151	CC - NYK - Commodities	89,040.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	98053111A	B	025292491.01	79014045	CC - NYK - Commodities	21,900,000.00
Commodities and other	98053130A	B	025292491.01	79014045	CC - NYK - Commodities	21,900,000.00
Commodities and other	98053586A	B	025234584.01	79011003	CC - NYK - Commodities	53,393,760.00
Commodities and other	98053587A	S	025234584.01	79011003	CC - NYK - Commodities	47,616,000.00
Commodities and other	98055117A	B	025292491.01	79014045	CC - NYK - Commodities	21,900,000.00
Commodities and other	108621021A	B	025940677.01	79014014	CC - NYK - Commodities	365,056.00
Commodities and other	98059938A	B	025292491.01	79014032	CC - NYK - Commodities	21,900,000.00
Commodities and other	98108278A	S	025313016.01	79011910	CC - NYK - Commodities	12,500,000.00
Commodities and other	98108292A	S	025313016.01	79011910	CC - NYK - Commodities	12,500,000.00
Commodities and other	98104776A	B	025292491.01	79014045	CC - NYK - Commodities	21,900,000.00
Commodities and other	108728383A	B	025226341.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	98104793A	B	025292491.01	79014045	CC - NYK - Commodities	21,900,000.00
Commodities and other	108803898A	S	025279449.01	79097008	CC - NYK - Commodities	58,696,198.08
Commodities and other	108679856A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	98107701A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	98111241A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	98111245A	S	025258443.01	79010460	CC - NYK - Commodities	197,225.00
Commodities and other	98111246A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	98111685A	S	025258443.01	79010152	CC - NYK - Commodities	285,200.00
Commodities and other	98111689A	S	025258443.01	79010152	CC - NYK - Commodities	258,650.00
Commodities and other	98111696A	S	025258443.01	79010152	CC - NYK - Commodities	284,037.50
Commodities and other	108679862A	B	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	98110051A	B	025240870.01	79014014	CC - NYK - Commodities	23,808,000.00
Commodities and other	98110064A	B	025233792.01	79010152	CC - NYK - Commodities	15,515,000.00
Commodities and other	98110800A	S	025226341.01	79011396	CC - NYK - Commodities	4,830,000.00
Commodities and other	109736036A	B	025802513.01	79011061	CC - NYK - Commodities	785,082.38
Commodities and other	109736051A	B	025335530.01	79011061	CC - NYK - Commodities	2,284,605.02
Commodities and other	109736075A	B	025802844.01	79011061	CC - NYK - Commodities	3,636,171.00
Commodities and other	109736080A	B	025317595.01	79011061	CC - NYK - Commodities	4,127,054.09
Commodities and other	98145552A	S	025227570.01	79010152	CC - NYK - Commodities	11,853,500.00
Commodities and other	98149167A	S	025225871.01	79010152	CC - NYK - Commodities	19,140,600.00
Commodities and other	98149226A	B	025228073.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	98152476A	B	025332248.01	79900058	CC - NYK - Commodities	8,227,600.00
Commodities and other	98153843A	B	025336967.01	79010176	CC - NYK - Commodities	6,557,815.38
Commodities and other	98154056A	S	025336967.01	79010176	CC - NYK - Commodities	5,909,472.00
Commodities and other	98163991A	B	025226895.01	79010152	CC - NYK - Commodities	29,200,000.00
Commodities and other	98157436A	B	025225749.01	79011023	CC - NYK - Commodities	6,552,000.00
Commodities and other	108728377A	S	025251802.01	79014679	CC - NYK - Commodities	71,150.00
Commodities and other	108728397A	B	025315193.01	79019980	CC - NYK - Commodities	1,360,800.00
Commodities and other	98164029A	B	025226895.01	79010152	CC - NYK - Commodities	29,200,000.00
Commodities and other	98165237A	S	025338674.01	79011392	CC - NYK - Commodities	42,000,000.00
Commodities and other	98165301A	B	025338674.01	79011392	CC - NYK - Commodities	21,256,080.00
Commodities and other	108728410A	B	025293085.01	79019980	CC - NYK - Commodities	340,200.00
Commodities and other	98208395A	S	025324989.01	79014679	CC - NYK - Commodities	15,994,200.00
Commodities and other	98208486A	S	025324989.01	79014679	CC - NYK - Commodities	15,994,200.00
Commodities and other	108728407A	S	025233511.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	98208969A	B	025225749.01	79011023	CC - NYK - Commodities	7,938,000.00
Commodities and other	98209666A	S	025338674.01	79010152	CC - NYK - Commodities	21,250,000.00
Commodities and other	98209733A	B	025338674.01	79010152	CC - NYK - Commodities	5,591,646.32
Commodities and other	98213617A	S	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11
Commodities and other	98213619A	S	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11
Commodities and other	98213620A	S	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11
Commodities and other	98213621A	S	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11
Commodities and other	98213622A	S	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	98213628A	S	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11
Commodities and other	98213658A	B	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11
Commodities and other	98213660A	B	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11
Commodities and other	98213661A	B	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11
Commodities and other	98213662A	B	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11
Commodities and other	98213663A	B	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11
Commodities and other	98213669A	B	025940636.01	79099944	CC - LDN - Commodities	1,363,155.11
Commodities and other	109714274A	S	025256975.01	79011150	CC - NYK - Commodities	4,646,775.00
Commodities and other	108728892A	B	025251802.01	79014679	CC - NYK - Commodities	71,150.00
Commodities and other	98241630A	B	025265695.01	79011917	CC - NYK - Commodities	10,000,000.00
Commodities and other	98241648A	B	025265695.01	79011917	CC - NYK - Commodities	10,000,000.00
Commodities and other	108728904A	B	025286311.01	79011751	CC - NYK - Commodities	5,336,250.00
Commodities and other	98252132A	B	025225780.01	79011532	CC - NYK - Commodities	431,287.50
Commodities and other	98252133A	S	025225780.01	79011532	CC - NYK - Commodities	431,287.50
Commodities and other	98255516A	S	025294075.01	79010606	CC - NYK - Commodities	3,409,175.00
Commodities and other	108621028A	B	025308040.01	79014014	CC - NYK - Commodities	714,240.00
Commodities and other	98290800A	S	025277625.01	79900060	CC - NYK - Commodities	1,928,769.23
Commodities and other	98290808A	B	025277625.01	79900060	CC - NYK - Commodities	1,714,461.54
Commodities and other	98292578A	B	025226648.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	98292601A	S	025226648.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	98292623A	B	025226648.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	98292627A	S	025226648.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	98294828A	B	025264888.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	98309812A	S	025260951.01	79011394	CC - NYK - Commodities	845,250.00
Commodities and other	98309829A	S	025260951.01	79011394	CC - NYK - Commodities	873,425.00
Commodities and other	98309837A	S	025260951.01	79011397	CC - NYK - Commodities	224,400.00
Commodities and other	98309974A	S	025260951.01	79011397	CC - NYK - Commodities	1,346,400.00
Commodities and other	98310254A	S	025260951.01	79011394	CC - NYK - Commodities	207,000.00
Commodities and other	98312856A	S	025260951.01	79011394	CC - NYK - Commodities	204,987.50
Commodities and other	98310448A	S	025260951.01	79011397	CC - NYK - Commodities	287,525.00
Commodities and other	98310357A	S	025260951.01	79011397	CC - NYK - Commodities	860,250.00
Commodities and other	98310444A	S	025260951.01	79011397	CC - NYK - Commodities	561,750.00
Commodities and other	98315386A	S	025260951.01	79011397	CC - NYK - Commodities	264,662.50
Commodities and other	108728916A	S	025333287.01	79011003	CC - NYK - Commodities	969,603.12
Commodities and other	98315509A	S	025316308.01	79010151	CC - NYK - Commodities	1,206,000.00
Commodities and other	98310268A	S	025293838.01	79010076	CC - NYK - Commodities	398,599.68
Commodities and other	98310280A	S	025293838.01	79010076	CC - NYK - Commodities	452,914.68
Commodities and other	98354247A	S	025258443.01	79010460	CC - NYK - Commodities	211,312.50
Commodities and other	98354261A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	98354262A	S	025258443.01	79010460	CC - NYK - Commodities	211,312.50
Commodities and other	98354903A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	98354916A	S	025258443.01	79010460	CC - NYK - Commodities	196,650.00
Commodities and other	98354954A	S	025258443.01	79010460	CC - NYK - Commodities	203,205.00
Commodities and other	98354955A	S	025258443.01	79010460	CC - NYK - Commodities	196,650.00
Commodities and other	98355416A	S	025258443.01	79010152	CC - NYK - Commodities	253,500.00
Commodities and other	98355420A	S	025258443.01	79010152	CC - NYK - Commodities	263,887.50
Commodities and other	98355441A	S	025258443.01	79010152	CC - NYK - Commodities	271,637.50
Commodities and other	98354030A	B	025235672.01	79010461	CC - NYK - Commodities	179,592.00
Commodities and other	98355286A	B	025277625.01	79900060	CC - NYK - Commodities	2,786,000.00
Commodities and other	98359255A	B	025232026.01	79014014	CC - NYK - Commodities	7,936,000.00
Commodities and other	98359259A	B	025232026.01	79014014	CC - NYK - Commodities	6,348,800.00
Commodities and other	98384256A	S	025231192.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108728973A	S	025233511.01	79011751	CC - NYK - Commodities	8,927,148.00
Commodities and other	108728950A	S	025227703.01	79014679	CC - NYK - Commodities	892,714.80

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108728936A	B	025232489.01	79019983	CC - NYK - Commodities	167,832.00
Commodities and other	108728919A	B	025232489.01	79019983	CC - NYK - Commodities	309,424.50
Commodities and other	108728969A	B	025232489.01	79019983	CC - NYK - Commodities	127,764.00
Commodities and other	108728945A	B	025232489.01	79019983	CC - NYK - Commodities	39,312.00
Commodities and other	108729383A	B	025232489.01	79019983	CC - NYK - Commodities	98,374.50
Commodities and other	98407368A	S	025231192.01	79011061	CC - NYK - Commodities	21,875,000.00
Commodities and other	109736737A	B	025231408.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	98445526A	B	025231408.01	79011061	CC - NYK - Commodities	3,394,650.00
Commodities and other	98446232A	S	025944992.01	79011061	CC - NYK - Commodities	556,500.00
Commodities and other	98448666A	S	025944992.01	79011061	CC - NYK - Commodities	3,339,000.00
Commodities and other	108729379A	B	025226341.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	98452422A	S	025315193.01	79011003	CC - NYK - Commodities	20,855,790.90
Commodities and other	109693199A	S	025287228.01	79011003	CC - NYK - Commodities	7,897,556.14
Commodities and other	108715192A	S	025280223.01	79014702	CC - NYK - Commodities	719,000.10
Commodities and other	108715195A	B	025280223.01	79014702	CC - NYK - Commodities	719,000.10
Commodities and other	109736668A	B	025231408.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	98521440A	B	025231408.01	79011061	CC - NYK - Commodities	3,394,650.00
Commodities and other	108802941A	S	025277625.01	79900060	CC - NYK - Commodities	942,953.85
Commodities and other	98582966A	B	025219916.01	79092015	CC - LDN - Commodities	5,514,930,300.00
Commodities and other	108729422A	S	025232687.01	79011003	CC - NYK - Commodities	434,448.00
Commodities and other	98530127A	S	025278052.01	79010878	CC - NYK - Commodities	6,144,143.36
Commodities and other	109735727A	S	025932971.01	79011061	CC - NYK - Commodities	23,380,000.00
Commodities and other	109736677A	S	025274861.01	79011061	CC - NYK - Commodities	946,050.00
Commodities and other	98531683A	S	025286840.01	79010878	CC - NYK - Commodities	18,432,430.08
Commodities and other	98535594A	S	025251802.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	98535596A	B	025251802.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	98606794A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	98606795A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	98606796A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	98606797A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	98606798A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	98606799A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	98606800A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	98606801A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	98606803A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	98606804A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	99554108A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	99909780A	S	025947854.01	79004821	CC - LDN - Commodities	439,327.78
Commodities and other	109735746A	S	025932971.01	79011061	CC - NYK - Commodities	46,760,000.00
Commodities and other	98567775A	S	025232422.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	98567776A	B	025232422.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	108679865A	S	025803511.01	79014032	CC - NYK - Commodities	8,400,000.00
Commodities and other	98575978A	B	025267683.01	79019983	CC - NYK - Commodities	7,259,616.00
Commodities and other	98584453A	S	025283441.01	79014014	CC - NYK - Commodities	200,750,000.00
Commodities and other	98582550A	S	025260951.01	79011397	CC - NYK - Commodities	633,937.50
Commodities and other	98582552A	S	025260951.01	79011397	CC - NYK - Commodities	655,068.75
Commodities and other	98582709A	S	025260951.01	79011397	CC - NYK - Commodities	655,068.75
Commodities and other	98582556A	S	025260951.01	79011397	CC - NYK - Commodities	463,760.00
Commodities and other	98582558A	S	025260951.01	79011394	CC - NYK - Commodities	225,375.00
Commodities and other	98582577A	S	025260951.01	79011394	CC - NYK - Commodities	268,731.25
Commodities and other	98582581A	S	025260951.01	79011394	CC - NYK - Commodities	291,206.25
Commodities and other	98582597A	S	025260951.01	79011394	CC - NYK - Commodities	307,287.50
Commodities and other	98582590A	S	025260951.01	79011394	CC - NYK - Commodities	292,562.50
Commodities and other	98578974A	S	025232422.01	79011059	CC - NYK - Commodities	834,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	98578975A	B	025232422.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	98579605A	S	025261041.01	79014032	CC - NYK - Commodities	5,250,144.60
Commodities and other	98582509A	S	025251802.01	79014679	CC - NYK - Commodities	749,248.50
Commodities and other	98583243A	S	025232026.01	79014014	CC - NYK - Commodities	2,380,800.00
Commodities and other	98583252A	S	025232026.01	79014014	CC - NYK - Commodities	2,380,800.00
Commodities and other	98633288A	S	025283441.01	79014014	CC - NYK - Commodities	60,225,000.00
Commodities and other	98632857A	S	025258443.01	79010460	CC - NYK - Commodities	211,312.50
Commodities and other	98625419A	B	025226341.01	79011751	CC - NYK - Commodities	14,284,800.00
Commodities and other	98632859A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	98632861A	S	025258443.01	79010460	CC - NYK - Commodities	197,225.00
Commodities and other	98632862A	S	025258443.01	79010606	CC - NYK - Commodities	203,205.00
Commodities and other	98632865A	S	025258443.01	79010152	CC - NYK - Commodities	264,562.50
Commodities and other	98625873A	S	025944992.01	79011061	CC - NYK - Commodities	556,500.00
Commodities and other	98629698A	S	025258443.01	79010152	CC - NYK - Commodities	286,362.50
Commodities and other	98632933A	S	025258443.01	79010152	CC - NYK - Commodities	294,500.00
Commodities and other	98633022A	S	025258443.01	79010152	CC - NYK - Commodities	266,875.00
Commodities and other	98632877A	S	025286873.01	79011393	CC - NYK - Commodities	12,107,200.00
Commodities and other	108729413A	S	025935909.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108804704A	S	025318882.01	79010460	CC - NYK - Commodities	2,022,514.20
Commodities and other	98739696A	S	025217597.01	79093017	CC - LDN - Commodities	27,677.41
Commodities and other	98739699A	S	025217597.01	79093017	CC - LDN - Commodities	27,677.41
Commodities and other	98728520A	S	025944992.01	79011061	CC - NYK - Commodities	1,113,000.00
Commodities and other	98781295A	S	025935529.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	98781296A	S	025935529.01	79090018	CC - LDN - Commodities	720,057.00
Commodities and other	98781300A	S	025935529.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	98781310A	S	025935529.01	79090023	CC - LDN - Commodities	550,542.45
Commodities and other	98781311A	S	025935529.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	98781314A	S	025935529.01	79090023	CC - LDN - Commodities	550,542.45
Commodities and other	108729426A	B	025226648.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	98776945A	S	025226648.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	98780177A	S	025284217.01	79011061	CC - NYK - Commodities	16,695,000.00
Commodities and other	98780178A	S	025284217.01	79011061	CC - NYK - Commodities	16,695,000.00
Commodities and other	98780189A	S	025284217.01	79011061	CC - NYK - Commodities	16,695,000.00
Commodities and other	98780190A	S	025284217.01	79011061	CC - NYK - Commodities	16,695,000.00
Commodities and other	98780200A	S	025284217.01	79011061	CC - NYK - Commodities	16,695,000.00
Commodities and other	98780270A	S	025284217.01	79011061	CC - NYK - Commodities	16,695,000.00
Commodities and other	98780271A	S	025284217.01	79011061	CC - NYK - Commodities	16,695,000.00
Commodities and other	98780290A	S	025284217.01	79011061	CC - NYK - Commodities	16,695,000.00
Commodities and other	98780299A	S	025284217.01	79011061	CC - NYK - Commodities	16,695,000.00
Commodities and other	98780300A	S	025284217.01	79011061	CC - NYK - Commodities	16,695,000.00
Commodities and other	108546010A	S	025286840.01	79010878	CC - NYK - Commodities	2,112,049.28
Commodities and other	98786824A	S	025286873.01	79011393	CC - NYK - Commodities	12,475,200.00
Commodities and other	98786849A	B	025286873.01	79011393	CC - NYK - Commodities	9,200,000.00
Commodities and other	108729443A	S	025284944.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	98786760A	S	025333287.01	79011003	CC - NYK - Commodities	6,356,400.00
Commodities and other	108802944A	B	025277625.01	79010176	CC - NYK - Commodities	942,953.85
Commodities and other	98837394A	S	025940206.01	79017908	CC - NYK - Commodities	4,711,072.30
Commodities and other	98841267A	S	025225632.01	79011397	CC - NYK - Commodities	9,810,000.00
Commodities and other	98837894A	S	025259367.01	79004821	CC - LDN - Commodities	676,564.78
Commodities and other	98837924A	S	025259367.01	79004821	CC - LDN - Commodities	634,828.64
Commodities and other	98837956A	S	025259367.01	79004821	CC - LDN - Commodities	373,428.61
Commodities and other	98837988A	S	025259367.01	79004821	CC - LDN - Commodities	588,699.22
Commodities and other	98838026A	S	025259367.01	79004821	CC - LDN - Commodities	463,490.80
Commodities and other	98838038A	S	025259367.01	79004821	CC - LDN - Commodities	522,800.05

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	98873402A	S	025259367.01	79099886	CC - LDN - Commodities	573,322.75
Commodities and other	98873424A	S	025259367.01	79099886	CC - LDN - Commodities	450,310.97
Commodities and other	98873465A	S	025259367.01	79099886	CC - LDN - Commodities	573,322.75
Commodities and other	98883513A	S	025211020.01	79011910	CC - NYK - Commodities	25,000,000.00
Commodities and other	98883889A	B	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	108729446A	B	025233511.01	79014632	CC - NYK - Commodities	699,000.00
Commodities and other	108729438A	S	025233511.01	79014632	CC - NYK - Commodities	709,042.00
Commodities and other	98889051A	B	025225871.01	79014746	CC - NYK - Commodities	6,220,980.00
Commodities and other	98890090A	S	025210915.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	98921605A	S	025259367.01	79004821	CC - LDN - Commodities	584,305.94
Commodities and other	98926444A	B	025225780.01	79011150	CC - NYK - Commodities	834,750.00
Commodities and other	98926448A	S	025225780.01	79011150	CC - NYK - Commodities	862,575.00
Commodities and other	98942092A	S	025239377.01	79010151	CC - NYK - Commodities	2,977,275.00
Commodities and other	108729694A	B	025233511.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	98951119A	S	025947656.01	79010606	CC - NYK - Commodities	448,006.99
Commodities and other	109719552A	S	025947656.01	79010606	CC - NYK - Commodities	409,957.08
Commodities and other	99042681A	S	025804543.01	79011532	CC - NYK - Commodities	15,642,075.00
Commodities and other	109719559A	S	025931494.01	79010151	CC - NYK - Commodities	47,085.47
Commodities and other	99106257A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99106258A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99106259A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99106260A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99106261A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99106262A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99106263A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99106264A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99106265A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99106266A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99554144A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99909631A	S	025947854.01	79004821	CC - LDN - Commodities	658,991.66
Commodities and other	99116497A	S	025226002.01	79019980	CC - NYK - Commodities	17,850.00
Commodities and other	99116500A	S	025226002.01	79019980	CC - NYK - Commodities	17,850.00
Commodities and other	99114063A	S	025286840.01	79010878	CC - NYK - Commodities	49,153,146.88
Commodities and other	108624525A	S	025802216.01	79011003	CC - NYK - Commodities	1,410,027.50
Commodities and other	99118136A	S	025286840.01	79010878	CC - NYK - Commodities	26,160,610.40
Commodities and other	99120023A	B	025315193.01	79010151	CC - NYK - Commodities	146,514.92
Commodities and other	108729701A	B	025233511.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	99154000A	S	025233511.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	99159566A	B	025226341.01	79011061	CC - NYK - Commodities	12,521,250.00
Commodities and other	99163288A	S	025264888.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	99166102A	B	025211020.01	79011920	CC - NYK - Commodities	20,000,000.00
Commodities and other	99166872A	S	025251802.01	79014679	CC - NYK - Commodities	57,080.00
Commodities and other	99169472A	B	025337247.01	79014014	CC - NYK - Commodities	9,523,200.00
Commodities and other	109750177A	S	025284498.01	79010076	CC - NYK - Commodities	328,304.00
Commodities and other	109736101A	S	025802844.01	79011061	CC - NYK - Commodities	3,636,171.00
Commodities and other	109736113A	S	025317595.01	79011061	CC - NYK - Commodities	4,127,054.09
Commodities and other	99218415A	S	025248154.01	79017910	CC - NYK - Commodities	7,106,400.00
Commodities and other	99218492A	B	025248154.01	79017910	CC - NYK - Commodities	5,792,976.00
Commodities and other	108729715A	S	025266016.01	79019983	CC - NYK - Commodities	1,821,750.00
Commodities and other	99220544A	S	025225509.01	79011061	CC - NYK - Commodities	1,113,000.00
Commodities and other	99225008A	S	025944992.01	79011061	CC - NYK - Commodities	2,226,000.00
Commodities and other	109736116A	B	025802844.01	79011061	CC - NYK - Commodities	3,391,311.00
Commodities and other	109736136A	B	025804634.01	79011061	CC - NYK - Commodities	1,130,151.33
Commodities and other	109736154A	B	025317595.01	79011061	CC - NYK - Commodities	3,849,137.99

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99273804A	S	025316308.01	79010151	CC - NYK - Commodities	641,400.00
Commodities and other	99273808A	S	025316308.01	79010151	CC - NYK - Commodities	834,750.00
Commodities and other	99274716A	S	025318577.01	79010077	CC - NYK - Commodities	4,517,415.38
Commodities and other	99308622A	S	025296997.01	79097008	CC - NYK - Commodities	3,111,211.92
Commodities and other	108729736A	S	025233511.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	99311252A	B	025233511.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	109735852A	S	025944992.01	79011061	CC - NYK - Commodities	6,121,500.00
Commodities and other	109736719A	S	025947037.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	99314391A	B	025251802.01	79014679	CC - NYK - Commodities	1,783,750.00
Commodities and other	108624467A	S	025226648.01	79014679	CC - NYK - Commodities	4,876,550.00
Commodities and other	109736004A	S	025802844.01	79011061	CC - NYK - Commodities	3,391,311.00
Commodities and other	109736007A	S	025804634.01	79011061	CC - NYK - Commodities	1,130,151.33
Commodities and other	109736537A	S	025317595.01	79011061	CC - NYK - Commodities	3,849,137.99
Commodities and other	99364813A	S	025251802.01	79014679	CC - NYK - Commodities	71,350.00
Commodities and other	109719562A	S	025225608.01	79010151	CC - NYK - Commodities	6,076,980.00
Commodities and other	108730168A	S	025232687.01	79011003	CC - NYK - Commodities	413,760.00
Commodities and other	99403465A	S	025261041.01	79014032	CC - NYK - Commodities	7,153,791.00
Commodities and other	99409751A	S	025316308.01	79010151	CC - NYK - Commodities	1,669,500.00
Commodities and other	109719573A	B	025943119.01	79010151	CC - NYK - Commodities	18,587,100.00
Commodities and other	99464230A	S	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	99464231A	B	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	99464277A	S	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	99464282A	B	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	99496898A	B	025340225.01	79014032	CC - NYK - Commodities	39,680,000.00
Commodities and other	99498227A	S	025296997.01	79097008	CC - NYK - Commodities	14,092,873.85
Commodities and other	99502067A	B	025251802.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	108624484A	S	025944992.01	79011003	CC - NYK - Commodities	8,898,960.00
Commodities and other	99508572A	B	025277963.01	79097008	CC - NYK - Commodities	14,092,873.85
Commodities and other	99508661A	S	025277963.01	79097008	CC - NYK - Commodities	14,092,873.85
Commodities and other	99562065A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	99562067A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	99562068A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	99562069A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	99562071A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	99562072A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	99562073A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	99562074A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	99562075A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	99562076A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	99909542A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	99909543A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	108624488A	B	025314147.01	79017925	CC - NYK - Commodities	2,534,758.40
Commodities and other	108730178A	S	025314147.01	79019983	CC - NYK - Commodities	1,877,803.20
Commodities and other	108730172A	S	025314147.01	79019983	CC - NYK - Commodities	1,014,871.20
Commodities and other	108730130A	S	025251802.01	79014679	CC - NYK - Commodities	592,205.00
Commodities and other	99607134A	S	025264888.01	79014679	CC - NYK - Commodities	12,652,650.71
Commodities and other	99607084A	B	025277625.01	79010082	CC - NYK - Commodities	942,953.85
Commodities and other	99607148A	S	025264888.01	79014679	CC - NYK - Commodities	13,623,222.00
Commodities and other	99611345A	S	025336371.01	79011023	CC - NYK - Commodities	270,000.00
Commodities and other	99613147A	B	025333287.01	79014032	CC - NYK - Commodities	14,357,429.72
Commodities and other	99611365A	B	025336371.01	79011023	CC - NYK - Commodities	180,000.00
Commodities and other	99613172A	B	025333287.01	79014032	CC - NYK - Commodities	17,450,755.40
Commodities and other	99611439A	S	025225780.01	79010093	CC - NYK - Commodities	431,287.50
Commodities and other	99611440A	B	025225780.01	79010093	CC - NYK - Commodities	431,287.50

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99611441A	S	025225780.01	79010093	CC - NYK - Commodities	431,287.50
Commodities and other	99611444A	B	025225780.01	79010093	CC - NYK - Commodities	431,287.50
Commodities and other	99611445A	S	025225780.01	79010093	CC - NYK - Commodities	431,287.50
Commodities and other	99611447A	B	025225780.01	79010093	CC - NYK - Commodities	431,287.50
Commodities and other	108649465A	S	025293838.01	79010076	CC - NYK - Commodities	1,480,844.16
Commodities and other	108649472A	S	025293838.01	79010076	CC - NYK - Commodities	938,321.80
Commodities and other	99647207A	S	025258443.01	79010152	CC - NYK - Commodities	244,500.00
Commodities and other	99647227A	S	025258443.01	79010152	CC - NYK - Commodities	265,437.50
Commodities and other	99647243A	S	025258443.01	79010152	CC - NYK - Commodities	273,575.00
Commodities and other	99647256A	S	025258443.01	79010152	CC - NYK - Commodities	247,800.00
Commodities and other	99647265A	S	025258443.01	79010152	CC - NYK - Commodities	268,925.00
Commodities and other	99648773A	S	025336850.01	79011532	CC - NYK - Commodities	1,032,120.00
Commodities and other	108790143A	S	025336850.01	79011532	CC - NYK - Commodities	1,856,400.00
Commodities and other	99662939A	S	025286840.01	79010878	CC - NYK - Commodities	12,240,285.60
Commodities and other	108730539A	S	025940677.01	79019983	CC - NYK - Commodities	2,681,340.48
Commodities and other	108730546A	S	025940677.01	79019983	CC - NYK - Commodities	1,448,426.28
Commodities and other	108624491A	B	025940677.01	79017925	CC - NYK - Commodities	7,396,352.00
Commodities and other	99719258A	B	025267949.01	79010093	CC - NYK - Commodities	431,287.50
Commodities and other	99753246A	S	025296997.01	79097008	CC - NYK - Commodities	2,519,827.69
Commodities and other	108679925A	S	025240870.01	79014032	CC - NYK - Commodities	1,755,000.00
Commodities and other	99757252A	S	025240870.01	79014032	CC - NYK - Commodities	23,520,000.00
Commodities and other	99761730A	S	025340225.01	79014014	CC - NYK - Commodities	28,887,040.00
Commodities and other	99761547A	S	025333287.01	79011003	CC - NYK - Commodities	22,735,596.95
Commodities and other	99761812A	B	025267949.01	79011532	CC - NYK - Commodities	2,977,275.00
Commodities and other	99762144A	S	025316522.01	79011532	CC - NYK - Commodities	165,983.40
Commodities and other	99762886A	S	025316522.01	79011532	CC - NYK - Commodities	160,483.95
Commodities and other	99762069A	S	025316522.01	79011532	CC - NYK - Commodities	1,051,512.00
Commodities and other	99762079A	S	025316522.01	79011532	CC - NYK - Commodities	96,051.20
Commodities and other	99762087A	S	025316522.01	79011532	CC - NYK - Commodities	945,537.60
Commodities and other	99789280A	B	025264888.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	99789288A	S	025264888.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	99791756A	S	025265695.01	79011920	CC - NYK - Commodities	100,000,000.00
Commodities and other	99791757A	S	025265695.01	79011920	CC - NYK - Commodities	100,000,000.00
Commodities and other	99796713A	B	025935933.01	79019983	CC - NYK - Commodities	1,210,118.30
Commodities and other	108730542A	S	025231192.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	99802856A	B	025935933.01	79011532	CC - NYK - Commodities	2,519,020.74
Commodities and other	108679942A	S	025240870.01	79014032	CC - NYK - Commodities	1,883,750.00
Commodities and other	99801699A	S	025240870.01	79014032	CC - NYK - Commodities	5,955,000.00
Commodities and other	99801713A	S	025240870.01	79014032	CC - NYK - Commodities	6,547,500.00
Commodities and other	108804727A	S	025931494.01	79011394	CC - NYK - Commodities	16,497.60
Commodities and other	109736205A	S	025802844.01	79011061	CC - NYK - Commodities	1,665,048.00
Commodities and other	109736222A	S	025804634.01	79011061	CC - NYK - Commodities	554,852.76
Commodities and other	109736228A	S	025317595.01	79011061	CC - NYK - Commodities	1,889,829.48
Commodities and other	99804039A	B	025802844.01	79011061	CC - NYK - Commodities	1,335,600.00
Commodities and other	99804040A	B	025804634.01	79011061	CC - NYK - Commodities	445,088.70
Commodities and other	99804041A	B	025317595.01	79011061	CC - NYK - Commodities	1,515,906.00
Commodities and other	109736158A	S	025802513.01	79011061	CC - NYK - Commodities	1,825,737.38
Commodities and other	109736165A	S	025335530.01	79011061	CC - NYK - Commodities	5,312,911.07
Commodities and other	99804089A	B	025802513.01	79011061	CC - NYK - Commodities	834,750.00
Commodities and other	99804090A	B	025335530.01	79011061	CC - NYK - Commodities	2,429,122.50
Commodities and other	99805994A	S	025284498.01	79010076	CC - NYK - Commodities	84,972.80
Commodities and other	108805489A	S	025931494.01	79011394	CC - NYK - Commodities	54,888.68
Commodities and other	99862853A	B	025225780.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	99862862A	S	025225780.01	79011059	CC - NYK - Commodities	862,575.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108730559A	S	025226341.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108730564A	B	025226341.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	99862917A	S	025226341.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	99863939A	B	025225780.01	79011730	CC - NYK - Commodities	417,375.00
Commodities and other	99863941A	S	025225780.01	79011730	CC - NYK - Commodities	431,287.50
Commodities and other	99864185A	B	025225780.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	99864188A	S	025225780.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	108730569A	B	025293085.01	79019980	CC - NYK - Commodities	478,800.00
Commodities and other	99876156A	S	025336371.01	79011023	CC - NYK - Commodities	540,000.00
Commodities and other	99877477A	B	025336371.01	79011023	CC - NYK - Commodities	360,000.00
Commodities and other	99874059A	S	025296997.01	79097008	CC - NYK - Commodities	1,434,276.92
Commodities and other	108730722A	B	025226341.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108730709A	B	025293085.01	79019980	CC - NYK - Commodities	319,200.00
Commodities and other	99875692A	S	025226341.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	99879129A	B	025225780.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	99879131A	S	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	108679859A	S	025240870.01	79014032	CC - NYK - Commodities	3,725,000.00
Commodities and other	108730725A	S	025251802.01	79014679	CC - NYK - Commodities	21,350.96
Commodities and other	99918324A	B	025252800.01	79019983	CC - NYK - Commodities	3,589,740.00
Commodities and other	99919668A	B	025252800.01	79019983	CC - NYK - Commodities	1,769,040.00
Commodities and other	99917212A	B	025252800.01	79019983	CC - NYK - Commodities	985,950.00
Commodities and other	99917339A	B	025252800.01	79019983	CC - NYK - Commodities	2,186,100.00
Commodities and other	108679880A	S	025240870.01	79014032	CC - NYK - Commodities	1,838,750.00
Commodities and other	108730711A	B	025293085.01	79019980	CC - NYK - Commodities	478,800.00
Commodities and other	99922504A	S	025240870.01	79014032	CC - NYK - Commodities	5,958,750.00
Commodities and other	108624528A	B	025233511.01	79014679	CC - NYK - Commodities	4,876,550.00
Commodities and other	108730728A	B	025233511.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108679958A	S	025240870.01	79014014	CC - NYK - Commodities	1,838,750.00
Commodities and other	99925142A	S	025240870.01	79014014	CC - NYK - Commodities	5,981,250.00
Commodities and other	99925205A	S	025240870.01	79014014	CC - NYK - Commodities	5,981,250.00
Commodities and other	99931200A	S	025943176.01	79011751	CC - NYK - Commodities	5,449,288.80
Commodities and other	99936858A	S	025304288.01	79017908	CC - NYK - Commodities	12,249,619.20
Commodities and other	99927353A	S	025240870.01	79014014	CC - NYK - Commodities	5,992,500.00
Commodities and other	108679885A	S	025240870.01	79014014	CC - NYK - Commodities	1,822,500.00
Commodities and other	99930238A	S	025240870.01	79014032	CC - NYK - Commodities	5,925,000.00
Commodities and other	99930232A	S	025267949.01	79097162	CC - NYK - Commodities	1,252,125.00
Commodities and other	99930233A	B	025267949.01	79097162	CC - NYK - Commodities	1,293,862.50
Commodities and other	99930291A	S	025240870.01	79014032	CC - NYK - Commodities	5,853,750.00
Commodities and other	99930304A	S	025240870.01	79014032	CC - NYK - Commodities	5,917,500.00
Commodities and other	99934080A	S	025240870.01	79014032	CC - NYK - Commodities	5,853,750.00
Commodities and other	108679932A	B	025232836.01	79014026	CC - NYK - Commodities	1,162,500.00
Commodities and other	108730716A	S	025237900.01	79019983	CC - NYK - Commodities	229,320.00
Commodities and other	108679893A	B	025232836.01	79014026	CC - NYK - Commodities	2,182,400.00
Commodities and other	108730732A	S	025237900.01	79019983	CC - NYK - Commodities	163,800.00
Commodities and other	108679965A	B	025232836.01	79014045	CC - NYK - Commodities	1,162,500.00
Commodities and other	108624494A	B	025237900.01	79017925	CC - NYK - Commodities	158,720.00
Commodities and other	99963004A	B	025252800.01	79019983	CC - NYK - Commodities	326,340.00
Commodities and other	99963026A	B	025252800.01	79019983	CC - NYK - Commodities	262,080.00
Commodities and other	99963077A	B	025252800.01	79019983	CC - NYK - Commodities	131,460.00
Commodities and other	99963091A	B	025252800.01	79019983	CC - NYK - Commodities	291,480.00
Commodities and other	99964073A	B	025267949.01	79010131	CC - NYK - Commodities	834,750.00
Commodities and other	99964076A	S	025267949.01	79010131	CC - NYK - Commodities	862,575.00
Commodities and other	108679971A	S	025240870.01	79014032	CC - NYK - Commodities	3,700,000.00
Commodities and other	99968728A	B	025252800.01	79019983	CC - NYK - Commodities	217,560.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	99968743A	B	025252800.01	79019983	CC - NYK - Commodities	65,520.00
Commodities and other	99968754A	B	025252800.01	79019983	CC - NYK - Commodities	131,460.00
Commodities and other	99968765A	B	025252800.01	79019983	CC - NYK - Commodities	145,740.00
Commodities and other	99970350A	S	025309741.01	79010606	CC - NYK - Commodities	2,341,110.00
Commodities and other	99970407A	S	025309741.01	79010606	CC - NYK - Commodities	2,347,524.00
Commodities and other	99974722A	S	025318882.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	99971997A	S	025938291.01	79011061	CC - NYK - Commodities	11,130,000.00
Commodities and other	99971980A	B	025252800.01	79019983	CC - NYK - Commodities	326,340.00
Commodities and other	99971982A	B	025252800.01	79019983	CC - NYK - Commodities	65,520.00
Commodities and other	99971998A	B	025252800.01	79019983	CC - NYK - Commodities	65,730.00
Commodities and other	99972009A	B	025252800.01	79019983	CC - NYK - Commodities	218,610.00
Commodities and other	99972074A	B	025252800.01	79019983	CC - NYK - Commodities	326,340.00
Commodities and other	99972080A	B	025252800.01	79019983	CC - NYK - Commodities	65,520.00
Commodities and other	99972121A	B	025252800.01	79019983	CC - NYK - Commodities	65,730.00
Commodities and other	99972130A	B	025252800.01	79019983	CC - NYK - Commodities	218,610.00
Commodities and other	99974277A	B	025256975.01	79011059	CC - NYK - Commodities	7,512,750.00
Commodities and other	99974378A	B	025256975.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	99974380A	S	025256975.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	99974851A	S	025938291.01	79011061	CC - NYK - Commodities	11,130,000.00
Commodities and other	108679968A	B	025251513.01	79014032	CC - NYK - Commodities	6,696,000.00
Commodities and other	99975399A	S	025240870.01	79014032	CC - NYK - Commodities	11,745,000.00
Commodities and other	99975412A	S	025240870.01	79014032	CC - NYK - Commodities	11,850,000.00
Commodities and other	99975425A	S	025240870.01	79014032	CC - NYK - Commodities	11,925,000.00
Commodities and other	99978354A	S	025240870.01	79014032	CC - NYK - Commodities	11,992,500.00
Commodities and other	108679986A	S	025240870.01	79014032	CC - NYK - Commodities	3,650,000.00
Commodities and other	100010581A	S	025240870.01	79014032	CC - NYK - Commodities	11,430,000.00
Commodities and other	100010618A	B	025267949.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	100010620A	S	025267949.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	100012117A	B	025225871.01	79014746	CC - NYK - Commodities	3,110,490.00
Commodities and other	100012148A	S	025240870.01	79014032	CC - NYK - Commodities	11,475,000.00
Commodities and other	100012173A	S	025240870.01	79014032	CC - NYK - Commodities	11,700,000.00
Commodities and other	100012239A	S	025240870.01	79014032	CC - NYK - Commodities	11,505,000.00
Commodities and other	100014109A	B	025293085.01	79019980	CC - NYK - Commodities	1,379,700.00
Commodities and other	100021798A	B	025340241.01	79096107	CC - LDN - Commodities	7,408,987.19
Commodities and other	100021813A	B	025347907.01	79096107	CC - LDN - Commodities	1,481,797.44
Commodities and other	100021827A	S	025806423.01	79096107	CC - LDN - Commodities	8,890,784.63
Commodities and other	109736801A	S	025947037.01	79011061	CC - NYK - Commodities	333,900.00
Commodities and other	100021171A	S	025234402.01	79014679	CC - NYK - Commodities	356,750.00
Commodities and other	100021603A	S	025286873.01	79010151	CC - NYK - Commodities	12,512,000.00
Commodities and other	100021961A	B	025264888.01	79014679	CC - NYK - Commodities	16,068,866.40
Commodities and other	100023770A	S	025240870.01	79014032	CC - NYK - Commodities	11,355,000.00
Commodities and other	108679974A	S	025240870.01	79014032	CC - NYK - Commodities	3,600,000.00
Commodities and other	100026804A	S	025316308.01	79010151	CC - NYK - Commodities	834,750.00
Commodities and other	100025559A	B	025267949.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	100025560A	S	025267949.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	100025666A	S	025240870.01	79014032	CC - NYK - Commodities	11,700,000.00
Commodities and other	100025701A	B	025225780.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	100025696A	S	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	100026015A	S	025234584.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	100026710A	S	025240870.01	79014032	CC - NYK - Commodities	11,632,500.00
Commodities and other	100027235A	S	025240870.01	79014032	CC - NYK - Commodities	11,880,000.00
Commodities and other	108680161A	S	025240870.01	79014032	CC - NYK - Commodities	3,533,500.00
Commodities and other	100068980A	S	025240870.01	79014032	CC - NYK - Commodities	11,085,000.00
Commodities and other	100069008A	S	025240870.01	79014032	CC - NYK - Commodities	11,332,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100072234A	S	025240870.01	79014032	CC - NYK - Commodities	23,040,000.00
Commodities and other	108680158A	S	025240870.01	79014032	CC - NYK - Commodities	3,495,000.00
Commodities and other	100073929A	S	025240870.01	79014032	CC - NYK - Commodities	11,055,000.00
Commodities and other	100079992A	S	025292640.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	100079993A	S	025292640.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	108624470A	B	025233511.01	79014679	CC - NYK - Commodities	4,876,550.00
Commodities and other	108730851A	S	025226341.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	100128206A	B	025225749.01	79011023	CC - NYK - Commodities	6,394,500.00
Commodities and other	100128313A	S	025240870.01	79014014	CC - NYK - Commodities	10,905,000.00
Commodities and other	100130490A	S	025240870.01	79014032	CC - NYK - Commodities	11,250,000.00
Commodities and other	100132831A	S	025935529.01	79090023	CC - LDN - Commodities	917,570.75
Commodities and other	100132832A	S	025935529.01	79090023	CC - LDN - Commodities	917,570.75
Commodities and other	100132833A	S	025935529.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	100132834A	S	025935529.01	79090023	CC - LDN - Commodities	917,570.75
Commodities and other	100132876A	S	025935529.01	79090018	CC - LDN - Commodities	780,061.75
Commodities and other	100132877A	S	025935529.01	79090018	CC - LDN - Commodities	780,061.75
Commodities and other	100132878A	S	025935529.01	79090018	CC - LDN - Commodities	600,047.50
Commodities and other	100132880A	S	025935529.01	79090018	CC - LDN - Commodities	540,042.75
Commodities and other	108680185A	S	025240870.01	79014032	CC - NYK - Commodities	3,485,000.00
Commodities and other	100134234A	S	025312539.01	79011532	CC - NYK - Commodities	1,391,250.00
Commodities and other	100136000A	S	025251802.01	79011751	CC - NYK - Commodities	2,472,750.00
Commodities and other	100136002A	B	025251802.01	79011751	CC - NYK - Commodities	2,472,750.00
Commodities and other	108680191A	S	025315169.01	79014032	CC - NYK - Commodities	6,300,000.00
Commodities and other	100140965A	S	025265356.01	79010093	CC - NYK - Commodities	1,446,900.00
Commodities and other	100226882A	S	025268905.01	79093125	CC - LDN - Commodities	8,890,539.75
Commodities and other	100230395A	S	025259367.01	79093125	CC - LDN - Commodities	340,255.23
Commodities and other	100230396A	S	025259367.01	79093125	CC - LDN - Commodities	370,987.96
Commodities and other	100230397A	S	025259367.01	79093125	CC - LDN - Commodities	452,210.17
Commodities and other	109736726A	S	025947037.01	79011061	CC - NYK - Commodities	445,200.00
Commodities and other	100231986A	S	025232422.01	79097162	CC - NYK - Commodities	417,375.00
Commodities and other	100231988A	B	025232422.01	79097162	CC - NYK - Commodities	431,287.50
Commodities and other	108730848A	S	025345315.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108607338A	B	025226341.01	79011016	CC - NYK - Commodities	793,600.00
Commodities and other	109736734A	S	025339433.01	79011061	CC - NYK - Commodities	222,600.00
Commodities and other	100242702A	S	025316308.01	79010606	CC - NYK - Commodities	641,400.00
Commodities and other	100241754A	B	025225749.01	79011023	CC - NYK - Commodities	3,402,000.00
Commodities and other	108790149A	S	025274812.01	79011532	CC - NYK - Commodities	1,285,650.00
Commodities and other	108624986A	S	025226341.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	108680197A	S	025226341.01	79019921	CC - NYK - Commodities	793,600.00
Commodities and other	108625006A	B	025226341.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108680208A	S	025226341.01	79019921	CC - NYK - Commodities	1,190,400.00
Commodities and other	108680212A	S	025226341.01	79019921	CC - NYK - Commodities	1,190,400.00
Commodities and other	108624989A	S	025226341.01	79014625	CC - NYK - Commodities	793,600.00
Commodities and other	108625012A	B	025226341.01	79014625	CC - NYK - Commodities	1,190,400.00
Commodities and other	108625015A	B	025226341.01	79014625	CC - NYK - Commodities	1,190,400.00
Commodities and other	108625018A	B	025226341.01	79014625	CC - NYK - Commodities	1,190,400.00
Commodities and other	108680220A	B	025226341.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	108625021A	B	025226341.01	79011751	CC - NYK - Commodities	1,190,400.00
Commodities and other	108625024A	B	025226341.01	79014625	CC - NYK - Commodities	1,190,400.00
Commodities and other	108625028A	B	025226341.01	79014679	CC - NYK - Commodities	1,984,000.00
Commodities and other	108680164A	B	025226341.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	108624983A	S	025226341.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108680182A	S	025226341.01	79014009	CC - NYK - Commodities	1,071,360.00
Commodities and other	108680188A	S	025226341.01	79014027	CC - NYK - Commodities	1,545,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108680194A	B	025226341.01	79014007	CC - NYK - Commodities	1,031,680.00
Commodities and other	108680201A	B	025226341.01	79014032	CC - NYK - Commodities	1,422,500.00
Commodities and other	108680206A	B	025226341.01	79014027	CC - NYK - Commodities	3,250,000.00
Commodities and other	108680217A	S	025226341.01	79014027	CC - NYK - Commodities	1,626,880.00
Commodities and other	108680223A	B	025226341.01	79014034	CC - NYK - Commodities	1,762,500.00
Commodities and other	108680214A	S	025226341.01	79014034	CC - NYK - Commodities	1,111,040.00
Commodities and other	108680226A	S	025226341.01	79014008	CC - NYK - Commodities	1,984,000.00
Commodities and other	108680543A	S	025226341.01	79014034	CC - NYK - Commodities	1,762,500.00
Commodities and other	108680589A	B	025226341.01	79014034	CC - NYK - Commodities	1,130,880.00
Commodities and other	108680594A	S	025226341.01	79014008	CC - NYK - Commodities	1,190,400.00
Commodities and other	108680600A	B	025226341.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108680604A	S	025226341.01	79014034	CC - NYK - Commodities	1,375,000.00
Commodities and other	108680619A	B	025226341.01	79014045	CC - NYK - Commodities	396,800.00
Commodities and other	108680611A	S	025226341.01	79014007	CC - NYK - Commodities	238,080.00
Commodities and other	108680626A	S	025226341.01	79014026	CC - NYK - Commodities	2,487,500.00
Commodities and other	108680632A	B	025226341.01	79014026	CC - NYK - Commodities	436,480.00
Commodities and other	108680639A	S	025226341.01	79014026	CC - NYK - Commodities	2,750,000.00
Commodities and other	108680670A	B	025226341.01	79014026	CC - NYK - Commodities	1,071,360.00
Commodities and other	108680643A	S	025226341.01	79014026	CC - NYK - Commodities	3,150,000.00
Commodities and other	108680673A	B	025226341.01	79014026	CC - NYK - Commodities	1,111,040.00
Commodities and other	108680679A	B	025226341.01	79014045	CC - NYK - Commodities	1,984,000.00
Commodities and other	108680587A	S	025226341.01	79014026	CC - NYK - Commodities	3,381,250.00
Commodities and other	108680605A	B	025226341.01	79014026	CC - NYK - Commodities	1,130,880.00
Commodities and other	108680597A	S	025226341.01	79019921	CC - NYK - Commodities	793,600.00
Commodities and other	108625071A	S	025226341.01	79011002	CC - NYK - Commodities	1,984,000.00
Commodities and other	108725345A	B	025226341.01	79016218	CC - LDN - Commodities	1,190,400.00
Commodities and other	108725359A	S	025226341.01	79016503	CC - LDN - Commodities	1,984,000.00
Commodities and other	100288829A	B	025277963.01	79097008	CC - NYK - Commodities	5,162,136.54
Commodities and other	100296304A	S	025225780.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	100296305A	B	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	109736741A	B	025932971.01	79011061	CC - NYK - Commodities	46,467,750.00
Commodities and other	100306834A	B	025257536.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	100311069A	S	025316522.01	79014679	CC - NYK - Commodities	21,195,000.00
Commodities and other	108805508A	S	025232661.01	79010460	CC - NYK - Commodities	11,157,300.00
Commodities and other	108803901A	S	025332248.01	79097020	CC - NYK - Commodities	2,100,215.38
Commodities and other	108803880A	S	025332248.01	79097008	CC - NYK - Commodities	1,050,107.69
Commodities and other	100346663A	S	025226002.01	79019980	CC - NYK - Commodities	17,850.00
Commodities and other	100346666A	S	025226002.01	79019980	CC - NYK - Commodities	17,850.00
Commodities and other	100346681A	S	025226002.01	79019980	CC - NYK - Commodities	17,850.00
Commodities and other	108625077A	B	025228073.01	79014679	CC - NYK - Commodities	4,876,550.00
Commodities and other	108730969A	B	025226341.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	100381700A	S	025226341.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	100386024A	B	025225749.01	79011023	CC - NYK - Commodities	3,402,000.00
Commodities and other	108805522A	S	025931494.01	79010460	CC - NYK - Commodities	2,310,520.80
Commodities and other	100388032A	S	025286873.01	79010461	CC - NYK - Commodities	8,742,420.00
Commodities and other	109736821A	S	025947037.01	79011061	CC - NYK - Commodities	222,600.00
Commodities and other	108730976A	S	025231192.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	100439432A	S	025260951.01	79011394	CC - NYK - Commodities	423,500.00
Commodities and other	100439436A	S	025260951.01	79011394	CC - NYK - Commodities	232,500.00
Commodities and other	100439341A	S	025260951.01	79011394	CC - NYK - Commodities	227,075.00
Commodities and other	100431934A	S	025347956.01	79011061	CC - NYK - Commodities	278,250.00
Commodities and other	100432040A	S	025347956.01	79011061	CC - NYK - Commodities	1,168,650.00
Commodities and other	100435036A	S	025938291.01	79011061	CC - NYK - Commodities	11,130,000.00
Commodities and other	100436006A	S	025280454.01	79097008	CC - NYK - Commodities	900,092.31

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100436167A	S	025251802.01	79014679	CC - NYK - Commodities	103,667.25
Commodities and other	108730973A	S	025265802.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	100468312A	S	025264888.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	100469231A	S	025226341.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	108730982A	S	025226648.01	79011751	CC - NYK - Commodities	2,438,275.00
Commodities and other	100471874A	S	025217597.01	79099042	CC - LDN - Commodities	55,350.12
Commodities and other	100471876A	S	025217597.01	79099042	CC - LDN - Commodities	55,350.12
Commodities and other	100471877A	S	025217597.01	79099042	CC - LDN - Commodities	55,350.12
Commodities and other	100471878A	S	025217597.01	79099042	CC - LDN - Commodities	55,350.12
Commodities and other	100471879A	S	025217597.01	79099042	CC - LDN - Commodities	55,350.12
Commodities and other	100471880A	S	025217597.01	79099042	CC - LDN - Commodities	55,350.12
Commodities and other	100471886A	S	025217597.01	79099042	CC - LDN - Commodities	55,350.12
Commodities and other	100472115A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100472116A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100472117A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100472118A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100472119A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100472120A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100472121A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100472122A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100472123A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100472124A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100472125A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100472126A	S	025217597.01	79099042	CC - LDN - Commodities	80,257.67
Commodities and other	100476822A	S	025333287.01	79011003	CC - NYK - Commodities	4,170,700.80
Commodities and other	100476688A	S	025251802.01	79014679	CC - NYK - Commodities	99,400.80
Commodities and other	100480207A	B	025232026.01	79014014	CC - NYK - Commodities	1,031,680.00
Commodities and other	109736251A	B	025802513.01	79011061	CC - NYK - Commodities	1,040,655.00
Commodities and other	109736273A	B	025335530.01	79011061	CC - NYK - Commodities	3,028,306.05
Commodities and other	109736301A	B	025802844.01	79011061	CC - NYK - Commodities	1,665,048.00
Commodities and other	109736313A	B	025804634.01	79011061	CC - NYK - Commodities	554,852.76
Commodities and other	109736321A	B	025317595.01	79011061	CC - NYK - Commodities	1,889,829.48
Commodities and other	100483973A	S	025802513.01	79011061	CC - NYK - Commodities	834,750.00
Commodities and other	100483974A	S	025335530.01	79011061	CC - NYK - Commodities	2,429,122.50
Commodities and other	100483970A	S	025802844.01	79011061	CC - NYK - Commodities	1,335,600.00
Commodities and other	100483971A	S	025804634.01	79011061	CC - NYK - Commodities	445,088.70
Commodities and other	100483972A	S	025317595.01	79011061	CC - NYK - Commodities	1,515,906.00
Commodities and other	100525102A	B	025806894.01	79096725	CC - LDN - Commodities	769,766.89
Commodities and other	100517375A	B	025247875.01	79014014	CC - NYK - Commodities	675,000.00
Commodities and other	100518328A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	100518341A	S	025258443.01	79010460	CC - NYK - Commodities	197,225.00
Commodities and other	100518342A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	100521669A	S	025258443.01	79010606	CC - NYK - Commodities	406,410.00
Commodities and other	100521670A	S	025258443.01	79010606	CC - NYK - Commodities	367,080.00
Commodities and other	100521676A	S	025258443.01	79010606	CC - NYK - Commodities	406,410.00
Commodities and other	100518377A	S	025258443.01	79010152	CC - NYK - Commodities	242,187.50
Commodities and other	100518382A	S	025258443.01	79010152	CC - NYK - Commodities	219,450.00
Commodities and other	100518392A	S	025258443.01	79010152	CC - NYK - Commodities	240,250.00
Commodities and other	100521703A	S	025233370.01	79010151	CC - NYK - Commodities	7,490,000.00
Commodities and other	100521719A	S	025284100.01	79010151	CC - NYK - Commodities	7,490,000.00
Commodities and other	100525298A	B	025806886.01	79096725	CC - LDN - Commodities	4,618,601.36
Commodities and other	100525311A	B	025806928.01	79096725	CC - LDN - Commodities	1,539,533.79
Commodities and other	100525324A	B	025806902.01	79096725	CC - LDN - Commodities	5,388,368.25
Commodities and other	100525337A	B	025806910.01	79096725	CC - LDN - Commodities	2,309,300.68

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100515949A	B	025225871.01	79011062	CC - NYK - Commodities	33,390,000.00
Commodities and other	100516052A	B	025225871.01	79011061	CC - NYK - Commodities	14,023,800.00
Commodities and other	100518669A	S	025270562.01	79011062	CC - NYK - Commodities	16,695,000.00
Commodities and other	100517300A	S	025251802.01	79014679	CC - NYK - Commodities	107,025.00
Commodities and other	100518069A	S	025938291.01	79011003	CC - NYK - Commodities	8,688,960.00
Commodities and other	100522038A	B	025333287.01	79014014	CC - NYK - Commodities	15,356,664.75
Commodities and other	100521851A	S	025316308.01	79010461	CC - NYK - Commodities	320,700.00
Commodities and other	100521847A	S	025316308.01	79010461	CC - NYK - Commodities	320,700.00
Commodities and other	100521914A	S	025316308.01	79010151	CC - NYK - Commodities	1,116,000.00
Commodities and other	109736753A	S	025947037.01	79011061	CC - NYK - Commodities	222,600.00
Commodities and other	100552462A	S	025333287.01	79010606	CC - NYK - Commodities	1,072,405.77
Commodities and other	108805519A	S	025931494.01	79010460	CC - NYK - Commodities	2,085,876.80
Commodities and other	108805516A	S	025931494.01	79010151	CC - NYK - Commodities	1,418,894.77
Commodities and other	100552526A	S	025938291.01	79011003	CC - NYK - Commodities	10,426,752.00
Commodities and other	100553850A	S	025239377.01	79011532	CC - NYK - Commodities	3,083,740.00
Commodities and other	100553962A	S	025251802.01	79014679	CC - NYK - Commodities	145,957.50
Commodities and other	100590780A	S	025265695.01	79011920	CC - NYK - Commodities	150,000,000.00
Commodities and other	100593745A	S	025267949.01	79014746	CC - NYK - Commodities	2,977,275.00
Commodities and other	100599508A	S	025286873.01	79011393	CC - NYK - Commodities	8,540,000.00
Commodities and other	100599537A	B	025225871.01	79011394	CC - NYK - Commodities	10,500,000.00
Commodities and other	100599546A	B	025225871.01	79011394	CC - NYK - Commodities	3,352,825.00
Commodities and other	108758262A	S	025232687.01	79011003	CC - NYK - Commodities	3,516,960.00
Commodities and other	108625046A	S	025239302.01	79011023	CC - NYK - Commodities	15,210,000.00
Commodities and other	100684833A	B	025225749.01	79011023	CC - NYK - Commodities	7,308,000.00
Commodities and other	100687085A	S	025935909.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	100689624A	S	025235672.01	79010460	CC - NYK - Commodities	10,283,875.00
Commodities and other	100688932A	S	025226341.01	79011751	CC - NYK - Commodities	42,690,000.00
Commodities and other	100689195A	S	025938291.01	79011003	CC - NYK - Commodities	10,426,752.00
Commodities and other	100690813A	S	025802893.01	79017908	CC - NYK - Commodities	934,215.75
Commodities and other	100690816A	S	025802893.01	79017908	CC - NYK - Commodities	934,215.75
Commodities and other	100690822A	S	025802893.01	79017908	CC - NYK - Commodities	574,200.90
Commodities and other	100690827A	S	025802893.01	79017908	CC - NYK - Commodities	574,200.90
Commodities and other	100690892A	S	025802893.01	79017908	CC - NYK - Commodities	939,912.19
Commodities and other	100690851A	S	025802893.01	79017908	CC - NYK - Commodities	626,608.13
Commodities and other	100690855A	S	025802893.01	79017908	CC - NYK - Commodities	717,751.13
Commodities and other	100690865A	S	025802893.01	79017908	CC - NYK - Commodities	313,304.06
Commodities and other	100689337A	S	025264888.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	100691561A	S	025227760.01	79011003	CC - NYK - Commodities	8,632,260.00
Commodities and other	100691569A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	108805531A	S	025931494.01	79010460	CC - NYK - Commodities	866,689.60
Commodities and other	100716626A	B	025283540.01	79014014	CC - NYK - Commodities	20,951,040.00
Commodities and other	100719592A	S	025259367.01	79093125	CC - LDN - Commodities	386,354.32
Commodities and other	100726591A	B	025333287.01	79014032	CC - NYK - Commodities	15,705,679.86
Commodities and other	108680613A	B	025333287.01	79014032	CC - NYK - Commodities	1,128,633.58
Commodities and other	100726772A	S	025227760.01	79011003	CC - NYK - Commodities	17,264,520.00
Commodities and other	100727437A	S	025253824.01	79014692	CC - NYK - Commodities	16,655,680.00
Commodities and other	108625000A	S	025944992.01	79011003	CC - NYK - Commodities	1,779,792.00
Commodities and other	100725278A	S	025944992.01	79011003	CC - NYK - Commodities	1,779,792.00
Commodities and other	109719569A	B	025225962.01	79010151	CC - NYK - Commodities	30,060,000.00
Commodities and other	100725935A	S	025225780.01	79010024	CC - NYK - Commodities	417,375.00
Commodities and other	100725936A	B	025225780.01	79010024	CC - NYK - Commodities	431,287.50
Commodities and other	100726672A	S	025938291.01	79011003	CC - NYK - Commodities	10,426,752.00
Commodities and other	100726804A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	100726786A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100748886A	S	025227760.01	79011003	CC - NYK - Commodities	8,632,260.00
Commodities and other	100753327A	S	025259367.01	79093125	CC - LDN - Commodities	397,330.30
Commodities and other	100753329A	S	025259367.01	79093125	CC - LDN - Commodities	406,111.08
Commodities and other	100753342A	S	025259367.01	79093125	CC - LDN - Commodities	375,378.35
Commodities and other	100753343A	S	025259367.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	100803915A	B	025328741.01	79096049	CC - LDN - Commodities	3,079,067.57
Commodities and other	100804095A	B	025328741.01	79096049	CC - LDN - Commodities	3,079,067.57
Commodities and other	100756384A	B	025328741.01	79096725	CC - LDN - Commodities	1,539,533.79
Commodities and other	108758234A	S	025315714.01	79011003	CC - NYK - Commodities	651,672.00
Commodities and other	100757982A	B	025225749.01	79011023	CC - NYK - Commodities	6,300,000.00
Commodities and other	100761249A	S	025277971.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	100761269A	S	025277971.01	79097008	CC - NYK - Commodities	6,300,646.15
Commodities and other	100761299A	B	025277971.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	100761329A	B	025277971.01	79097008	CC - NYK - Commodities	6,300,646.15
Commodities and other	100762405A	S	025274812.01	79011532	CC - NYK - Commodities	89,187.00
Commodities and other	100763165A	S	025227760.01	79011003	CC - NYK - Commodities	30,212,910.00
Commodities and other	108822497A	B	025231192.01	79011003	CC - NYK - Commodities	8,632,260.00
Commodities and other	108680720A	S	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	100795894A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100795895A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100795896A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100795897A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100795898A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100795899A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100795900A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100795901A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100795902A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100795903A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100795904A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100795905A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	100801046A	S	025938291.01	79011003	CC - NYK - Commodities	10,426,752.00
Commodities and other	100797265A	S	025231192.01	79011751	CC - NYK - Commodities	21,345,000.00
Commodities and other	100800521A	S	025270562.01	79011062	CC - NYK - Commodities	20,034,000.00
Commodities and other	100800549A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	100800598A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	100801499A	S	025259367.01	79093125	CC - LDN - Commodities	509,285.24
Commodities and other	100805828A	S	025944992.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	108680736A	S	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	100808484A	S	025347956.01	79011061	CC - NYK - Commodities	278,250.00
Commodities and other	100808496A	S	025347956.01	79011061	CC - NYK - Commodities	1,224,300.00
Commodities and other	100808963A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	100808964A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	100808971A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	100840604A	S	025804063.01	79093125	CC - LDN - Commodities	92,198,190.00
Commodities and other	100839369A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	108680739A	S	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	108762965A	S	025225632.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	100849076A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	100851154A	S	025251802.01	79014679	CC - NYK - Commodities	43,038.75
Commodities and other	100851294A	S	025251802.01	79014679	CC - NYK - Commodities	48,652.50
Commodities and other	100851348A	S	025251802.01	79014679	CC - NYK - Commodities	35,553.75
Commodities and other	100873525A	S	025804063.01	79093125	CC - LDN - Commodities	94,393,385.00
Commodities and other	100879760A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	100878037A	B	025225780.01	79097162	CC - NYK - Commodities	834,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100878039A	S	025225780.01	79097162	CC - NYK - Commodities	862,575.00
Commodities and other	108771374A	S	025234402.01	79014679	CC - NYK - Commodities	285,400.00
Commodities and other	100880839A	S	025336165.01	79011061	CC - NYK - Commodities	2,281,650.00
Commodities and other	100886866A	S	025284100.01	79010151	CC - NYK - Commodities	7,490,000.00
Commodities and other	100884299A	B	025269952.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	100884300A	S	025269952.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	100884304A	B	025233511.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	100884308A	S	025233511.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	100886699A	S	025260951.01	79010460	CC - NYK - Commodities	845,250.00
Commodities and other	100886701A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	100886715A	S	025260951.01	79010460	CC - NYK - Commodities	845,250.00
Commodities and other	100886717A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	100886739A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	100886740A	S	025260951.01	79010460	CC - NYK - Commodities	845,250.00
Commodities and other	100886748A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	100886670A	S	025260951.01	79010461	CC - NYK - Commodities	224,400.00
Commodities and other	100886682A	S	025260951.01	79010461	CC - NYK - Commodities	1,346,400.00
Commodities and other	100886695A	S	025260951.01	79010461	CC - NYK - Commodities	1,855,040.00
Commodities and other	100886696A	S	025260951.01	79010461	CC - NYK - Commodities	1,623,160.00
Commodities and other	100886801A	S	025260951.01	79011394	CC - NYK - Commodities	434,250.00
Commodities and other	100886805A	S	025260951.01	79011394	CC - NYK - Commodities	448,725.00
Commodities and other	100886815A	S	025260951.01	79011394	CC - NYK - Commodities	443,250.00
Commodities and other	100886819A	S	025260951.01	79011394	CC - NYK - Commodities	463,450.00
Commodities and other	100886835A	S	025260951.01	79011394	CC - NYK - Commodities	475,850.00
Commodities and other	100886839A	S	025260951.01	79011394	CC - NYK - Commodities	444,750.00
Commodities and other	100886843A	S	025260951.01	79011394	CC - NYK - Commodities	457,250.00
Commodities and other	100886758A	S	025260951.01	79011393	CC - NYK - Commodities	237,750.00
Commodities and other	100886765A	S	025260951.01	79011393	CC - NYK - Commodities	493,675.00
Commodities and other	100886781A	S	025260951.01	79011393	CC - NYK - Commodities	741,375.00
Commodities and other	100886785A	S	025260951.01	79011393	CC - NYK - Commodities	1,098,950.00
Commodities and other	100886310A	S	025265802.01	79011751	CC - NYK - Commodities	27,000,000.00
Commodities and other	100886339A	B	025265802.01	79011751	CC - NYK - Commodities	7,230,989.88
Commodities and other	100891356A	S	025286873.01	79011393	CC - NYK - Commodities	8,540,000.00
Commodities and other	108762962A	B	025248246.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	100926102A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	100926105A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	100926123A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	100926094A	S	025258443.01	79010151	CC - NYK - Commodities	203,205.00
Commodities and other	100929202A	S	025258443.01	79010151	CC - NYK - Commodities	203,205.00
Commodities and other	100929201A	S	025258443.01	79010151	CC - NYK - Commodities	406,410.00
Commodities and other	100929200A	S	025258443.01	79010151	CC - NYK - Commodities	203,205.00
Commodities and other	100929199A	S	025258443.01	79010151	CC - NYK - Commodities	196,650.00
Commodities and other	100926135A	S	025258443.01	79010152	CC - NYK - Commodities	230,625.00
Commodities and other	100926141A	S	025258443.01	79010152	CC - NYK - Commodities	238,700.00
Commodities and other	100926147A	S	025258443.01	79010152	CC - NYK - Commodities	234,750.00
Commodities and other	100926158A	S	025258443.01	79010152	CC - NYK - Commodities	248,387.50
Commodities and other	100927345A	S	025258443.01	79010152	CC - NYK - Commodities	251,100.00
Commodities and other	100929227A	S	025258443.01	79010152	CC - NYK - Commodities	256,137.50
Commodities and other	100926070A	S	025348152.01	79090023	CC - LDN - Commodities	13,947,075.40
Commodities and other	100926071A	S	025348152.01	79090023	CC - LDN - Commodities	13,947,075.40
Commodities and other	100926072A	S	025348152.01	79090023	CC - LDN - Commodities	15,782,216.90
Commodities and other	100964375A	S	025807140.01	79016861	CC - SI - Commodities	36,996,120.00
Commodities and other	100964341A	B	025807140.01	79016861	CC - SI - Commodities	37,719,885.37
Commodities and other	100927225A	S	025318882.01	79010606	CC - NYK - Commodities	1,992,720.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	100929245A	S	025258443.01	79010152	CC - NYK - Commodities	244,500.00
Commodities and other	108762846A	B	025264888.01	79014679	CC - NYK - Commodities	3,570,859.20
Commodities and other	100960027A	S	025336165.01	79011061	CC - NYK - Commodities	3,283,350.00
Commodities and other	100960028A	S	025336165.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	100965072A	S	025232638.01	79014032	CC - NYK - Commodities	9,126,400.00
Commodities and other	100972203A	B	025225749.01	79011023	CC - NYK - Commodities	17,640,000.00
Commodities and other	108763929A	S	025248246.01	79011751	CC - NYK - Commodities	3,567,500.00
Commodities and other	100973174A	B	025248246.01	79011751	CC - NYK - Commodities	10,702,500.00
Commodities and other	100974966A	S	025333287.01	79010151	CC - NYK - Commodities	776,493.71
Commodities and other	100975504A	S	025938291.01	79011003	CC - NYK - Commodities	10,426,752.00
Commodities and other	100985089A	B	025807140.01	79016861	CC - SI - Commodities	36,770,957.43
Commodities and other	101008025A	S	025336165.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	101009369A	S	025336165.01	79011061	CC - NYK - Commodities	3,005,100.00
Commodities and other	101022819A	S	025333287.01	79010151	CC - NYK - Commodities	776,493.71
Commodities and other	101012929A	S	025217464.01	79011910	CC - NYK - Commodities	20,000,000.00
Commodities and other	108762922A	B	025226648.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108762954A	S	025234691.01	79014679	CC - NYK - Commodities	5,261,250.00
Commodities and other	101019030A	S	025260951.01	79010460	CC - NYK - Commodities	655,068.75
Commodities and other	101018816A	S	025260951.01	79011394	CC - NYK - Commodities	470,250.00
Commodities and other	101018832A	S	025260951.01	79011394	CC - NYK - Commodities	544,825.00
Commodities and other	101018842A	S	025260951.01	79011394	CC - NYK - Commodities	580,475.00
Commodities and other	101018857A	S	025260951.01	79011394	CC - NYK - Commodities	529,900.00
Commodities and other	101018880A	S	025260951.01	79011394	CC - NYK - Commodities	557,225.00
Commodities and other	101018953A	S	025260951.01	79011397	CC - NYK - Commodities	255,750.00
Commodities and other	101018989A	S	025260951.01	79011397	CC - NYK - Commodities	294,112.50
Commodities and other	101018996A	S	025260951.01	79011397	CC - NYK - Commodities	305,543.75
Commodities and other	101019001A	S	025260951.01	79011397	CC - NYK - Commodities	276,675.00
Commodities and other	101019011A	S	025260951.01	79011397	CC - NYK - Commodities	301,281.25
Commodities and other	108763926A	B	025345315.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	101016958A	S	025345315.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108762714A	S	025234691.01	79014679	CC - NYK - Commodities	3,567,500.00
Commodities and other	108763943A	S	025234691.01	79011751	CC - NYK - Commodities	3,567,500.00
Commodities and other	101019301A	S	025347956.01	79011061	CC - NYK - Commodities	946,050.00
Commodities and other	108625055A	B	025625211.01	79411001	CC - NYK - Commodities	2,438,275.00
Commodities and other	108762852A	S	025233511.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	101058921A	S	025277963.01	79010068	CC - NYK - Commodities	21,756,600.00
Commodities and other	101059125A	S	025332248.01	79010068	CC - NYK - Commodities	10,878,300.00
Commodities and other	101059156A	S	025332248.01	79010068	CC - NYK - Commodities	10,878,300.00
Commodities and other	101059604A	B	025266016.01	79017925	CC - NYK - Commodities	6,071,040.00
Commodities and other	101059644A	S	025266016.01	79019983	CC - NYK - Commodities	5,574,555.00
Commodities and other	101060237A	S	025277963.01	79010068	CC - NYK - Commodities	11,067,000.00
Commodities and other	101060322A	B	025293085.01	79019980	CC - NYK - Commodities	3,780,000.00
Commodities and other	101061478A	S	025944992.01	79010151	CC - NYK - Commodities	6,678,000.00
Commodities and other	108666841A	B	025264888.01	79011333	CC - SI - Commodities	3,592,000.00
Commodities and other	101064793A	S	025938291.01	79011003	CC - NYK - Commodities	20,853,504.00
Commodities and other	101139278A	S	025935529.01	79090018	CC - LDN - Commodities	660,052.25
Commodities and other	101139279A	S	025935529.01	79090018	CC - LDN - Commodities	840,066.50
Commodities and other	101139280A	S	025935529.01	79090018	CC - LDN - Commodities	720,057.00
Commodities and other	101139281A	S	025935529.01	79090018	CC - LDN - Commodities	960,076.00
Commodities and other	101139327A	S	025935529.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	101139328A	S	025935529.01	79090023	CC - LDN - Commodities	550,542.45
Commodities and other	101139329A	S	025935529.01	79090023	CC - LDN - Commodities	917,570.75
Commodities and other	101139330A	S	025935529.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	108763923A	S	025943176.01	79011751	CC - NYK - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108763804A	S	025943176.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108763860A	B	025943176.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	101134113A	S	025333287.01	79010151	CC - NYK - Commodities	488,753.25
Commodities and other	101115465A	S	025227570.01	79010152	CC - NYK - Commodities	6,741,000.00
Commodities and other	108807290A	S	025314287.01	79010606	CC - NYK - Commodities	559,164.63
Commodities and other	101129565A	B	025336645.01	79019980	CC - NYK - Commodities	5,544,000.00
Commodities and other	101129636A	S	025336645.01	79019980	CC - NYK - Commodities	4,289,040.00
Commodities and other	101200334A	B	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	101200356A	S	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	109736850A	S	025231713.01	79011061	CC - NYK - Commodities	389,550.00
Commodities and other	108762940A	B	025264888.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	101205721A	B	025231192.01	79011751	CC - NYK - Commodities	10,712,577.60
Commodities and other	101205693A	S	025231192.01	79011751	CC - NYK - Commodities	10,712,577.60
Commodities and other	101206862A	B	025305855.01	79010460	CC - NYK - Commodities	41,135,500.00
Commodities and other	101207985A	S	025251802.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	101207990A	B	025251802.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	101207993A	S	025251802.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	101207997A	B	025251802.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	101207998A	S	025251802.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	101208004A	B	025251802.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	101208012A	S	025251802.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	101208023A	B	025251802.01	79011751	CC - NYK - Commodities	2,140,500.00
Commodities and other	101208473A	S	025266016.01	79019983	CC - NYK - Commodities	5,574,555.00
Commodities and other	101208865A	B	025327214.01	79019983	CC - NYK - Commodities	5,978,700.00
Commodities and other	101208482A	B	025266016.01	79019983	CC - NYK - Commodities	6,071,040.00
Commodities and other	101208848A	B	025327214.01	79019983	CC - NYK - Commodities	5,978,700.00
Commodities and other	109736586A	S	025347956.01	79011061	CC - NYK - Commodities	333,900.00
Commodities and other	109736595A	S	025347956.01	79011061	CC - NYK - Commodities	834,750.00
Commodities and other	108790157A	B	025268889.01	79011532	CC - NYK - Commodities	18,189,377.71
Commodities and other	108790172A	B	025268889.01	79011532	CC - NYK - Commodities	33,519,646.77
Commodities and other	108681437A	B	025268889.01	79014014	CC - NYK - Commodities	3,921,149.03
Commodities and other	108790167A	B	025802497.01	79011532	CC - NYK - Commodities	133,388,769.88
Commodities and other	108681486A	B	025802497.01	79014014	CC - NYK - Commodities	28,755,092.89
Commodities and other	108790160A	B	025802497.01	79011532	CC - NYK - Commodities	245,810,742.98
Commodities and other	108769800A	S	025226002.01	79019980	CC - NYK - Commodities	85,050.00
Commodities and other	101258592A	B	025286675.01	79010460	CC - NYK - Commodities	5,110,000.00
Commodities and other	101259595A	S	025938291.01	79011003	CC - NYK - Commodities	10,426,752.00
Commodities and other	101305839A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	101305840A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	101305841A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	101305842A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	101305843A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	101305845A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	101305846A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	101305847A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	101305848A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	101305849A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	101305851A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	101305852A	S	025947854.01	79093125	CC - LDN - Commodities	439,039.00
Commodities and other	109735730A	B	025225962.01	79011061	CC - NYK - Commodities	29,392,000.00
Commodities and other	101295568A	B	025932971.01	79011061	CC - NYK - Commodities	32,850,000.00
Commodities and other	101295166A	B	025332248.01	79010956	CC - NYK - Commodities	2,036,800.00
Commodities and other	101297469A	S	025274572.01	79011061	CC - NYK - Commodities	1,800,000.00
Commodities and other	108763915A	B	025228073.01	79011751	CC - NYK - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101298969A	S	025228073.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	101299167A	S	025336371.01	79011003	CC - NYK - Commodities	28,966,400.00
Commodities and other	101299637A	B	025336371.01	79011003	CC - NYK - Commodities	31,507,749.00
Commodities and other	101301071A	S	025347956.01	79011061	CC - NYK - Commodities	278,250.00
Commodities and other	101301188A	S	025347956.01	79011061	CC - NYK - Commodities	1,224,300.00
Commodities and other	101301721A	B	025286311.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	101301813A	S	025232554.01	79010606	CC - NYK - Commodities	1,206,120.00
Commodities and other	101301844A	S	025286873.01	79010461	CC - NYK - Commodities	5,256,880.00
Commodities and other	101331140A	B	025932971.01	79011061	CC - NYK - Commodities	32,850,000.00
Commodities and other	109735736A	B	025225962.01	79011061	CC - NYK - Commodities	29,726,000.00
Commodities and other	109735752A	B	025225962.01	79011061	CC - NYK - Commodities	30,060,000.00
Commodities and other	101331925A	B	025232836.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	101331940A	S	025232836.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	101333209A	B	025932971.01	79011061	CC - NYK - Commodities	32,850,000.00
Commodities and other	101335131A	B	025932971.01	79011061	CC - NYK - Commodities	32,850,000.00
Commodities and other	101337918A	S	025806886.01	79096725	CC - LDN - Commodities	2,309,300.68
Commodities and other	108762955A	B	025228073.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	101337953A	S	025806928.01	79096725	CC - LDN - Commodities	769,766.89
Commodities and other	101337862A	S	025806902.01	79096725	CC - LDN - Commodities	3,079,067.57
Commodities and other	101342231A	S	025938291.01	79011003	CC - NYK - Commodities	20,853,504.00
Commodities and other	108762950A	S	025226341.01	79014679	CC - NYK - Commodities	1,753,750.00
Commodities and other	108622030A	B	025257619.01	79014032	CC - NYK - Commodities	2,325,000.00
Commodities and other	101339308A	S	025225780.01	79010606	CC - NYK - Commodities	5,078,062.50
Commodities and other	101342261A	B	025232661.01	79010606	CC - NYK - Commodities	20,312,250.00
Commodities and other	101342441A	S	025260951.01	79010460	CC - NYK - Commodities	655,068.75
Commodities and other	101345253A	S	025260951.01	79010461	CC - NYK - Commodities	463,760.00
Commodities and other	101345263A	S	025260951.01	79010461	CC - NYK - Commodities	463,760.00
Commodities and other	101340003A	S	025225780.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	101340005A	B	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	101343704A	S	025260951.01	79011394	CC - NYK - Commodities	247,225.00
Commodities and other	101342348A	S	025260951.01	79011394	CC - NYK - Commodities	225,750.00
Commodities and other	101342354A	S	025260951.01	79011394	CC - NYK - Commodities	248,775.00
Commodities and other	101342365A	S	025260951.01	79011397	CC - NYK - Commodities	255,750.00
Commodities and other	101342369A	S	025260951.01	79011397	CC - NYK - Commodities	233,100.00
Commodities and other	101342383A	S	025260951.01	79011397	CC - NYK - Commodities	256,525.00
Commodities and other	108762698A	B	025228073.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	101340812A	S	025228073.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	108762711A	B	025345315.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	101340900A	S	025345315.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	108762781A	B	025227299.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	101340922A	S	025227299.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	101342497A	B	025933136.01	79011061	CC - NYK - Commodities	1,168,650.00
Commodities and other	101342598A	S	025251802.01	79014679	CC - NYK - Commodities	102,357.38
Commodities and other	101342614A	S	025251802.01	79014679	CC - NYK - Commodities	93,001.13
Commodities and other	101342619A	S	025251802.01	79014679	CC - NYK - Commodities	69,909.90
Commodities and other	101342628A	S	025251802.01	79014679	CC - NYK - Commodities	39,969.90
Commodities and other	101342657A	S	025251802.01	79014679	CC - NYK - Commodities	17,776.88
Commodities and other	108763949A	B	025228073.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	101344612A	S	025228073.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108763713A	B	025227299.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	101344642A	S	025227299.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	101344749A	S	025935909.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	101344764A	B	025935909.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	108763728A	S	025265802.01	79011751	CC - NYK - Commodities	756,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109719582A	B	025232661.01	79010606	CC - NYK - Commodities	18,587,100.00
Commodities and other	108762875A	B	025264888.01	79014679	CC - NYK - Commodities	4,209,000.00
Commodities and other	101346110A	B	025326489.01	79011061	CC - NYK - Commodities	13,356,000.00
Commodities and other	108762865A	B	025227299.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	101347514A	S	025227299.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	101348898A	S	025938291.01	79011003	CC - NYK - Commodities	10,426,752.00
Commodities and other	101377575A	S	025225780.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	101377576A	B	025225780.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	101378316A	S	025267949.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	101378320A	B	025267949.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	101378322A	S	025267949.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	101378327A	B	025267949.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	101378329A	S	025267949.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	101378332A	B	025267949.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	101378334A	S	025267949.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	101378337A	B	025267949.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	101378385A	S	025267949.01	79011059	CC - NYK - Commodities	834,750.00
Commodities and other	101378388A	B	025267949.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	108763791A	S	025231192.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	101388637A	B	025226895.01	79014027	CC - NYK - Commodities	54,786,500.00
Commodities and other	101388670A	S	025327214.01	79014032	CC - NYK - Commodities	2,471,050.00
Commodities and other	101388495A	S	025938291.01	79011003	CC - NYK - Commodities	68,469,004.80
Commodities and other	101392053A	S	025806886.01	79096049	CC - LDN - Commodities	1,539,533.79
Commodities and other	108763796A	B	025232836.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	101388837A	B	025231192.01	79011003	CC - NYK - Commodities	25,610,738.26
Commodities and other	101388778A	S	025232836.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	101388862A	S	025231192.01	79011003	CC - NYK - Commodities	25,610,738.26
Commodities and other	101393494A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	101393504A	S	025258443.01	79010460	CC - NYK - Commodities	197,225.00
Commodities and other	101393505A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	101398320A	S	025258443.01	79010606	CC - NYK - Commodities	609,615.00
Commodities and other	101398194A	S	025258443.01	79010606	CC - NYK - Commodities	550,620.00
Commodities and other	101398324A	S	025258443.01	79010606	CC - NYK - Commodities	406,410.00
Commodities and other	101395840A	S	025258443.01	79011394	CC - NYK - Commodities	231,700.00
Commodities and other	101398232A	S	025258443.01	79010152	CC - NYK - Commodities	257,687.50
Commodities and other	101395822A	S	025258443.01	79010152	CC - NYK - Commodities	233,450.00
Commodities and other	101395826A	S	025258443.01	79010152	CC - NYK - Commodities	257,687.50
Commodities and other	101392082A	S	025806902.01	79096049	CC - LDN - Commodities	1,539,533.79
Commodities and other	101393694A	B	025933136.01	79011061	CC - NYK - Commodities	2,337,300.00
Commodities and other	101392261A	S	025264888.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	101393481A	B	025232661.01	79010606	CC - NYK - Commodities	20,312,250.00
Commodities and other	101394035A	S	025327214.01	79011532	CC - NYK - Commodities	1,874,959.74
Commodities and other	101394032A	S	025327214.01	79011532	CC - NYK - Commodities	2,617,440.55
Commodities and other	101394059A	B	025327214.01	79019983	CC - NYK - Commodities	237,768.30
Commodities and other	101394042A	B	025327214.01	79019983	CC - NYK - Commodities	9,900,727.20
Commodities and other	101394045A	B	025327214.01	79019983	CC - NYK - Commodities	4,615,556.40
Commodities and other	101394349A	B	025327214.01	79019983	CC - NYK - Commodities	6,197,229.15
Commodities and other	101394505A	S	025225780.01	79010151	CC - NYK - Commodities	5,078,062.50
Commodities and other	101395460A	S	025336371.01	79011003	CC - NYK - Commodities	28,966,400.00
Commodities and other	101395498A	B	025336371.01	79011003	CC - NYK - Commodities	31,507,749.00
Commodities and other	101398241A	S	025318882.01	79010606	CC - NYK - Commodities	1,992,720.00
Commodities and other	109719585A	B	025232026.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	101398016A	S	025316522.01	79011532	CC - NYK - Commodities	165,583.44
Commodities and other	101398024A	S	025316522.01	79011532	CC - NYK - Commodities	169,183.08

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101397624A	S	025316522.01	79011532	CC - NYK - Commodities	1,085,925.12
Commodities and other	101397731A	S	025316522.01	79011532	CC - NYK - Commodities	99,653.12
Commodities and other	101397783A	S	025316522.01	79011532	CC - NYK - Commodities	975,582.72
Commodities and other	101397801A	S	025316522.01	79011532	CC - NYK - Commodities	829,852.80
Commodities and other	101397715A	S	025316522.01	79011532	CC - NYK - Commodities	4,259,943.68
Commodities and other	101397744A	S	025316522.01	79011532	CC - NYK - Commodities	256,936.96
Commodities and other	101397791A	S	025316522.01	79011532	CC - NYK - Commodities	4,474,366.40
Commodities and other	101399522A	S	025318882.01	79010606	CC - NYK - Commodities	1,992,720.00
Commodities and other	109725026A	B	025232026.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	109725092A	B	025232026.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	109713277A	B	025256975.01	79010077	CC - NYK - Commodities	820,837.50
Commodities and other	108762854A	B	025251802.01	79014679	CC - NYK - Commodities	71,350.00
Commodities and other	109725099A	B	025232026.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	108763816A	S	025943176.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	101424913A	S	025935909.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	108763932A	S	025943176.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108762894A	S	025943176.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	109735858A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	101426541A	S	025231192.01	79011003	CC - NYK - Commodities	51,221,476.51
Commodities and other	101426532A	B	025231192.01	79011003	CC - NYK - Commodities	51,221,476.51
Commodities and other	101426703A	S	025341397.01	79011920	CC - NYK - Commodities	15,000,000.00
Commodities and other	101426709A	S	025228073.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108763912A	S	025226341.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108763940A	S	025228073.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	101427764A	S	025326307.01	79011059	CC - NYK - Commodities	5,954,550.00
Commodities and other	109735879A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	101428502A	S	025226341.01	79011003	CC - NYK - Commodities	25,610,738.26
Commodities and other	101428517A	B	025226341.01	79011003	CC - NYK - Commodities	25,610,738.26
Commodities and other	109735885A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	109736779A	B	025936030.01	79011061	CC - NYK - Commodities	6,121,500.00
Commodities and other	108807320A	B	025333287.01	79010152	CC - NYK - Commodities	6,012,000.00
Commodities and other	109725079A	B	025232026.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	109735741A	B	025225962.01	79011061	CC - NYK - Commodities	58,116,000.00
Commodities and other	101436145A	B	025225962.01	79010152	CC - NYK - Commodities	42,778,000.00
Commodities and other	101436990A	B	025286675.01	79010460	CC - NYK - Commodities	5,110,000.00
Commodities and other	109735894A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	101438680A	B	025273574.01	79011061	CC - NYK - Commodities	1,429,092.00
Commodities and other	101438327A	B	025225962.01	79010152	CC - NYK - Commodities	42,778,000.00
Commodities and other	101438385A	B	025225962.01	79010152	CC - NYK - Commodities	21,389,000.00
Commodities and other	109736168A	S	025802844.01	79011061	CC - NYK - Commodities	2,985,027.05
Commodities and other	109736176A	S	025804634.01	79011061	CC - NYK - Commodities	994,988.61
Commodities and other	109736182A	S	025317595.01	79011061	CC - NYK - Commodities	3,263,188.01
Commodities and other	101440250A	B	025802844.01	79011061	CC - NYK - Commodities	2,976,584.94
Commodities and other	101440251A	B	025804634.01	79011061	CC - NYK - Commodities	992,150.46
Commodities and other	101440252A	B	025317595.01	79011061	CC - NYK - Commodities	3,253,922.28
Commodities and other	101465558A	S	025806886.01	79096049	CC - LDN - Commodities	769,766.89
Commodities and other	101465585A	S	025806928.01	79096049	CC - LDN - Commodities	769,766.89
Commodities and other	101465616A	S	025806902.01	79096049	CC - LDN - Commodities	769,766.89
Commodities and other	101465647A	S	025806894.01	79096049	CC - LDN - Commodities	769,766.89
Commodities and other	101465684A	S	025806910.01	79096049	CC - LDN - Commodities	2,309,300.68
Commodities and other	101465270A	B	025277625.01	79900068	CC - NYK - Commodities	1,843,046.15
Commodities and other	109735888A	B	025232026.01	79011061	CC - NYK - Commodities	30,384,900.00
Commodities and other	109735897A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	109735903A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108763946A	S	025943176.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108762890A	S	025943176.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	109736857A	B	025936030.01	79011061	CC - NYK - Commodities	1,669,500.00
Commodities and other	108762926A	S	025248154.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	101479084A	S	025232554.01	79010460	CC - NYK - Commodities	1,296,050.00
Commodities and other	101481383A	B	025323452.01	79010076	CC - NYK - Commodities	1,411,692.31
Commodities and other	109735912A	B	025232026.01	79011061	CC - NYK - Commodities	30,384,900.00
Commodities and other	101512631A	S	025228032.01	79014679	CC - NYK - Commodities	3,347,680.50
Commodities and other	109735919A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	108825757A	S	025318577.01	79010956	CC - NYK - Commodities	1,045,200.00
Commodities and other	109014965A	S	025318577.01	79010956	CC - NYK - Commodities	1,045,200.00
Commodities and other	109725160A	S	025933136.01	79010151	CC - NYK - Commodities	278,250.00
Commodities and other	101517720A	S	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	101517722A	S	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	101517723A	S	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	101517724A	S	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	101517731A	S	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	109725175A	B	025232026.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	101517698A	B	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	101517702A	B	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	101517705A	B	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	101517707A	B	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	101517717A	B	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	101521119A	B	025943176.01	79014679	CC - NYK - Commodities	16,068,866.40
Commodities and other	101525556A	S	025232554.01	79010606	CC - NYK - Commodities	2,412,240.00
Commodities and other	101525567A	S	025232554.01	79010460	CC - NYK - Commodities	1,296,050.00
Commodities and other	101522725A	B	025225780.01	79011730	CC - NYK - Commodities	431,287.50
Commodities and other	101523214A	B	025225780.01	79011730	CC - NYK - Commodities	431,287.50
Commodities and other	101523381A	S	025226952.01	79010461	CC - NYK - Commodities	463,760.00
Commodities and other	101523384A	S	025226952.01	79010461	CC - NYK - Commodities	927,520.00
Commodities and other	101524977A	B	025225780.01	79011730	CC - NYK - Commodities	431,287.50
Commodities and other	101525730A	S	025935909.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108807324A	S	025931494.01	79010460	CC - NYK - Commodities	440,305.60
Commodities and other	101527381A	B	025225764.01	79014032	CC - NYK - Commodities	7,936,000.00
Commodities and other	101528199A	B	025305855.01	79010460	CC - NYK - Commodities	12,058,900.00
Commodities and other	101530724A	S	025347634.01	79019983	CC - NYK - Commodities	7,862,400.00
Commodities and other	101530751A	B	025347634.01	79019983	CC - NYK - Commodities	6,475,776.00
Commodities and other	101528120A	B	025936030.01	79011061	CC - NYK - Commodities	3,895,500.00
Commodities and other	101531735A	B	025226895.01	79014027	CC - NYK - Commodities	54,859,500.00
Commodities and other	108625490A	S	025233511.01	79011751	CC - NYK - Commodities	2,438,275.00
Commodities and other	108625487A	S	025233511.01	79011751	CC - NYK - Commodities	2,438,275.00
Commodities and other	109735908A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	109735925A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	101566625A	S	025318577.01	79900015	CC - NYK - Commodities	1,714,461.54
Commodities and other	101568067A	B	025936030.01	79011532	CC - NYK - Commodities	7,791,000.00
Commodities and other	101571090A	B	025226341.01	79014008	CC - NYK - Commodities	13,847,400.00
Commodities and other	101573410A	S	025265802.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	101577187A	S	025235672.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	101576274A	S	025234584.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	109736324A	S	025225780.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	101577085A	B	025225780.01	79011059	CC - NYK - Commodities	5,078,062.50
Commodities and other	101613948A	S	025274812.01	79011532	CC - NYK - Commodities	3,056,990.00
Commodities and other	109736358A	B	025802844.01	79011061	CC - NYK - Commodities	2,985,027.05
Commodities and other	109736365A	B	025804634.01	79011061	CC - NYK - Commodities	994,988.61

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109736605A	B	025317595.01	79011061	CC - NYK - Commodities	3,263,188.01
Commodities and other	101581967A	S	025802844.01	79011061	CC - NYK - Commodities	2,976,584.94
Commodities and other	101581968A	S	025804634.01	79011061	CC - NYK - Commodities	992,150.46
Commodities and other	101581969A	S	025317595.01	79011061	CC - NYK - Commodities	3,253,922.28
Commodities and other	101609372A	S	025802844.01	79011061	CC - NYK - Commodities	3,353,908.64
Commodities and other	101609374A	S	025804634.01	79011061	CC - NYK - Commodities	1,117,969.55
Commodities and other	101609382A	S	025317595.01	79011061	CC - NYK - Commodities	3,666,444.60
Commodities and other	101608958A	B	025802844.01	79011061	CC - NYK - Commodities	3,086,794.20
Commodities and other	101608959A	B	025804634.01	79011061	CC - NYK - Commodities	1,028,918.42
Commodities and other	101608960A	B	025317595.01	79011061	CC - NYK - Commodities	3,374,398.97
Commodities and other	101619718A	B	025226341.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	108625527A	S	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	109735931A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	101623071A	B	025227562.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	101623767A	S	025938291.01	79011061	CC - NYK - Commodities	5,565,000.00
Commodities and other	109735743A	S	025938564.01	79011061	CC - NYK - Commodities	1,750,000.00
Commodities and other	109725181A	B	025232026.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	101626423A	S	025232554.01	79010606	CC - NYK - Commodities	1,206,120.00
Commodities and other	109693330A	S	025339334.01	79017908	CC - NYK - Commodities	900,000.00
Commodities and other	101654443A	S	025225780.01	79019920	CC - NYK - Commodities	5,078,062.50
Commodities and other	109725034A	B	025232026.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	108762937A	S	025269952.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	101660918A	S	025261041.01	79014032	CC - NYK - Commodities	9,118,494.00
Commodities and other	101661023A	B	025225749.01	79011023	CC - NYK - Commodities	14,647,500.00
Commodities and other	101666561A	S	025807322.01	79017908	CC - NYK - Commodities	4,200,000.00
Commodities and other	109736652A	S	025347956.01	79011061	CC - NYK - Commodities	333,900.00
Commodities and other	109736373A	S	025347956.01	79011061	CC - NYK - Commodities	779,100.00
Commodities and other	101666826A	S	025318882.01	79010460	CC - NYK - Commodities	1,979,610.00
Commodities and other	109749261A	B	025232026.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	101666875A	B	025277971.01	79014747	CC - NYK - Commodities	5,486,276.92
Commodities and other	101666898A	S	025277971.01	79014747	CC - NYK - Commodities	3,599,753.85
Commodities and other	109735937A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	108762943A	B	025226671.01	79014679	CC - NYK - Commodities	1,753,750.00
Commodities and other	101700651A	S	025294075.01	79010460	CC - NYK - Commodities	1,746,850.00
Commodities and other	101696628A	B	025936030.01	79019983	CC - NYK - Commodities	1,163,250.00
Commodities and other	101696568A	B	025936030.01	79019983	CC - NYK - Commodities	1,163,250.00
Commodities and other	101696629A	B	025936030.01	79019983	CC - NYK - Commodities	280,800.00
Commodities and other	101696604A	B	025936030.01	79019983	CC - NYK - Commodities	280,800.00
Commodities and other	101696642A	B	025936030.01	79019983	CC - NYK - Commodities	421,200.00
Commodities and other	101696605A	B	025936030.01	79019983	CC - NYK - Commodities	421,200.00
Commodities and other	101696567A	B	025936030.01	79019983	CC - NYK - Commodities	520,500.00
Commodities and other	101701226A	S	025336850.01	79011532	CC - NYK - Commodities	2,645,121.02
Commodities and other	101734953A	B	025211020.01	79011910	CC - NYK - Commodities	20,000,000.00
Commodities and other	101777609A	S	025318577.01	79010872	CC - NYK - Commodities	900,092.31
Commodities and other	101779695A	B	025943143.01	79099698	CC - LDN - Commodities	13,440,000.00
Commodities and other	101780420A	S	025316522.01	79011532	CC - NYK - Commodities	217,478.25
Commodities and other	101786433A	S	025316522.01	79011532	CC - NYK - Commodities	217,478.25
Commodities and other	101787151A	S	025235672.01	79010461	CC - NYK - Commodities	10,391,550.00
Commodities and other	101785857A	B	025326489.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	109735916A	B	025232026.01	79011061	CC - NYK - Commodities	15,192,450.00
Commodities and other	108625494A	B	025267949.01	79014679	CC - NYK - Commodities	3,896,500.00
Commodities and other	101815638A	S	025267949.01	79014679	CC - NYK - Commodities	11,689,500.00
Commodities and other	101820160A	S	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	101820162A	B	025225780.01	79011059	CC - NYK - Commodities	862,575.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101820868A	S	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	101820869A	B	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	101828630A	S	025270562.01	79011062	CC - NYK - Commodities	13,356,000.00
Commodities and other	101827414A	S	025274812.01	79011532	CC - NYK - Commodities	3,056,990.00
Commodities and other	108625531A	S	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	101828144A	S	025316522.01	79011532	CC - NYK - Commodities	971,092.50
Commodities and other	101828198A	S	025316522.01	79011532	CC - NYK - Commodities	1,075,158.00
Commodities and other	101828243A	S	025316522.01	79011532	CC - NYK - Commodities	4,978,977.60
Commodities and other	101828256A	S	025316522.01	79011532	CC - NYK - Commodities	5,507,920.00
Commodities and other	101828292A	S	025316522.01	79011532	CC - NYK - Commodities	5,230,649.20
Commodities and other	101828305A	S	025316522.01	79011532	CC - NYK - Commodities	5,786,631.20
Commodities and other	101834095A	B	025225780.01	79019920	CC - NYK - Commodities	1,669,500.00
Commodities and other	101834096A	S	025225780.01	79019920	CC - NYK - Commodities	1,725,150.00
Commodities and other	101857347A	S	025233511.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	101869763A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869764A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869765A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869766A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869767A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869768A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869769A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869770A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869771A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869772A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869773A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869774A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869775A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869776A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869777A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869778A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869779A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101869780A	S	025268905.01	79093125	CC - LDN - Commodities	493,918.88
Commodities and other	101865280A	S	025336850.01	79011398	CC - NYK - Commodities	12,505,440.00
Commodities and other	108654994A	S	025227703.01	79014036	CC - NYK - Commodities	2,231,787.00
Commodities and other	108653974A	S	025226648.01	79014036	CC - NYK - Commodities	3,347,680.50
Commodities and other	108654997A	S	025233511.01	79014036	CC - NYK - Commodities	13,390,722.00
Commodities and other	108655000A	S	025269952.01	79014036	CC - NYK - Commodities	4,463,574.00
Commodities and other	101869126A	S	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	101869239A	B	025336371.01	79011003	CC - NYK - Commodities	15,753,874.50
Commodities and other	101869693A	S	025233370.01	79011397	CC - NYK - Commodities	29,960,000.00
Commodities and other	109736784A	S	025327818.01	79011061	CC - NYK - Commodities	2,226,000.00
Commodities and other	101872356A	B	025940677.01	79014014	CC - NYK - Commodities	476,160.00
Commodities and other	108681640A	S	025803511.01	79014032	CC - NYK - Commodities	650,000.00
Commodities and other	101925444A	S	025314444.01	79099889	CC - LDN - Commodities	152,367.44
Commodities and other	101925445A	S	025314444.01	79099889	CC - LDN - Commodities	152,367.44
Commodities and other	108625504A	S	025234584.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	101920745A	B	025226895.01	79014032	CC - NYK - Commodities	27,375,000.00
Commodities and other	101925286A	B	025327214.01	79014014	CC - NYK - Commodities	2,896,640.00
Commodities and other	101925288A	S	025327214.01	79014032	CC - NYK - Commodities	4,945,750.00
Commodities and other	101924026A	B	025226895.01	79014032	CC - NYK - Commodities	54,786,500.00
Commodities and other	101924651A	S	025227562.01	79011532	CC - NYK - Commodities	1,811,640.00
Commodities and other	101924678A	S	025227562.01	79011532	CC - NYK - Commodities	1,811,640.00
Commodities and other	101925581A	B	025226895.01	79014032	CC - NYK - Commodities	54,823,000.00
Commodities and other	108762588A	B	025248154.01	79014679	CC - NYK - Commodities	140,300.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	101959829A	S	025807140.01	79011061	CC - NYK - Commodities	1,836,450.00
Commodities and other	101959870A	S	025807140.01	79011061	CC - NYK - Commodities	2,003,400.00
Commodities and other	101973149A	S	025274812.01	79011532	CC - NYK - Commodities	250,425.00
Commodities and other	101970142A	B	025945726.01	79011061	CC - NYK - Commodities	11,686,500.00
Commodities and other	101971170A	S	025226341.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	101971212A	B	025226341.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	109736219A	S	025261017.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	101972537A	S	025225780.01	79010024	CC - NYK - Commodities	431,287.50
Commodities and other	101972539A	B	025225780.01	79010024	CC - NYK - Commodities	417,375.00
Commodities and other	101975515A	B	025232026.01	79014014	CC - NYK - Commodities	12,697,600.00
Commodities and other	102016401A	S	025345315.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	102016404A	B	025345315.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	102026358A	B	025247875.01	79014014	CC - NYK - Commodities	725,000.00
Commodities and other	102024249A	B	025225962.01	79014026	CC - NYK - Commodities	29,930,000.00
Commodities and other	108807329A	S	025314287.01	79010606	CC - NYK - Commodities	559,164.63
Commodities and other	102033783A	B	025232661.01	79010460	CC - NYK - Commodities	1,267,875.00
Commodities and other	102026249A	S	025345315.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	102026255A	B	025345315.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	102031104A	S	025307992.01	79010956	CC - NYK - Commodities	3,095,400.00
Commodities and other	102031036A	B	025225962.01	79014026	CC - NYK - Commodities	30,295,000.00
Commodities and other	102033714A	B	025283540.01	79010461	CC - NYK - Commodities	20,570,400.00
Commodities and other	102068547A	S	025259367.01	79093125	CC - LDN - Commodities	239,276.26
Commodities and other	102068548A	S	025259367.01	79093125	CC - LDN - Commodities	274,399.38
Commodities and other	102068549A	S	025259367.01	79093125	CC - LDN - Commodities	252,447.43
Commodities and other	102068550A	S	025259367.01	79093125	CC - LDN - Commodities	245,861.84
Commodities and other	102068551A	S	025259367.01	79093125	CC - LDN - Commodities	270,008.99
Commodities and other	102068552A	S	025259367.01	79093125	CC - LDN - Commodities	333,669.64
Commodities and other	102068553A	S	025259367.01	79093125	CC - LDN - Commodities	254,642.62
Commodities and other	102068554A	S	025259367.01	79093125	CC - LDN - Commodities	261,228.21
Commodities and other	102068555A	S	025259367.01	79093125	CC - LDN - Commodities	331,474.45
Commodities and other	102068556A	S	025259367.01	79093125	CC - LDN - Commodities	267,813.79
Commodities and other	102068557A	S	025259367.01	79093125	CC - LDN - Commodities	241,471.45
Commodities and other	102068558A	S	025259367.01	79093125	CC - LDN - Commodities	322,693.67
Commodities and other	102068559A	S	025259367.01	79093125	CC - LDN - Commodities	127,321.31
Commodities and other	102068560A	S	025259367.01	79093125	CC - LDN - Commodities	144,882.87
Commodities and other	102068561A	S	025259367.01	79093125	CC - LDN - Commodities	133,906.90
Commodities and other	102068562A	S	025259367.01	79093125	CC - LDN - Commodities	129,516.51
Commodities and other	102068563A	S	025259367.01	79093125	CC - LDN - Commodities	142,687.68
Commodities and other	102068564A	S	025259367.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	102068565A	S	025259367.01	79093125	CC - LDN - Commodities	133,906.90
Commodities and other	102068566A	S	025259367.01	79093125	CC - LDN - Commodities	138,297.29
Commodities and other	102068567A	S	025259367.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	102068568A	S	025259367.01	79093125	CC - LDN - Commodities	140,492.48
Commodities and other	102068569A	S	025259367.01	79093125	CC - LDN - Commodities	127,321.31
Commodities and other	102068570A	S	025259367.01	79093125	CC - LDN - Commodities	171,225.21
Commodities and other	102064173A	S	025267949.01	79014679	CC - NYK - Commodities	4,281,000.00
Commodities and other	102064290A	S	025251802.01	79014679	CC - NYK - Commodities	149,700.00
Commodities and other	108625498A	S	025265802.01	79011751	CC - NYK - Commodities	2,438,275.00
Commodities and other	108625541A	S	025233511.01	79011751	CC - NYK - Commodities	2,438,275.00
Commodities and other	102072300A	B	025325473.01	79014014	CC - NYK - Commodities	1,448,320.00
Commodities and other	102079831A	B	025327214.01	79014014	CC - NYK - Commodities	2,896,640.00
Commodities and other	108808499A	B	025333287.01	79010152	CC - NYK - Commodities	5,000,500.00
Commodities and other	102077962A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	108899764A	S	025333287.01	79010152	CC - NYK - Commodities	1,793,980.60

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	102086155A	S	025333287.01	79010152	CC - NYK - Commodities	977,317.79
Commodities and other	102086154A	S	025333287.01	79010152	CC - NYK - Commodities	979,995.37
Commodities and other	102081348A	B	025297318.01	79014014	CC - NYK - Commodities	405,529.60
Commodities and other	102081349A	B	025309196.01	79014014	CC - NYK - Commodities	1,216,588.80
Commodities and other	102081350A	B	025297409.01	79014014	CC - NYK - Commodities	1,448,320.00
Commodities and other	102081351A	B	025297326.01	79014014	CC - NYK - Commodities	868,992.00
Commodities and other	102081352A	B	025309188.01	79014014	CC - NYK - Commodities	231,731.20
Commodities and other	102081353A	B	025297334.01	79014014	CC - NYK - Commodities	2,896,640.00
Commodities and other	102081354A	B	025297342.01	79014014	CC - NYK - Commodities	4,344,960.00
Commodities and other	102081355A	B	025297359.01	79014014	CC - NYK - Commodities	5,329,817.60
Commodities and other	102081356A	B	025297375.01	79014014	CC - NYK - Commodities	3,041,472.00
Commodities and other	102081357A	B	025297383.01	79014014	CC - NYK - Commodities	1,940,748.80
Commodities and other	102081358A	B	025297391.01	79014014	CC - NYK - Commodities	347,596.80
Commodities and other	102081359A	B	025315060.01	79014014	CC - NYK - Commodities	1,564,185.60
Commodities and other	102081360A	B	025315078.01	79014014	CC - NYK - Commodities	1,564,185.60
Commodities and other	102081361A	B	025315086.01	79014014	CC - NYK - Commodities	173,798.40
Commodities and other	102081362A	B	025334566.01	79014014	CC - NYK - Commodities	347,596.80
Commodities and other	102081363A	B	025334574.01	79014014	CC - NYK - Commodities	637,260.80
Commodities and other	102081364A	B	025297300.01	79014014	CC - NYK - Commodities	1,158,656.00
Commodities and other	102154300A	S	025265695.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	102166477A	S	025295726.01	79019980	CC - NYK - Commodities	648,900.00
Commodities and other	102166367A	S	025295726.01	79019980	CC - NYK - Commodities	535,500.00
Commodities and other	102166285A	S	025295726.01	79019980	CC - NYK - Commodities	642,600.00
Commodities and other	102169647A	S	025295726.01	79019980	CC - NYK - Commodities	630,000.00
Commodities and other	102174795A	B	025225962.01	79010151	CC - NYK - Commodities	21,389,000.00
Commodities and other	108808522A	S	025338674.01	79011398	CC - NYK - Commodities	8,175,000.00
Commodities and other	109676080A	B	025338674.01	79010151	CC - NYK - Commodities	9,150,000.00
Commodities and other	102184641A	B	025332115.01	79093125	CC - LDN - Commodities	535,627.58
Commodities and other	102184642A	B	025332115.01	79093125	CC - LDN - Commodities	561,969.92
Commodities and other	102184643A	B	025332115.01	79093125	CC - LDN - Commodities	586,117.07
Commodities and other	102184644A	B	025332115.01	79093125	CC - LDN - Commodities	364,402.37
Commodities and other	102184645A	B	025332115.01	79093125	CC - LDN - Commodities	599,288.24
Commodities and other	102184646A	B	025332115.01	79093125	CC - LDN - Commodities	529,042.00
Commodities and other	102184647A	B	025332115.01	79093125	CC - LDN - Commodities	373,183.15
Commodities and other	102184648A	B	025332115.01	79093125	CC - LDN - Commodities	590,507.46
Commodities and other	102184649A	B	025332115.01	79093125	CC - LDN - Commodities	546,603.56
Commodities and other	102184708A	S	025332115.01	79093125	CC - LDN - Commodities	535,627.58
Commodities and other	102184709A	S	025332115.01	79093125	CC - LDN - Commodities	561,969.92
Commodities and other	102184710A	S	025332115.01	79093125	CC - LDN - Commodities	586,117.07
Commodities and other	102184711A	S	025332115.01	79093125	CC - LDN - Commodities	364,402.37
Commodities and other	102184712A	S	025332115.01	79093125	CC - LDN - Commodities	599,288.24
Commodities and other	102184713A	S	025332115.01	79093125	CC - LDN - Commodities	529,042.00
Commodities and other	102184714A	S	025332115.01	79093125	CC - LDN - Commodities	373,183.15
Commodities and other	102184715A	S	025332115.01	79093125	CC - LDN - Commodities	590,507.46
Commodities and other	102184716A	S	025332115.01	79093125	CC - LDN - Commodities	546,603.56
Commodities and other	109735763A	B	025225962.01	79011061	CC - NYK - Commodities	54,442,000.00
Commodities and other	102184011A	B	025225962.01	79010151	CC - NYK - Commodities	21,389,000.00
Commodities and other	108771015A	B	025314287.01	79019983	CC - NYK - Commodities	1,541,568.00
Commodities and other	108770999A	B	025314287.01	79019983	CC - NYK - Commodities	1,242,648.33
Commodities and other	108771008A	B	025314287.01	79019983	CC - NYK - Commodities	387,149.70
Commodities and other	108770947A	B	025314287.01	79019983	CC - NYK - Commodities	56,871.36
Commodities and other	108770908A	B	025314287.01	79019983	CC - NYK - Commodities	192,012.45
Commodities and other	108772910A	S	025314287.01	79010462	CC - NYK - Commodities	1,649,399.64
Commodities and other	102244029A	S	025336371.01	79011003	CC - NYK - Commodities	7,221,760.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	102247881A	B	025336371.01	79011003	CC - NYK - Commodities	7,653,555.00
Commodities and other	102248096A	B	025225764.01	79014032	CC - NYK - Commodities	7,936,000.00
Commodities and other	102250257A	B	025265695.01	79011910	CC - NYK - Commodities	25,000,000.00
Commodities and other	102253095A	B	025248246.01	79011751	CC - NYK - Commodities	21,345,000.00
Commodities and other	102255110A	S	025347956.01	79011061	CC - NYK - Commodities	278,250.00
Commodities and other	102255266A	S	025347956.01	79011061	CC - NYK - Commodities	779,100.00
Commodities and other	102264639A	S	025232554.01	79010606	CC - NYK - Commodities	1,206,120.00
Commodities and other	102257609A	B	025336371.01	79011023	CC - NYK - Commodities	3,927,678.30
Commodities and other	102257676A	S	025336371.01	79011023	CC - NYK - Commodities	3,610,880.00
Commodities and other	102260707A	S	025333287.01	79010606	CC - NYK - Commodities	1,790,767.50
Commodities and other	102257932A	S	025347956.01	79011061	CC - NYK - Commodities	222,600.00
Commodities and other	102257936A	S	025347956.01	79011061	CC - NYK - Commodities	166,950.00
Commodities and other	109735769A	B	025225962.01	79011061	CC - NYK - Commodities	50,768,000.00
Commodities and other	102259698A	B	025225962.01	79010151	CC - NYK - Commodities	21,389,000.00
Commodities and other	102260777A	S	025333287.01	79010606	CC - NYK - Commodities	6,815,519.74
Commodities and other	108622554A	S	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	102262005A	S	025295726.01	79010606	CC - NYK - Commodities	1,577,880.00
Commodities and other	102264606A	B	025266016.01	79014014	CC - NYK - Commodities	793,600.00
Commodities and other	108763705A	B	025345315.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	102304234A	B	025225780.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	102304838A	B	025225780.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	108681646A	S	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	102305695A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	102305702A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	102305911A	S	025240870.01	79014014	CC - NYK - Commodities	5,952,000.00
Commodities and other	102309907A	S	025318882.01	79010151	CC - NYK - Commodities	3,985,440.00
Commodities and other	108681631A	S	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	102359518A	S	025947037.01	79011061	CC - NYK - Commodities	389,550.00
Commodities and other	102360397A	B	025256975.01	79010151	CC - NYK - Commodities	2,805,540.00
Commodities and other	102363923A	B	025211020.01	79011910	CC - NYK - Commodities	15,000,000.00
Commodities and other	109736543A	S	025933136.01	79011061	CC - NYK - Commodities	333,900.00
Commodities and other	102366667A	S	025938291.01	79011061	CC - NYK - Commodities	3,339,000.00
Commodities and other	102367446A	B	025247875.01	79014032	CC - NYK - Commodities	775,000.00
Commodities and other	102368015A	B	025225764.01	79014032	CC - NYK - Commodities	7,936,000.00
Commodities and other	102373929A	B	025305855.01	79010460	CC - NYK - Commodities	12,058,900.00
Commodities and other	109735747A	B	025225962.01	79011061	CC - NYK - Commodities	25,050,000.00
Commodities and other	108808528A	B	025225871.01	79010606	CC - NYK - Commodities	6,251,110.20
Commodities and other	102369789A	S	025225871.01	79010606	CC - NYK - Commodities	10,487,108.52
Commodities and other	108681617A	S	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	108681657A	B	025327214.01	79014014	CC - NYK - Commodities	445,288.96
Commodities and other	108771402A	S	025327214.01	79019980	CC - NYK - Commodities	301,501.80
Commodities and other	109752459A	S	025293838.01	79900064	CC - NYK - Commodities	391,647.36
Commodities and other	109752468A	S	025293838.01	79900064	CC - NYK - Commodities	1,646,927.36
Commodities and other	109752483A	S	025293838.01	79900064	CC - NYK - Commodities	4,965,501.44
Commodities and other	109752496A	S	025293838.01	79900064	CC - NYK - Commodities	346,071.04
Commodities and other	109759956A	S	025293838.01	79097008	CC - NYK - Commodities	658,353.23
Commodities and other	109752463A	S	025293838.01	79900064	CC - NYK - Commodities	641,930.88
Commodities and other	108557745A	S	025293838.01	79097008	CC - NYK - Commodities	144,872.00
Commodities and other	109752477A	S	025293838.01	79900062	CC - NYK - Commodities	326,759.04
Commodities and other	108803895A	S	025293838.01	79097008	CC - NYK - Commodities	440,616.62
Commodities and other	109752490A	S	025293838.01	79900064	CC - NYK - Commodities	115,872.00
Commodities and other	109759949A	S	025293838.01	79097008	CC - NYK - Commodities	72,007.38
Commodities and other	109752526A	S	025293838.01	79900064	CC - NYK - Commodities	348,388.48
Commodities and other	109752536A	S	025293838.01	79900064	CC - NYK - Commodities	937,790.72

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108803950A	S	025293838.01	79900068	CC - NYK - Commodities	219,451.08
Commodities and other	109752544A	S	025293838.01	79900062	CC - NYK - Commodities	248,738.56
Commodities and other	109752550A	S	025293838.01	79900060	CC - NYK - Commodities	1,216,656.00
Commodities and other	109752567A	S	025293838.01	79900064	CC - NYK - Commodities	132,094.08
Commodities and other	109752586A	S	025293838.01	79900062	CC - NYK - Commodities	114,327.04
Commodities and other	108649504A	S	025293838.01	79010076	CC - NYK - Commodities	707,591.68
Commodities and other	108803946A	S	025293838.01	79097008	CC - NYK - Commodities	748,362.46
Commodities and other	108803955A	S	025293838.01	79097008	CC - NYK - Commodities	420,043.08
Commodities and other	108533530A	S	025293838.01	79010076	CC - NYK - Commodities	210,887.04
Commodities and other	108899784A	S	025945593.01	79010152	CC - NYK - Commodities	7,260,000.00
Commodities and other	108819042A	S	025279902.01	79010094	CC - NYK - Commodities	613,934.32
Commodities and other	108819063A	S	025279902.01	79010097	CC - NYK - Commodities	573,373.38
Commodities and other	102411429A	B	025233511.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	102411430A	S	025233511.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	102422775A	S	025270562.01	79010151	CC - NYK - Commodities	2,782,500.00
Commodities and other	102412235A	B	025217464.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	102417618A	S	025808106.01	79014032	CC - NYK - Commodities	1,984,000.00
Commodities and other	102417230A	S	025808106.01	79014032	CC - NYK - Commodities	5,952,000.00
Commodities and other	102417544A	S	025808106.01	79014032	CC - NYK - Commodities	5,952,000.00
Commodities and other	102417490A	S	025808106.01	79014032	CC - NYK - Commodities	3,968,000.00
Commodities and other	102417497A	S	025808106.01	79014032	CC - NYK - Commodities	5,952,000.00
Commodities and other	102431515A	B	025327214.01	79014014	CC - NYK - Commodities	5,793,280.00
Commodities and other	102425865A	B	025225962.01	79010151	CC - NYK - Commodities	21,389,000.00
Commodities and other	102431531A	B	025327214.01	79014014	CC - NYK - Commodities	2,433,177.60
Commodities and other	102433800A	S	025304288.01	79017908	CC - NYK - Commodities	9,187,214.40
Commodities and other	102434018A	B	025327214.01	79014014	CC - NYK - Commodities	1,506,252.80
Commodities and other	108681637A	S	025240870.01	79014014	CC - NYK - Commodities	1,587,200.00
Commodities and other	108762605A	S	025345315.01	79014679	CC - NYK - Commodities	2,724,644.40
Commodities and other	102471636A	B	025327214.01	79019983	CC - NYK - Commodities	4,782,960.00
Commodities and other	102471590A	B	025327214.01	79019983	CC - NYK - Commodities	2,391,480.00
Commodities and other	102471621A	B	025327214.01	79019983	CC - NYK - Commodities	3,989,632.50
Commodities and other	102461842A	S	025336488.01	79015331	CC - NYK - Commodities	20,000,000.00
Commodities and other	109735757A	B	025225962.01	79011061	CC - NYK - Commodities	25,217,000.00
Commodities and other	108762838A	S	025248246.01	79014679	CC - NYK - Commodities	4,454,525.00
Commodities and other	102463369A	B	025225962.01	79010151	CC - NYK - Commodities	42,778,000.00
Commodities and other	108763702A	S	025226341.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	102467227A	B	025211020.01	79011910	CC - NYK - Commodities	30,000,000.00
Commodities and other	108803958A	B	025277989.01	79010082	CC - NYK - Commodities	1,050,107.69
Commodities and other	102469119A	S	025293614.01	79010956	CC - NYK - Commodities	1,366,800.00
Commodities and other	108808526A	S	025232372.01	79010151	CC - NYK - Commodities	9,693,700.00
Commodities and other	102470851A	S	025337247.01	79010151	CC - NYK - Commodities	21,389,000.00
Commodities and other	102470873A	B	025940677.01	79014014	CC - NYK - Commodities	1,222,144.00
Commodities and other	108625546A	S	025240870.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	109780190A	B	025232026.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	102503638A	S	025228073.01	79014679	CC - NYK - Commodities	5,844,750.00
Commodities and other	102503692A	B	025228073.01	79014679	CC - NYK - Commodities	5,844,750.00
Commodities and other	102512481A	S	025314444.01	79099924	CC - LDN - Commodities	135,437.73
Commodities and other	109780193A	B	025232026.01	79010606	CC - NYK - Commodities	15,192,450.00
Commodities and other	109736600A	S	025261017.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	102510843A	B	025266016.01	79014014	CC - NYK - Commodities	793,600.00
Commodities and other	102511406A	S	025225871.01	79010151	CC - NYK - Commodities	85,556,000.00
Commodities and other	102511423A	S	025225871.01	79010151	CC - NYK - Commodities	84,738,400.00
Commodities and other	108762867A	S	025248246.01	79014679	CC - NYK - Commodities	17,818,100.00
Commodities and other	108808510A	S	025232372.01	79010152	CC - NYK - Commodities	8,733,475.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108763595A	B	025233511.01	79011751	CC - NYK - Commodities	8,927,148.00
Commodities and other	102513278A	S	025233511.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	108808504A	S	025225871.01	79011392	CC - NYK - Commodities	45,000,000.00
Commodities and other	102520673A	B	025266016.01	79019983	CC - NYK - Commodities	14,284,800.00
Commodities and other	102520685A	S	025266016.01	79019983	CC - NYK - Commodities	13,116,600.00
Commodities and other	108762578A	S	025248246.01	79014679	CC - NYK - Commodities	22,272,625.00
Commodities and other	102519690A	S	025256975.01	79011532	CC - NYK - Commodities	431,287.50
Commodities and other	102519691A	S	025256975.01	79011532	CC - NYK - Commodities	431,287.50
Commodities and other	109735816A	B	025225962.01	79011061	CC - NYK - Commodities	25,217,000.00
Commodities and other	102548460A	B	025225962.01	79010151	CC - NYK - Commodities	21,389,000.00
Commodities and other	102560212A	S	025803586.01	79092015	CC - LDN - Commodities	5,600,000.00
Commodities and other	102559821A	S	025239377.01	79011532	CC - NYK - Commodities	6,167,480.00
Commodities and other	102553990A	B	025325473.01	79011061	CC - NYK - Commodities	1,685,916.75
Commodities and other	108770952A	B	025936030.01	79019983	CC - NYK - Commodities	140,400.00
Commodities and other	102557138A	B	025936030.01	79019983	CC - NYK - Commodities	421,200.00
Commodities and other	102557171A	B	025936030.01	79019983	CC - NYK - Commodities	421,200.00
Commodities and other	102557178A	B	025936030.01	79019983	CC - NYK - Commodities	421,200.00
Commodities and other	102557211A	B	025936030.01	79019983	CC - NYK - Commodities	421,200.00
Commodities and other	102561027A	B	025265695.01	79011920	CC - NYK - Commodities	35,000,000.00
Commodities and other	102563285A	S	025240870.01	79014032	CC - NYK - Commodities	5,952,000.00
Commodities and other	102569857A	B	025944976.01	79011061	CC - NYK - Commodities	710,928.75
Commodities and other	102569874A	B	025297367.01	79011061	CC - NYK - Commodities	406,245.00
Commodities and other	102569858A	B	025297318.01	79011061	CC - NYK - Commodities	304,683.75
Commodities and other	102569875A	B	025309196.01	79011061	CC - NYK - Commodities	406,245.00
Commodities and other	102569859A	B	025297409.01	79011061	CC - NYK - Commodities	812,490.00
Commodities and other	102569860A	B	025303421.01	79011061	CC - NYK - Commodities	812,490.00
Commodities and other	102569861A	B	025297326.01	79011061	CC - NYK - Commodities	1,523,418.75
Commodities and other	102569862A	B	025309188.01	79011061	CC - NYK - Commodities	203,122.50
Commodities and other	102569863A	B	025297334.01	79011061	CC - NYK - Commodities	1,828,102.50
Commodities and other	102569864A	B	025297342.01	79011061	CC - NYK - Commodities	1,523,418.75
Commodities and other	102569865A	B	025297359.01	79011061	CC - NYK - Commodities	2,132,786.25
Commodities and other	102569866A	B	025297375.01	79011061	CC - NYK - Commodities	2,335,908.75
Commodities and other	102569867A	B	025297383.01	79011061	CC - NYK - Commodities	1,320,296.25
Commodities and other	102569876A	B	025297391.01	79011061	CC - NYK - Commodities	304,683.75
Commodities and other	102569868A	B	025315060.01	79011061	CC - NYK - Commodities	812,490.00
Commodities and other	102569869A	B	025315078.01	79011061	CC - NYK - Commodities	1,117,173.75
Commodities and other	102569870A	B	025315086.01	79011061	CC - NYK - Commodities	203,122.50
Commodities and other	102569871A	B	025334566.01	79011061	CC - NYK - Commodities	264,059.25
Commodities and other	102569873A	B	025334574.01	79011061	CC - NYK - Commodities	812,490.00
Commodities and other	102569872A	B	025334582.01	79011061	CC - NYK - Commodities	81,249.00
Commodities and other	102569877A	B	025297300.01	79011061	CC - NYK - Commodities	710,928.75
Commodities and other	108771977A	S	025225764.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	108625549A	B	025225764.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	102606362A	S	025225764.01	79011003	CC - NYK - Commodities	7,758,450.00
Commodities and other	108808512A	S	025232372.01	79010152	CC - NYK - Commodities	8,093,325.00
Commodities and other	102607340A	B	025211020.01	79011926	CC - NYK - Commodities	7,500,000.00
Commodities and other	108808520A	B	025256975.01	79010151	CC - NYK - Commodities	2,692,800.00
Commodities and other	102617754A	S	025235672.01	79010461	CC - NYK - Commodities	6,092,580.00
Commodities and other	102616949A	S	025235672.01	79010606	CC - NYK - Commodities	1,765,140.00
Commodities and other	102613339A	B	025225780.01	79011730	CC - NYK - Commodities	431,287.50
Commodities and other	108625512A	S	025240870.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	109780196A	B	025233842.01	79010151	CC - NYK - Commodities	6,566,700.00
Commodities and other	102652172A	S	025935529.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	102652173A	S	025935529.01	79090023	CC - LDN - Commodities	734,056.60

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	102652174A	S	025935529.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	102652175A	S	025935529.01	79090023	CC - LDN - Commodities	550,542.45
Commodities and other	102652405A	S	025935529.01	79090018	CC - LDN - Commodities	780,061.75
Commodities and other	102652406A	S	025935529.01	79090018	CC - LDN - Commodities	660,052.25
Commodities and other	102652407A	S	025935529.01	79090018	CC - LDN - Commodities	300,023.75
Commodities and other	102652408A	S	025935529.01	79090018	CC - LDN - Commodities	540,042.75
Commodities and other	102659082A	S	025284100.01	79010151	CC - NYK - Commodities	16,050,000.00
Commodities and other	102649228A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	108808535A	S	025232372.01	79010152	CC - NYK - Commodities	7,773,250.00
Commodities and other	109653992A	B	025231192.01	79014692	CC - NYK - Commodities	26,506,240.00
Commodities and other	102651837A	B	025265695.01	79011917	CC - NYK - Commodities	50,000,000.00
Commodities and other	102651854A	B	025294620.01	79011917	CC - NYK - Commodities	15,000,000.00
Commodities and other	102653870A	S	025231713.01	79010151	CC - NYK - Commodities	2,504,250.00
Commodities and other	102652729A	B	025265695.01	79011917	CC - NYK - Commodities	50,000,000.00
Commodities and other	102658782A	S	025231713.01	79010151	CC - NYK - Commodities	862,575.00
Commodities and other	108770957A	B	025272311.01	79019983	CC - NYK - Commodities	580,853.19
Commodities and other	102654023A	B	025802844.01	79011061	CC - NYK - Commodities	3,353,908.64
Commodities and other	102654024A	B	025804634.01	79011061	CC - NYK - Commodities	1,117,969.55
Commodities and other	102654025A	B	025317595.01	79011061	CC - NYK - Commodities	3,666,444.60
Commodities and other	102653957A	S	025802844.01	79011061	CC - NYK - Commodities	3,086,794.20
Commodities and other	102653958A	S	025804634.01	79011061	CC - NYK - Commodities	1,028,918.42
Commodities and other	102653959A	S	025317595.01	79011061	CC - NYK - Commodities	3,374,398.97
Commodities and other	102654691A	B	025232026.01	79014014	CC - NYK - Commodities	1,190,400.00
Commodities and other	102699134A	S	025256975.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	108681663A	S	025240870.01	79014032	CC - NYK - Commodities	317,440.00
Commodities and other	108823552A	B	025271495.01	79019983	CC - NYK - Commodities	1,359,750.00
Commodities and other	108808515A	B	025256975.01	79010151	CC - NYK - Commodities	2,692,800.00
Commodities and other	102771969A	B	025333287.01	79014032	CC - NYK - Commodities	18,250,000.00
Commodities and other	102770564A	S	025948944.01	79017908	CC - NYK - Commodities	1,078,396.20
Commodities and other	102775798A	S	025296997.01	79097008	CC - NYK - Commodities	2,957,446.15
Commodities and other	102777156A	B	025239302.01	79011023	CC - NYK - Commodities	34,884,000.00
Commodities and other	102778688A	S	025318577.01	79010076	CC - NYK - Commodities	1,714,461.54
Commodities and other	102781410A	B	025936030.01	79010462	CC - NYK - Commodities	8,349,600.00
Commodities and other	102781038A	B	025265695.01	79011910	CC - NYK - Commodities	20,000,000.00
Commodities and other	108763707A	B	025233511.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	102806242A	S	025233511.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108808537A	B	025308040.01	79010460	CC - NYK - Commodities	8,078,000.00
Commodities and other	109758460A	B	025935909.01	79016068	CC - LDN - Commodities	39,646.76
Commodities and other	102820562A	B	025267949.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	108625519A	B	025225764.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	102832494A	S	025233370.01	79011397	CC - NYK - Commodities	16,050,000.00
Commodities and other	108762752A	B	025345315.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108762758A	S	025248154.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	108762766A	B	025248154.01	79014679	CC - NYK - Commodities	2,104,500.00
Commodities and other	102827480A	S	025333287.01	79011023	CC - NYK - Commodities	990,000.00
Commodities and other	108808555A	B	025333287.01	79010152	CC - NYK - Commodities	28,665,000.00
Commodities and other	108808540A	B	025333287.01	79010152	CC - NYK - Commodities	11,466,000.00
Commodities and other	108681651A	B	025935909.01	79014008	CC - NYK - Commodities	23,874,610.06
Commodities and other	108681654A	B	025935909.01	79014009	CC - NYK - Commodities	31,322,664.94
Commodities and other	108681643A	B	025935909.01	79014008	CC - NYK - Commodities	553,126.70
Commodities and other	108681660A	B	025935909.01	79014007	CC - NYK - Commodities	30,297,726.55
Commodities and other	102836085A	S	025258443.01	79011394	CC - NYK - Commodities	244,500.00
Commodities and other	102858055A	B	025806886.01	79096725	CC - LDN - Commodities	9,237,202.71
Commodities and other	102858106A	B	025806928.01	79096725	CC - LDN - Commodities	3,848,834.46

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	102858201A	B	025806902.01	79096725	CC - LDN - Commodities	10,006,969.60
Commodities and other	102836091A	S	025258443.01	79011394	CC - NYK - Commodities	253,812.50
Commodities and other	102836104A	S	025258443.01	79011394	CC - NYK - Commodities	248,812.50
Commodities and other	102836112A	S	025258443.01	79011394	CC - NYK - Commodities	262,337.50
Commodities and other	102836117A	S	025258443.01	79011394	CC - NYK - Commodities	265,825.00
Commodities and other	102836125A	S	025258443.01	79011394	CC - NYK - Commodities	250,875.00
Commodities and other	102866482A	B	025935909.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108681797A	S	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	102867148A	B	025265695.01	79011917	CC - NYK - Commodities	75,000,000.00
Commodities and other	108762530A	B	025248154.01	79014679	CC - NYK - Commodities	2,104,500.00
Commodities and other	102867233A	S	025248154.01	79014679	CC - NYK - Commodities	6,313,500.00
Commodities and other	102872049A	B	025247875.01	79014032	CC - NYK - Commodities	1,188,750.00
Commodities and other	102868515A	B	025231192.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108681801A	B	025808502.01	79014032	CC - NYK - Commodities	14,952,811.25
Commodities and other	108681810A	B	025808502.01	79014032	CC - NYK - Commodities	10,812,000.00
Commodities and other	102876619A	B	025807140.01	79010151	CC - NYK - Commodities	3,895,500.00
Commodities and other	102876643A	S	025807140.01	79010151	CC - NYK - Commodities	3,895,500.00
Commodities and other	102875219A	S	025261041.01	79014032	CC - NYK - Commodities	9,602,512.50
Commodities and other	102877469A	B	025807140.01	79014008	CC - NYK - Commodities	11,385,640.00
Commodities and other	102879831A	S	025807140.01	79014008	CC - NYK - Commodities	11,385,640.00
Commodities and other	102882769A	B	025807140.01	79010151	CC - NYK - Commodities	2,782,500.00
Commodities and other	108809434A	S	025226952.01	79010151	CC - NYK - Commodities	1,179,900.00
Commodities and other	102907726A	S	025347568.01	79016953	CC - LDN - Commodities	16,242,500.00
Commodities and other	102908339A	B	025935909.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	102908348A	S	025935909.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	102934836A	S	025807140.01	79016865	CC - SI - Commodities	12,099,360.00
Commodities and other	102924406A	B	025807140.01	79016865	CC - SI - Commodities	12,336,063.14
Commodities and other	102935019A	S	025807140.01	79016865	CC - SI - Commodities	16,752,960.00
Commodities and other	102924400A	B	025807140.01	79016865	CC - SI - Commodities	17,080,702.81
Commodities and other	108809439A	S	025226952.01	79010151	CC - NYK - Commodities	1,179,900.00
Commodities and other	102935026A	S	025807140.01	79016865	CC - SI - Commodities	6,515,040.00
Commodities and other	102924390A	B	025807140.01	79016865	CC - SI - Commodities	6,642,495.54
Commodities and other	102924382A	B	025807140.01	79016865	CC - SI - Commodities	37,008,189.42
Commodities and other	102990933A	S	025807140.01	79016865	CC - SI - Commodities	36,298,080.00
Commodities and other	108681819A	S	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	102913321A	S	025803586.01	79092015	CC - LDN - Commodities	3,200,000.00
Commodities and other	102915865A	S	025233651.01	79019983	CC - NYK - Commodities	54,390.00
Commodities and other	108681779A	S	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	108681822A	S	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	102947246A	B	025254582.01	79093125	CC - LDN - Commodities	6,930,585.00
Commodities and other	108681833A	S	025240870.01	79014014	CC - NYK - Commodities	1,984,000.00
Commodities and other	102941963A	B	025217464.01	79011920	CC - NYK - Commodities	60,000,000.00
Commodities and other	102941996A	S	025217464.01	79011920	CC - NYK - Commodities	60,000,000.00
Commodities and other	102946099A	B	025247875.01	79014032	CC - NYK - Commodities	1,489,000.00
Commodities and other	102947891A	S	025347568.01	79016953	CC - LDN - Commodities	16,242,500.00
Commodities and other	102948566A	S	025287228.01	79017908	CC - NYK - Commodities	4,608,499.97
Commodities and other	108809448A	S	025232372.01	79010152	CC - NYK - Commodities	10,288,125.00
Commodities and other	108681836A	B	025240870.01	79014014	CC - NYK - Commodities	3,968,000.00
Commodities and other	103003593A	S	025348699.01	79011061	CC - NYK - Commodities	2,977,275.00
Commodities and other	102949595A	S	025277971.01	79010872	CC - NYK - Commodities	5,464,846.15
Commodities and other	102951055A	B	025943143.01	79099698	CC - LDN - Commodities	17,920,000.00
Commodities and other	102953152A	S	025225764.01	79011003	CC - NYK - Commodities	7,758,450.00
Commodities and other	102981564A	S	025228073.01	79011751	CC - NYK - Commodities	2,744,144.40
Commodities and other	109782859A	S	025219916.01	79091013	CC - NYK - Commodities	214,965,935.76

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	102992197A	B	025283540.01	79010606	CC - NYK - Commodities	20,034,000.00
Commodities and other	102989910A	S	025948944.01	79017908	CC - NYK - Commodities	1,148,401.80
Commodities and other	102993143A	B	025272311.01	79011532	CC - NYK - Commodities	9,277,570.00
Commodities and other	102996600A	S	025260951.01	79011394	CC - NYK - Commodities	257,625.00
Commodities and other	102996615A	S	025260951.01	79011394	CC - NYK - Commodities	292,562.50
Commodities and other	102997030A	S	025260951.01	79011394	CC - NYK - Commodities	275,450.00
Commodities and other	102996625A	S	025260951.01	79011394	CC - NYK - Commodities	303,025.00
Commodities and other	102997044A	S	025260951.01	79011394	CC - NYK - Commodities	293,337.50
Commodities and other	102997074A	S	025260951.01	79011397	CC - NYK - Commodities	267,750.00
Commodities and other	102997099A	S	025260951.01	79011397	CC - NYK - Commodities	302,250.00
Commodities and other	102997127A	S	025260951.01	79011397	CC - NYK - Commodities	313,487.50
Commodities and other	102997158A	S	025260951.01	79011397	CC - NYK - Commodities	283,500.00
Commodities and other	102997207A	S	025260951.01	79011397	CC - NYK - Commodities	308,450.00
Commodities and other	109736871A	S	025273574.01	79011061	CC - NYK - Commodities	222,600.00
Commodities and other	102996183A	B	025235912.01	79010606	CC - NYK - Commodities	5,954,550.00
Commodities and other	102996188A	S	025235912.01	79010606	CC - NYK - Commodities	5,954,550.00
Commodities and other	102996629A	S	025257981.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	102998159A	B	025940677.01	79014014	CC - NYK - Commodities	202,764.80
Commodities and other	109656292A	B	025337247.01	79011712	CC - NYK - Commodities	2,887,500.00
Commodities and other	109656277A	S	025337247.01	79011712	CC - NYK - Commodities	2,887,500.00
Commodities and other	109656295A	S	025337247.01	79011712	CC - NYK - Commodities	2,887,500.00
Commodities and other	109656283A	S	025337247.01	79011712	CC - NYK - Commodities	2,887,500.00
Commodities and other	109656286A	S	025337247.01	79011712	CC - NYK - Commodities	2,887,500.00
Commodities and other	109656289A	S	025337247.01	79011712	CC - NYK - Commodities	3,079,998.08
Commodities and other	103036818A	B	025254582.01	79093125	CC - LDN - Commodities	9,240,780.00
Commodities and other	103036822A	B	025254582.01	79093125	CC - LDN - Commodities	6,930,585.00
Commodities and other	103039125A	S	025258443.01	79010151	CC - NYK - Commodities	196,650.00
Commodities and other	103039152A	S	025258443.01	79010151	CC - NYK - Commodities	406,410.00
Commodities and other	103039168A	S	025258443.01	79010151	CC - NYK - Commodities	406,410.00
Commodities and other	103037714A	S	025258443.01	79011394	CC - NYK - Commodities	256,500.00
Commodities and other	103037727A	S	025258443.01	79011394	CC - NYK - Commodities	291,787.50
Commodities and other	103037737A	S	025258443.01	79011394	CC - NYK - Commodities	301,862.50
Commodities and other	103037745A	S	025258443.01	79011394	CC - NYK - Commodities	272,650.00
Commodities and other	103037758A	S	025258443.01	79011394	CC - NYK - Commodities	290,237.50
Commodities and other	103037771A	S	025258443.01	79010152	CC - NYK - Commodities	292,950.00
Commodities and other	103037777A	S	025258443.01	79010152	CC - NYK - Commodities	301,862.50
Commodities and other	103037787A	S	025258443.01	79010152	CC - NYK - Commodities	271,600.00
Commodities and other	103037815A	S	025258443.01	79010152	CC - NYK - Commodities	294,887.50
Commodities and other	103049432A	S	025232372.01	79010461	CC - NYK - Commodities	514,260.00
Commodities and other	103084955A	S	025284100.01	79011393	CC - NYK - Commodities	16,050,000.00
Commodities and other	103208115A	B	025348152.01	79090023	CC - LDN - Commodities	9,542,735.80
Commodities and other	103208117A	B	025348152.01	79090023	CC - LDN - Commodities	9,542,735.80
Commodities and other	103208124A	B	025348152.01	79090023	CC - LDN - Commodities	9,542,735.80
Commodities and other	109780231A	S	025938291.01	79010606	CC - NYK - Commodities	102,841,200.00
Commodities and other	109736376A	B	025933136.01	79011061	CC - NYK - Commodities	278,250.00
Commodities and other	109780238A	S	025938291.01	79010606	CC - NYK - Commodities	13,940,325.00
Commodities and other	109736386A	B	025933136.01	79011061	CC - NYK - Commodities	278,250.00
Commodities and other	109736383A	B	025933136.01	79011061	CC - NYK - Commodities	333,900.00
Commodities and other	103119643A	S	025806886.01	79096725	CC - LDN - Commodities	4,618,601.36
Commodities and other	103119571A	S	025806928.01	79096725	CC - LDN - Commodities	1,539,533.79
Commodities and other	103119677A	S	025806902.01	79096725	CC - LDN - Commodities	4,618,601.36
Commodities and other	103129763A	S	025808833.01	79092004	CC - LDN - Commodities	3,500,000.00
Commodities and other	108809443A	S	025314287.01	79010152	CC - NYK - Commodities	675,000.00
Commodities and other	103132659A	B	025336371.01	79011003	CC - NYK - Commodities	63,015,498.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103132660A	S	025336371.01	79011003	CC - NYK - Commodities	57,932,800.00
Commodities and other	108786656A	S	025261041.01	79011003	CC - NYK - Commodities	3,452,904.00
Commodities and other	109780241A	S	025938291.01	79010606	CC - NYK - Commodities	88,761,750.00
Commodities and other	103135070A	S	025318163.01	79011394	CC - NYK - Commodities	3,891,600.00
Commodities and other	103135050A	S	025318163.01	79011394	CC - NYK - Commodities	2,210,000.00
Commodities and other	103135177A	S	025318163.01	79011394	CC - NYK - Commodities	1,872,000.00
Commodities and other	103164938A	B	025341397.01	79091013	CC - NYK - Commodities	100,000,000.00
Commodities and other	103165569A	B	025232026.01	79014014	CC - NYK - Commodities	28,966,400.00
Commodities and other	108809468A	S	025285594.01	79010152	CC - NYK - Commodities	3,904,184.22
Commodities and other	103175272A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175273A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175274A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175275A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175276A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175277A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175278A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175279A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175280A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175281A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175282A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175283A	S	025217597.01	79090015	CC - LDN - Commodities	348,705.74
Commodities and other	103175293A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103175294A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103175295A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103175296A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103175297A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103175298A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103175299A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103175300A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103175301A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103175302A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103175303A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103175304A	S	025217597.01	79090015	CC - LDN - Commodities	418,446.88
Commodities and other	103174605A	B	025936030.01	79019983	CC - NYK - Commodities	1,776,000.00
Commodities and other	103174610A	B	025936030.01	79019983	CC - NYK - Commodities	1,249,200.00
Commodities and other	103175482A	B	025936030.01	79019983	CC - NYK - Commodities	468,000.00
Commodities and other	103175529A	B	025936030.01	79019983	CC - NYK - Commodities	748,800.00
Commodities and other	103177451A	B	025225962.01	79011532	CC - NYK - Commodities	287,700.00
Commodities and other	103177454A	B	025225962.01	79011532	CC - NYK - Commodities	575,400.00
Commodities and other	103176789A	B	025943556.01	79011532	CC - NYK - Commodities	1,335,600.00
Commodities and other	103176801A	B	025943556.01	79011532	CC - NYK - Commodities	667,800.00
Commodities and other	103176812A	B	025943556.01	79011532	CC - NYK - Commodities	1,558,200.00
Commodities and other	103177617A	B	025339466.01	79014014	CC - NYK - Commodities	14,793,450.00
Commodities and other	103222970A	S	025806886.01	79096725	CC - LDN - Commodities	4,618,601.36
Commodities and other	103222984A	S	025806928.01	79096725	CC - LDN - Commodities	2,309,300.68
Commodities and other	103222997A	S	025806902.01	79096725	CC - LDN - Commodities	5,388,368.25
Commodities and other	103210733A	B	025936030.01	79011532	CC - NYK - Commodities	13,356,000.00
Commodities and other	108899794A	S	025431263.01	79010606	CC - NYK - Commodities	3,391,126.73
Commodities and other	108809471A	B	025226291.01	79010606	CC - NYK - Commodities	2,687,206.05
Commodities and other	109653982A	B	025231192.01	79014692	CC - NYK - Commodities	26,506,240.00
Commodities and other	103218184A	S	025295726.01	79019983	CC - NYK - Commodities	621,600.00
Commodities and other	103218212A	S	025295726.01	79019983	CC - NYK - Commodities	621,600.00
Commodities and other	103218220A	S	025295726.01	79019983	CC - NYK - Commodities	621,600.00
Commodities and other	103218352A	S	025295726.01	79019983	CC - NYK - Commodities	310,800.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103218930A	S	025295726.01	79019980	CC - NYK - Commodities	216,300.00
Commodities and other	103223496A	S	025295726.01	79019980	CC - NYK - Commodities	108,675.00
Commodities and other	103222050A	S	025261041.01	79014032	CC - NYK - Commodities	9,568,260.00
Commodities and other	109783240A	S	025219916.01	79091013	CC - NYK - Commodities	106,484,710.01
Commodities and other	109782862A	S	025219916.01	79015381	CC - NYK - Commodities	113,628,703.49
Commodities and other	103224346A	S	025296740.01	79010460	CC - NYK - Commodities	4,113,550.00
Commodities and other	103225851A	B	025232026.01	79014014	CC - NYK - Commodities	9,602,560.00
Commodities and other	103225727A	S	025232026.01	79014014	CC - NYK - Commodities	9,602,560.00
Commodities and other	103224352A	B	025226671.01	79011003	CC - NYK - Commodities	6,474,195.00
Commodities and other	103224357A	B	025226341.01	79011003	CC - NYK - Commodities	6,474,195.00
Commodities and other	103231343A	S	025336371.01	79011003	CC - NYK - Commodities	7,221,760.00
Commodities and other	103231364A	B	025336371.01	79011003	CC - NYK - Commodities	7,855,356.60
Commodities and other	103231400A	S	025248154.01	79011003	CC - NYK - Commodities	7,855,356.60
Commodities and other	103232342A	B	025248154.01	79011003	CC - NYK - Commodities	7,221,760.00
Commodities and other	103313139A	S	025347568.01	79016953	CC - LDN - Commodities	16,242,500.00
Commodities and other	103314044A	S	025347568.01	79014679	CC - NYK - Commodities	5,809,860.00
Commodities and other	103319438A	S	025807140.01	79010151	CC - NYK - Commodities	5,565,000.00
Commodities and other	109783708A	S	025219916.01	79091013	CC - NYK - Commodities	53,400,233.85
Commodities and other	109782429A	S	025219916.01	79015381	CC - NYK - Commodities	56,330,079.27
Commodities and other	103323705A	S	025234584.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	109736620A	S	025348699.01	79011061	CC - NYK - Commodities	656,670.00
Commodities and other	109736623A	S	025348749.01	79011061	CC - NYK - Commodities	164,167.50
Commodities and other	103324020A	S	025347568.01	79016953	CC - LDN - Commodities	16,242,500.00
Commodities and other	108809453A	B	025232836.01	79011398	CC - NYK - Commodities	9,000,000.00
Commodities and other	108809460A	S	025232836.01	79011398	CC - NYK - Commodities	3,594,060.00
Commodities and other	109676095A	S	025227570.01	79010151	CC - NYK - Commodities	5,600,000.00
Commodities and other	103360222A	S	025287228.01	79017908	CC - NYK - Commodities	7,578,838.18
Commodities and other	103375798A	S	025227570.01	79010151	CC - NYK - Commodities	21,450,000.00
Commodities and other	103377512A	S	025287228.01	79011003	CC - NYK - Commodities	2,001,862.20
Commodities and other	103377748A	S	025287228.01	79011003	CC - NYK - Commodities	532,049.35
Commodities and other	103394649A	B	025347576.01	79090015	CC - LDN - Commodities	5,535,011.70
Commodities and other	103394654A	B	025347576.01	79090015	CC - LDN - Commodities	5,535,011.70
Commodities and other	103394648A	B	025347576.01	79090015	CC - LDN - Commodities	5,535,011.70
Commodities and other	103395643A	B	025347576.01	79090015	CC - LDN - Commodities	5,535,011.70
Commodities and other	103453497A	S	025347568.01	79016971	CC - LDN - Commodities	16,242,500.00
Commodities and other	103422641A	S	025315169.01	79014014	CC - NYK - Commodities	23,040,000.00
Commodities and other	103453491A	S	025347568.01	79016971	CC - LDN - Commodities	16,242,500.00
Commodities and other	103423116A	S	025348699.01	79011061	CC - NYK - Commodities	2,381,820.00
Commodities and other	103423225A	S	025348749.01	79011061	CC - NYK - Commodities	595,455.00
Commodities and other	108769796A	S	025226002.01	79019980	CC - NYK - Commodities	89,970.10
Commodities and other	108809511A	S	025232372.01	79010152	CC - NYK - Commodities	11,549,250.00
Commodities and other	103433050A	B	025234774.01	79014679	CC - NYK - Commodities	6,811,611.00
Commodities and other	103429670A	S	025225608.01	79010606	CC - NYK - Commodities	6,093,675.00
Commodities and other	103430177A	B	025935909.01	79014679	CC - NYK - Commodities	13,623,222.00
Commodities and other	103430123A	S	025227760.01	79011023	CC - NYK - Commodities	13,853,700.00
Commodities and other	103432897A	S	025217464.01	79011920	CC - NYK - Commodities	75,000,000.00
Commodities and other	103432900A	B	025217464.01	79011920	CC - NYK - Commodities	75,000,000.00
Commodities and other	103432935A	S	025216060.01	79011920	CC - NYK - Commodities	15,000,000.00
Commodities and other	103432952A	B	025216060.01	79011920	CC - NYK - Commodities	15,000,000.00
Commodities and other	103433274A	S	025808932.01	79011003	CC - NYK - Commodities	533,937.60
Commodities and other	103456719A	B	025225780.01	79014679	CC - NYK - Commodities	6,811,611.00
Commodities and other	103456741A	S	025947037.01	79011061	CC - NYK - Commodities	667,800.00
Commodities and other	103456832A	B	025318577.01	79900015	CC - NYK - Commodities	1,843,046.15
Commodities and other	103459403A	S	025347568.01	79016953	CC - LDN - Commodities	16,242,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103459516A	S	025347568.01	79014679	CC - NYK - Commodities	5,809,860.00
Commodities and other	108762691A	B	025226648.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	103460066A	S	025347956.01	79011061	CC - NYK - Commodities	278,250.00
Commodities and other	103460023A	B	025935909.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	108762873A	B	025233511.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	103460268A	S	025347956.01	79011061	CC - NYK - Commodities	1,224,300.00
Commodities and other	108823800A	S	025347568.01	79014679	CC - NYK - Commodities	968,310.00
Commodities and other	108625523A	S	025248246.01	79014679	CC - NYK - Commodities	1,984,000.00
Commodities and other	103462056A	B	025217464.01	79011920	CC - NYK - Commodities	100,000,000.00
Commodities and other	103462067A	S	025217464.01	79011920	CC - NYK - Commodities	100,000,000.00
Commodities and other	103462210A	S	025942202.01	79017908	CC - NYK - Commodities	1,148,401.80
Commodities and other	103462250A	S	025942202.01	79017908	CC - NYK - Commodities	382,800.60
Commodities and other	108681844A	B	025240870.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	103471167A	S	025318882.01	79010152	CC - NYK - Commodities	1,979,610.00
Commodities and other	108681839A	B	025240870.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	108722735A	S	025347568.01	79011330	CC - LDN - Commodities	968,310.00
Commodities and other	108625555A	S	025225764.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	103498846A	S	025314444.01	79099889	CC - LDN - Commodities	135,437.73
Commodities and other	108823796A	S	025347568.01	79014679	CC - NYK - Commodities	484,155.00
Commodities and other	103499919A	S	025347568.01	79014679	CC - NYK - Commodities	5,809,860.00
Commodities and other	109618807A	S	025323908.01	79011042	CC - LDN - Commodities	6,980,801.17
Commodities and other	103500597A	B	025227299.01	79011394	CC - NYK - Commodities	5,885,000.00
Commodities and other	103503026A	S	025347568.01	79016971	CC - LDN - Commodities	16,242,500.00
Commodities and other	108625515A	S	025225764.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	103507720A	S	025348699.01	79011061	CC - NYK - Commodities	2,381,820.00
Commodities and other	103507813A	S	025348749.01	79011061	CC - NYK - Commodities	595,455.00
Commodities and other	103508071A	B	025226648.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	108771807A	B	025225764.01	79011003	CC - NYK - Commodities	2,155,125.00
Commodities and other	103510898A	B	025323445.01	79011023	CC - NYK - Commodities	5,142,375.00
Commodities and other	108625552A	B	025323445.01	79011023	CC - NYK - Commodities	1,622,250.00
Commodities and other	103518926A	S	025232372.01	79010461	CC - NYK - Commodities	271,415.00
Commodities and other	103520485A	S	025232372.01	79010461	CC - NYK - Commodities	271,415.00
Commodities and other	103520500A	S	025232372.01	79010461	CC - NYK - Commodities	228,560.00
Commodities and other	103581841A	B	025943143.01	79099698	CC - LDN - Commodities	2,296,000.00
Commodities and other	103518744A	B	025326489.01	79014082	CC - NYK - Commodities	2,380,800.00
Commodities and other	103520804A	B	025326489.01	79014082	CC - NYK - Commodities	1,428,480.00
Commodities and other	103558204A	S	025259367.01	79093125	CC - LDN - Commodities	116,345.34
Commodities and other	103558205A	S	025259367.01	79093125	CC - LDN - Commodities	184,396.38
Commodities and other	103558206A	S	025259367.01	79093125	CC - LDN - Commodities	144,882.87
Commodities and other	103558207A	S	025259367.01	79093125	CC - LDN - Commodities	217,324.31
Commodities and other	103558208A	S	025259367.01	79093125	CC - LDN - Commodities	204,153.14
Commodities and other	103558209A	S	025259367.01	79093125	CC - LDN - Commodities	184,396.38
Commodities and other	103558210A	S	025259367.01	79093125	CC - LDN - Commodities	232,690.67
Commodities and other	103558211A	S	025259367.01	79093125	CC - LDN - Commodities	129,516.51
Commodities and other	103558212A	S	025259367.01	79093125	CC - LDN - Commodities	142,687.68
Commodities and other	103558213A	S	025259367.01	79093125	CC - LDN - Commodities	201,957.94
Commodities and other	103558214A	S	025259367.01	79093125	CC - LDN - Commodities	190,981.97
Commodities and other	103546849A	S	025269952.01	79014679	CC - NYK - Commodities	10,522,500.00
Commodities and other	103548558A	B	025326489.01	79014014	CC - NYK - Commodities	9,523,200.00
Commodities and other	103548559A	B	025326489.01	79014014	CC - NYK - Commodities	2,380,800.00
Commodities and other	103548022A	S	025269952.01	79011751	CC - NYK - Commodities	21,045,000.00
Commodities and other	109618809A	S	025323908.01	79011042	CC - LDN - Commodities	6,980,801.17
Commodities and other	108823803A	S	025347568.01	79014679	CC - NYK - Commodities	968,310.00
Commodities and other	103550999A	S	025248246.01	79011751	CC - NYK - Commodities	5,261,250.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103551435A	B	025210915.01	79011920	CC - NYK - Commodities	15,000,000.00
Commodities and other	103551471A	S	025210915.01	79011920	CC - NYK - Commodities	15,000,000.00
Commodities and other	108762887A	B	025345315.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	103552713A	S	025347568.01	79014679	CC - NYK - Commodities	5,809,860.00
Commodities and other	108763717A	B	025948779.01	79011751	CC - NYK - Commodities	7,015,000.00
Commodities and other	103555197A	S	025313016.01	79011920	CC - NYK - Commodities	30,000,000.00
Commodities and other	103555268A	B	025313016.01	79011920	CC - NYK - Commodities	30,000,000.00
Commodities and other	108681784A	B	025240870.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	108823805A	S	025347568.01	79014679	CC - NYK - Commodities	968,310.00
Commodities and other	108809456A	S	025232372.01	79010152	CC - NYK - Commodities	9,181,726.91
Commodities and other	103558100A	B	025945007.01	79011532	CC - NYK - Commodities	40,735,800.00
Commodities and other	108762670A	S	025251802.01	79014679	CC - NYK - Commodities	71,350.00
Commodities and other	108681803A	B	025240870.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	103580633A	S	025807322.01	79017908	CC - NYK - Commodities	3,900,000.00
Commodities and other	103585462A	S	025227299.01	79011392	CC - NYK - Commodities	13,910,000.00
Commodities and other	103585546A	B	025227299.01	79010151	CC - NYK - Commodities	4,402,065.60
Commodities and other	103585873A	S	025347568.01	79016971	CC - LDN - Commodities	12,237,500.00
Commodities and other	103589531A	S	025257536.01	79011712	CC - NYK - Commodities	4,965,000.00
Commodities and other	103589846A	S	025323908.01	79019983	CC - NYK - Commodities	3,885,000.00
Commodities and other	103591790A	B	025947045.01	79099702	CC - LDN - Commodities	15,000,000.00
Commodities and other	109618821A	S	025323908.01	79011320	CC - SI - Commodities	6,954,750.00
Commodities and other	103595610A	B	025337866.01	79091013	CC - NYK - Commodities	20,650,558.17
Commodities and other	103628441A	S	025259367.01	79093125	CC - LDN - Commodities	239,276.26
Commodities and other	103628442A	S	025259367.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	103628443A	S	025259367.01	79093125	CC - LDN - Commodities	296,351.33
Commodities and other	103628444A	S	025259367.01	79093125	CC - LDN - Commodities	241,471.45
Commodities and other	103628445A	S	025259367.01	79093125	CC - LDN - Commodities	234,885.87
Commodities and other	103628446A	S	025259367.01	79093125	CC - LDN - Commodities	190,981.97
Commodities and other	103628447A	S	025259367.01	79093125	CC - LDN - Commodities	234,885.87
Commodities and other	103623346A	B	025225764.01	79011003	CC - NYK - Commodities	7,758,450.00
Commodities and other	103623068A	S	025347568.01	79014679	CC - NYK - Commodities	5,809,860.00
Commodities and other	103623578A	S	025265695.01	79011910	CC - NYK - Commodities	15,000,000.00
Commodities and other	103623685A	B	025323445.01	79011023	CC - NYK - Commodities	4,961,250.00
Commodities and other	108627298A	B	025323445.01	79011023	CC - NYK - Commodities	1,569,750.00
Commodities and other	103628492A	S	025259367.01	79093125	CC - LDN - Commodities	287,570.55
Commodities and other	103628608A	S	025259367.01	79093125	CC - LDN - Commodities	230,495.48
Commodities and other	103628920A	B	025225764.01	79011023	CC - NYK - Commodities	7,758,450.00
Commodities and other	108823808A	B	025340647.01	79014679	CC - NYK - Commodities	4,876,550.00
Commodities and other	103667673A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103667674A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103667675A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103667676A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103667677A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103667678A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103667679A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103667681A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103667682A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103667683A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103667684A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103667685A	S	025947854.01	79093125	CC - LDN - Commodities	658,558.50
Commodities and other	103669370A	S	025260951.01	79010460	CC - NYK - Commodities	591,675.00
Commodities and other	103669381A	S	025260951.01	79010460	CC - NYK - Commodities	655,068.75
Commodities and other	103669401A	S	025260951.01	79010461	CC - NYK - Commodities	418,880.00
Commodities and other	103669402A	S	025260951.01	79010151	CC - NYK - Commodities	231,880.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103669569A	S	025260951.01	79011394	CC - NYK - Commodities	234,825.00
Commodities and other	103669579A	S	025260951.01	79011394	CC - NYK - Commodities	427,700.00
Commodities and other	103669588A	S	025260951.01	79011394	CC - NYK - Commodities	468,100.00
Commodities and other	103668266A	S	025948944.01	79017908	CC - NYK - Commodities	1,531,202.40
Commodities and other	103668943A	S	025259367.01	79093125	CC - LDN - Commodities	1,187,600.50
Commodities and other	103668942A	S	025259367.01	79093125	CC - LDN - Commodities	1,791,279.12
Commodities and other	103670470A	S	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	103670781A	B	025265695.01	79011910	CC - NYK - Commodities	35,000,000.00
Commodities and other	103704951A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	103707426A	S	025807140.01	79014081	CC - NYK - Commodities	12,308,800.00
Commodities and other	103707006A	S	025227299.01	79011394	CC - NYK - Commodities	21,000,000.00
Commodities and other	108771620A	B	025331935.01	79019980	CC - NYK - Commodities	103,899.60
Commodities and other	109779302A	B	025264227.01	79099042	CC - LDN - Commodities	2,202,169.80
Commodities and other	103710264A	S	025292640.01	79011061	CC - NYK - Commodities	166,950.00
Commodities and other	109653985A	B	025231192.01	79014692	CC - NYK - Commodities	53,012,480.00
Commodities and other	103710289A	S	025292640.01	79011061	CC - NYK - Commodities	166,950.00
Commodities and other	103710305A	S	025292640.01	79011061	CC - NYK - Commodities	166,950.00
Commodities and other	103710373A	B	025227299.01	79011394	CC - NYK - Commodities	10,157,087.50
Commodities and other	103713824A	S	025323908.01	79011003	CC - NYK - Commodities	10,426,752.00
Commodities and other	103713839A	S	025284530.01	79014747	CC - NYK - Commodities	5,464,846.15
Commodities and other	103717983A	S	025286873.01	79010461	CC - NYK - Commodities	571,400.00
Commodities and other	103715053A	S	025232372.01	79010606	CC - NYK - Commodities	514,260.00
Commodities and other	108769795A	S	025226002.01	79019980	CC - NYK - Commodities	78,827.60
Commodities and other	103717043A	B	025936030.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	108899765A	S	025266016.01	79010151	CC - NYK - Commodities	421,183.80
Commodities and other	109736661A	S	025938291.01	79011061	CC - NYK - Commodities	3,060,750.00
Commodities and other	103718279A	S	025938291.01	79011061	CC - NYK - Commodities	3,339,000.00
Commodities and other	103750237A	S	025265802.01	79011751	CC - NYK - Commodities	8,034,433.20
Commodities and other	109779288A	B	025264227.01	79099042	CC - LDN - Commodities	1,516,672.20
Commodities and other	108763777A	S	025345315.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	103751583A	S	025807975.01	79014082	CC - NYK - Commodities	20,029,900.00
Commodities and other	108763599A	S	025225780.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	103755152A	S	025235912.01	79011730	CC - NYK - Commodities	417,375.00
Commodities and other	103755171A	S	025235912.01	79011730	CC - NYK - Commodities	417,375.00
Commodities and other	103755172A	S	025235912.01	79011730	CC - NYK - Commodities	417,375.00
Commodities and other	103756243A	B	025807140.01	79014081	CC - NYK - Commodities	6,154,400.00
Commodities and other	109779295A	B	025264227.01	79099042	CC - LDN - Commodities	1,516,672.20
Commodities and other	103758550A	B	025231408.01	79011061	CC - NYK - Commodities	50,752,800.00
Commodities and other	103758611A	S	025265695.01	79011910	CC - NYK - Commodities	20,000,000.00
Commodities and other	103760204A	B	025231408.01	79011061	CC - NYK - Commodities	33,835,200.00
Commodities and other	103761824A	B	025271495.01	79019983	CC - NYK - Commodities	14,483,200.00
Commodities and other	103761815A	S	025271495.01	79019983	CC - NYK - Commodities	13,298,775.00
Commodities and other	103785702A	S	025807975.01	79014080	CC - NYK - Commodities	16,435,800.00
Commodities and other	103805846A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	108762897A	B	025228073.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	103786196A	S	025807975.01	79014080	CC - NYK - Commodities	17,798,000.00
Commodities and other	103789842A	B	025947045.01	79099734	CC - LDN - Commodities	2,880,000.00
Commodities and other	103792843A	S	025333287.01	79010606	CC - NYK - Commodities	976,782.28
Commodities and other	103791888A	B	025277963.01	79097008	CC - NYK - Commodities	18,805,500.00
Commodities and other	103792803A	B	025333287.01	79010606	CC - NYK - Commodities	1,270,422.04
Commodities and other	103804087A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103804089A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103804090A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103804091A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103804092A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103804097A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103804113A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103804115A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103804116A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103804117A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103804118A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103804123A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103804156A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103804158A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103804159A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103804160A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103804161A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103804166A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103804178A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103804180A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103804181A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103804182A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103804183A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103804188A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103809853A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	108763822A	S	025269952.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	109780234A	S	025261017.01	79010606	CC - NYK - Commodities	9,293,550.00
Commodities and other	103810645A	S	025261017.01	79014679	CC - NYK - Commodities	2,140,500.00
Commodities and other	108762884A	B	025269952.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108762593A	S	025228073.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	103810092A	B	025228073.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	103810573A	B	025264888.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	103811785A	B	025240870.01	79014080	CC - NYK - Commodities	68,400,000.00
Commodities and other	103812934A	S	025259367.01	79093125	CC - LDN - Commodities	1,137,111.01
Commodities and other	103810747A	S	025802893.01	79017908	CC - NYK - Commodities	481,918.61
Commodities and other	103810805A	S	025802893.01	79017908	CC - NYK - Commodities	574,200.90
Commodities and other	103811044A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811046A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811047A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811048A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811049A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811054A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103810982A	S	025802893.01	79017908	CC - NYK - Commodities	512,679.38
Commodities and other	103811028A	S	025802893.01	79017908	CC - NYK - Commodities	535,465.13
Commodities and other	103811118A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811120A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811121A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811123A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811124A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811129A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811238A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811240A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811241A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811242A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811243A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811248A	S	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811193A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811195A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103811197A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811198A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811199A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811205A	B	025264227.01	79090018	CC - LDN - Commodities	240,019.00
Commodities and other	103811179A	S	025802893.01	79017908	CC - NYK - Commodities	267,732.56
Commodities and other	103811270A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811273A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811274A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811275A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811276A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811281A	S	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811289A	S	025802893.01	79017908	CC - NYK - Commodities	313,304.06
Commodities and other	103811293A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811295A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811296A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811297A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811298A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811303A	B	025264227.01	79090026	CC - LDN - Commodities	379,168.05
Commodities and other	103811346A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811347A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811348A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811349A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811350A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811351A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811370A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811371A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811372A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811373A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811374A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811375A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811387A	S	025802893.01	79017908	CC - NYK - Commodities	290,518.31
Commodities and other	103811606A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811607A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811608A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811609A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811610A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811611A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811634A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811635A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811636A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811637A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811638A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811639A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811686A	S	025232638.01	79011061	CC - NYK - Commodities	10,573,500.00
Commodities and other	103811719A	B	025232638.01	79011061	CC - NYK - Commodities	10,573,500.00
Commodities and other	103811723A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811724A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811725A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811726A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811727A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811728A	S	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103812155A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103812156A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103812158A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103812160A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103812161A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103812162A	B	025264227.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	103811826A	S	025232638.01	79014080	CC - NYK - Commodities	68,249,600.00
Commodities and other	103811836A	B	025232638.01	79014080	CC - NYK - Commodities	68,249,600.00
Commodities and other	103812189A	S	025234584.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	103812435A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103812437A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103812438A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103812439A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103812440A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103812445A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103812530A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103812532A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103812533A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103812534A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103812535A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103812540A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	103813262A	S	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103813264A	S	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103813265A	S	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103813266A	S	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103813267A	S	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103813272A	S	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103812990A	B	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103812992A	B	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103812993A	B	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103812994A	B	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103812995A	B	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103813000A	B	025264227.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	103812906A	S	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103812907A	S	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103812908A	S	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103812909A	S	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103812910A	S	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103812911A	S	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103812919A	B	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103812920A	B	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103812921A	B	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103812922A	B	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103812923A	B	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103812924A	B	025264227.01	79090023	CC - LDN - Commodities	183,514.15
Commodities and other	103815454A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	103813660A	S	025234584.01	79011003	CC - NYK - Commodities	26,696,880.00
Commodities and other	108762944A	B	025340647.01	79014679	CC - NYK - Commodities	1,339,072.20
Commodities and other	103815199A	B	025233511.01	79014081	CC - NYK - Commodities	7,793,000.00
Commodities and other	109780208A	B	025807140.01	79010606	CC - NYK - Commodities	4,646,775.00
Commodities and other	109780199A	B	025807140.01	79010606	CC - NYK - Commodities	4,646,775.00
Commodities and other	109780202A	B	025807140.01	79010606	CC - NYK - Commodities	9,293,550.00
Commodities and other	103817074A	B	025248246.01	79011751	CC - NYK - Commodities	21,045,000.00
Commodities and other	103818090A	B	025337866.01	79091013	CC - NYK - Commodities	21,821,701.82
Commodities and other	103841001A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	103844736A	B	025225780.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	103846516A	S	025261017.01	79014679	CC - NYK - Commodities	2,140,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103847242A	B	025945007.01	79011532	CC - NYK - Commodities	20,367,900.00
Commodities and other	103850157A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	103849870A	S	025284944.01	79014679	CC - NYK - Commodities	26,937,600.00
Commodities and other	103851901A	S	025935909.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	103851929A	B	025935909.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	103862183A	S	025807140.01	79016865	CC - SI - Commodities	13,030,080.00
Commodities and other	109736225A	S	025261017.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	108763800A	S	025257536.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	103862218A	B	025807140.01	79016865	CC - SI - Commodities	13,284,991.07
Commodities and other	103863165A	B	025807140.01	79016865	CC - SI - Commodities	18,978,558.68
Commodities and other	103862191A	S	025807140.01	79016865	CC - SI - Commodities	18,614,400.00
Commodities and other	103854435A	B	025327214.01	79019983	CC - NYK - Commodities	386,759.52
Commodities and other	103855189A	B	025327214.01	79019983	CC - NYK - Commodities	596,049.30
Commodities and other	103854413A	B	025327214.01	79019983	CC - NYK - Commodities	311,744.16
Commodities and other	103854438A	B	025327214.01	79019983	CC - NYK - Commodities	191,842.56
Commodities and other	103854456A	B	025327214.01	79019983	CC - NYK - Commodities	426,726.72
Commodities and other	103854444A	B	025327214.01	79014082	CC - NYK - Commodities	2,904,576.00
Commodities and other	103857757A	B	025327214.01	79019983	CC - NYK - Commodities	748,717.20
Commodities and other	103854514A	B	025327214.01	79019983	CC - NYK - Commodities	792,561.00
Commodities and other	103854474A	B	025327214.01	79019983	CC - NYK - Commodities	286,977.60
Commodities and other	103854511A	B	025327214.01	79019983	CC - NYK - Commodities	167,403.60
Commodities and other	103855549A	B	025327214.01	79019983	CC - NYK - Commodities	558,548.55
Commodities and other	103854124A	S	025234584.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	108769791A	S	025226002.01	79019980	CC - NYK - Commodities	88,888.50
Commodities and other	103862204A	S	025807140.01	79016865	CC - SI - Commodities	24,664,080.00
Commodities and other	103863169A	B	025807140.01	79016865	CC - SI - Commodities	25,146,590.24
Commodities and other	103876548A	S	025234584.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	103887989A	B	025943176.01	79011751	CC - NYK - Commodities	10,898,577.60
Commodities and other	103887990A	S	025943176.01	79011751	CC - NYK - Commodities	10,712,577.60
Commodities and other	103876601A	B	025248246.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	103876608A	S	025248246.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	103878309A	B	025945007.01	79011532	CC - NYK - Commodities	20,367,900.00
Commodities and other	103878625A	B	025228073.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	103878642A	B	025228073.01	79011751	CC - NYK - Commodities	27,246,444.00
Commodities and other	108771622A	B	025331935.01	79019980	CC - NYK - Commodities	111,321.00
Commodities and other	103892280A	S	025271495.01	79019983	CC - NYK - Commodities	13,298,775.00
Commodities and other	103892273A	B	025271495.01	79019983	CC - NYK - Commodities	14,483,200.00
Commodities and other	103880606A	B	025340647.01	79011751	CC - NYK - Commodities	22,317,870.00
Commodities and other	103881774A	B	025231192.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	103883367A	S	025234584.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	103937141A	S	025807140.01	79016865	CC - SI - Commodities	395,386.64
Commodities and other	103937146A	S	025807140.01	79016865	CC - SI - Commodities	770,213.17
Commodities and other	103907389A	S	025807140.01	79016865	CC - SI - Commodities	770,213.17
Commodities and other	103937150A	S	025807140.01	79016865	CC - SI - Commodities	395,386.64
Commodities and other	103896055A	S	025807140.01	79016865	CC - SI - Commodities	1,342,733.03
Commodities and other	103892251A	S	025258443.01	79010460	CC - NYK - Commodities	211,312.50
Commodities and other	103896064A	S	025807140.01	79016865	CC - SI - Commodities	2,272,682.40
Commodities and other	103907422A	S	025807140.01	79016865	CC - SI - Commodities	3,999,731.24
Commodities and other	103884879A	S	025234584.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	103892205A	S	025232372.01	79010461	CC - NYK - Commodities	514,260.00
Commodities and other	103928407A	S	025258443.01	79011394	CC - NYK - Commodities	223,875.00
Commodities and other	108762930A	S	025228073.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	103887186A	S	025234691.01	79011003	CC - NYK - Commodities	12,930,750.00
Commodities and other	103888960A	B	025317371.01	79019983	CC - NYK - Commodities	7,313,124.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103889058A	B	025317371.01	79019983	CC - NYK - Commodities	8,269,455.60
Commodities and other	103889655A	S	025317371.01	79019983	CC - NYK - Commodities	7,284,996.60
Commodities and other	103889476A	B	025317371.01	79019983	CC - NYK - Commodities	2,371,824.00
Commodities and other	103889480A	S	025317371.01	79019983	CC - NYK - Commodities	2,016,050.40
Commodities and other	103889662A	S	025317371.01	79019983	CC - NYK - Commodities	3,824,946.30
Commodities and other	103889670A	B	025317371.01	79019983	CC - NYK - Commodities	4,088,735.70
Commodities and other	103889295A	B	025317371.01	79019983	CC - NYK - Commodities	4,269,283.20
Commodities and other	103889337A	S	025317371.01	79019983	CC - NYK - Commodities	3,794,918.40
Commodities and other	103912355A	S	025233511.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	103912357A	B	025233511.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	109736798A	S	025938291.01	79011061	CC - NYK - Commodities	3,060,750.00
Commodities and other	103915235A	S	025938291.01	79011061	CC - NYK - Commodities	2,003,400.00
Commodities and other	108763851A	S	025233511.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	103921700A	B	025326489.01	79014082	CC - NYK - Commodities	2,380,800.00
Commodities and other	103933439A	S	025333287.01	79010606	CC - NYK - Commodities	976,782.28
Commodities and other	103922544A	B	025269952.01	79014679	CC - NYK - Commodities	7,135,000.00
Commodities and other	103923329A	B	025269952.01	79014679	CC - NYK - Commodities	7,135,000.00
Commodities and other	109736629A	S	025261017.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	103924167A	S	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924169A	S	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924170A	S	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924171A	S	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924172A	S	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924177A	S	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924248A	B	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924250A	B	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924251A	B	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924252A	B	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924253A	B	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924258A	B	025264227.01	79099042	CC - LDN - Commodities	252,778.70
Commodities and other	103924865A	S	025319237.01	79010956	CC - NYK - Commodities	2,063,600.00
Commodities and other	103926775A	B	025340647.01	79011751	CC - NYK - Commodities	22,317,870.00
Commodities and other	103928130A	S	025226002.01	79019980	CC - NYK - Commodities	11,583.00
Commodities and other	103928136A	S	025226002.01	79019980	CC - NYK - Commodities	12,226.50
Commodities and other	103928140A	S	025226002.01	79019980	CC - NYK - Commodities	12,996.00
Commodities and other	103928143A	S	025226002.01	79019980	CC - NYK - Commodities	11,488.50
Commodities and other	103928149A	S	025226002.01	79019980	CC - NYK - Commodities	6,520.50
Commodities and other	103928193A	S	025226002.01	79019980	CC - NYK - Commodities	4,400.00
Commodities and other	103928197A	S	025226002.01	79019980	CC - NYK - Commodities	5,720.00
Commodities and other	103928203A	S	025226002.01	79019980	CC - NYK - Commodities	5,280.00
Commodities and other	103928213A	S	025226002.01	79019980	CC - NYK - Commodities	3,520.00
Commodities and other	103928222A	S	025226002.01	79019980	CC - NYK - Commodities	2,640.00
Commodities and other	103928225A	S	025226002.01	79019980	CC - NYK - Commodities	2,640.00
Commodities and other	103928240A	S	025226002.01	79019980	CC - NYK - Commodities	2,640.00
Commodities and other	103933142A	S	025333287.01	79010606	CC - NYK - Commodities	2,544,774.87
Commodities and other	109736815A	S	025938291.01	79011061	CC - NYK - Commodities	1,224,300.00
Commodities and other	103951377A	S	025938291.01	79011061	CC - NYK - Commodities	1,335,600.00
Commodities and other	103962578A	S	025807140.01	79016865	CC - SI - Commodities	5,140,026.31
Commodities and other	103991837A	S	025807140.01	79016865	CC - SI - Commodities	8,224,042.09
Commodities and other	103953248A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	108771012A	B	025337825.01	79019983	CC - NYK - Commodities	1,238,790.00
Commodities and other	108763937A	S	025228073.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	103953599A	B	025228073.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	103956750A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	103956753A	S	025260951.01	79010460	CC - NYK - Commodities	224,400.00
Commodities and other	103956754A	S	025260951.01	79010460	CC - NYK - Commodities	927,520.00
Commodities and other	103956760A	S	025260951.01	79010460	CC - NYK - Commodities	231,880.00
Commodities and other	103956393A	S	025260951.01	79011394	CC - NYK - Commodities	452,250.00
Commodities and other	103956409A	S	025260951.01	79011394	CC - NYK - Commodities	705,637.50
Commodities and other	103956416A	S	025260951.01	79011394	CC - NYK - Commodities	459,000.00
Commodities and other	103956431A	S	025260951.01	79011394	CC - NYK - Commodities	492,125.00
Commodities and other	103956424A	S	025260951.01	79011394	CC - NYK - Commodities	483,600.00
Commodities and other	103956437A	S	025260951.01	79011394	CC - NYK - Commodities	468,000.00
Commodities and other	103956443A	S	025260951.01	79011394	CC - NYK - Commodities	484,375.00
Commodities and other	103956453A	S	025260951.01	79011397	CC - NYK - Commodities	539,787.50
Commodities and other	103956457A	S	025260951.01	79011397	CC - NYK - Commodities	548,312.50
Commodities and other	103956462A	S	025260951.01	79011397	CC - NYK - Commodities	266,406.25
Commodities and other	103962608A	S	025807140.01	79016865	CC - SI - Commodities	2,372,319.83
Commodities and other	103962666A	B	025807140.01	79016865	CC - SI - Commodities	2,326,800.00
Commodities and other	108771004A	B	025337825.01	79019983	CC - NYK - Commodities	582,960.00
Commodities and other	103981331A	B	025231192.01	79014679	CC - NYK - Commodities	6,811,611.00
Commodities and other	103982091A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	103982752A	S	025938291.01	79011061	CC - NYK - Commodities	1,335,600.00
Commodities and other	108762933A	B	025226648.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	103984360A	S	025226648.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	109736899A	S	025947037.01	79011061	CC - NYK - Commodities	222,600.00
Commodities and other	108763812A	B	025226648.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	104010846A	S	025226648.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	104012429A	B	025251802.01	79014679	CC - NYK - Commodities	149,700.00
Commodities and other	104012449A	B	025251802.01	79014679	CC - NYK - Commodities	172,155.00
Commodities and other	104012478A	B	025251802.01	79014679	CC - NYK - Commodities	149,700.00
Commodities and other	104013313A	S	025348699.01	79011061	CC - NYK - Commodities	2,977,275.00
Commodities and other	104015741A	S	025273186.01	79011003	CC - NYK - Commodities	2,068,920.00
Commodities and other	104027045A	S	025260951.01	79011394	CC - NYK - Commodities	252,000.00
Commodities and other	104027049A	S	025260951.01	79011394	CC - NYK - Commodities	286,750.00
Commodities and other	104027057A	S	025260951.01	79011394	CC - NYK - Commodities	296,825.00
Commodities and other	104027062A	S	025260951.01	79011394	CC - NYK - Commodities	270,550.00
Commodities and other	104027068A	S	025260951.01	79011394	CC - NYK - Commodities	287,137.50
Commodities and other	104027072A	S	025260951.01	79011397	CC - NYK - Commodities	268,125.00
Commodities and other	104027079A	S	025260951.01	79011397	CC - NYK - Commodities	300,700.00
Commodities and other	104027099A	S	025260951.01	79011397	CC - NYK - Commodities	310,387.50
Commodities and other	104027103A	S	025260951.01	79011397	CC - NYK - Commodities	280,350.00
Commodities and other	104027110A	S	025260951.01	79011397	CC - NYK - Commodities	303,025.00
Commodities and other	104020430A	S	025807140.01	79010151	CC - NYK - Commodities	8,458,800.00
Commodities and other	104020515A	B	025807140.01	79010151	CC - NYK - Commodities	8,458,800.00
Commodities and other	104038684A	S	025807140.01	79016865	CC - SI - Commodities	14,233,919.01
Commodities and other	104038744A	S	025807140.01	79016865	CC - SI - Commodities	14,233,919.01
Commodities and other	104038717A	B	025807140.01	79016865	CC - SI - Commodities	14,233,919.01
Commodities and other	104038771A	B	025807140.01	79016865	CC - SI - Commodities	14,233,919.01
Commodities and other	104024743A	S	025944992.01	79014082	CC - NYK - Commodities	4,761,600.00
Commodities and other	104025421A	S	025944992.01	79011003	CC - NYK - Commodities	5,339,376.00
Commodities and other	104025624A	B	025938291.01	79011061	CC - NYK - Commodities	834,750.00
Commodities and other	104025641A	B	025938291.01	79011061	CC - NYK - Commodities	1,113,000.00
Commodities and other	104027366A	B	025938291.01	79011061	CC - NYK - Commodities	1,057,350.00
Commodities and other	104027308A	S	025938291.01	79011061	CC - NYK - Commodities	14,357,700.00
Commodities and other	104027313A	S	025938291.01	79011061	CC - NYK - Commodities	16,806,300.00
Commodities and other	104027317A	S	025938291.01	79011061	CC - NYK - Commodities	15,804,600.00
Commodities and other	104027322A	S	025938291.01	79011061	CC - NYK - Commodities	16,472,400.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104027737A	S	025226432.01	79010151	CC - NYK - Commodities	1,915,335.19
Commodities and other	104028547A	B	025337866.01	79091013	CC - NYK - Commodities	44,031,235.44
Commodities and other	104052497A	B	025247875.01	79014082	CC - NYK - Commodities	1,123,500.00
Commodities and other	104052892A	B	025231192.01	79014679	CC - NYK - Commodities	11,227,500.00
Commodities and other	104069620A	S	025258443.01	79010151	CC - NYK - Commodities	508,710.00
Commodities and other	104069187A	S	025258443.01	79010151	CC - NYK - Commodities	634,725.00
Commodities and other	104062933A	S	025261041.01	79014080	CC - NYK - Commodities	9,268,506.00
Commodities and other	109750183A	S	025279829.01	79010076	CC - NYK - Commodities	8,207,600.00
Commodities and other	104062215A	S	025261041.01	79014080	CC - NYK - Commodities	8,521,263.00
Commodities and other	104062822A	B	025293085.01	79019983	CC - NYK - Commodities	4,717,440.00
Commodities and other	104062831A	S	025293085.01	79019983	CC - NYK - Commodities	3,916,080.00
Commodities and other	109736635A	S	025261017.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	104063397A	B	025257981.01	79097162	CC - NYK - Commodities	2,504,250.00
Commodities and other	104063398A	S	025257981.01	79097162	CC - NYK - Commodities	2,587,725.00
Commodities and other	104063662A	S	025265695.01	79011910	CC - NYK - Commodities	50,000,000.00
Commodities and other	104064042A	B	025240870.01	79014082	CC - NYK - Commodities	34,200,000.00
Commodities and other	104065106A	B	025225764.01	79014080	CC - NYK - Commodities	7,936,000.00
Commodities and other	104067356A	B	025808007.01	79011023	CC - NYK - Commodities	761,250.00
Commodities and other	104068595A	B	025240870.01	79014080	CC - NYK - Commodities	17,100,000.00
Commodities and other	104097172A	B	025234691.01	79014679	CC - NYK - Commodities	22,317,870.00
Commodities and other	108770903A	B	025337825.01	79019983	CC - NYK - Commodities	728,700.00
Commodities and other	104107958A	S	025944992.01	79011003	CC - NYK - Commodities	5,339,376.00
Commodities and other	104109423A	S	025269952.01	79014679	CC - NYK - Commodities	11,925,500.00
Commodities and other	104109529A	S	025233370.01	79010151	CC - NYK - Commodities	7,490,000.00
Commodities and other	108763919A	B	025228073.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	104133478A	S	025228073.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	109784075A	S	028075257.01	79005427	CC - NYK - Commodities	90,859,341.19
Commodities and other	109784087A	S	001932631.01	79005427	CC - NYK - Commodities	45,429,670.60
Commodities and other	104139731A	S	025947037.01	79011061	CC - NYK - Commodities	222,600.00
Commodities and other	104148818A	S	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	104148820A	S	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	104148821A	S	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	104148822A	S	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	104148824A	S	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	104148828A	S	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	104148718A	B	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	104148720A	B	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	104148721A	B	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	104148722A	B	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	104148724A	B	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	104148728A	B	025264227.01	79092015	CC - LDN - Commodities	110,298.61
Commodities and other	108810978A	S	025225871.01	79011093	CC - NYK - Commodities	72,000,000.00
Commodities and other	104145613A	B	025231713.01	79014679	CC - NYK - Commodities	7,115,000.00
Commodities and other	104148693A	S	025231713.01	79010151	CC - NYK - Commodities	3,283,350.00
Commodities and other	104148744A	S	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	104148746A	S	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	104148747A	S	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	104148748A	S	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	104148749A	S	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	104148754A	S	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	104148778A	B	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	104148781A	B	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	104148782A	B	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	104148783A	B	025264227.01	79092019	CC - LDN - Commodities	846,485.80

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104148784A	B	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	104148791A	B	025264227.01	79092019	CC - LDN - Commodities	846,485.80
Commodities and other	108681891A	B	025431040.01	79014082	CC - NYK - Commodities	16,218,723.84
Commodities and other	104149767A	B	025940677.01	79019983	CC - NYK - Commodities	325,376.00
Commodities and other	109095234A	B	025431040.01	79011061	CC - NYK - Commodities	346,758,204.23
Commodities and other	104256607A	B	025935909.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	104261558A	B	025232026.01	79014082	CC - NYK - Commodities	28,966,400.00
Commodities and other	104262374A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	104265680A	S	025304288.01	79017908	CC - NYK - Commodities	9,187,214.40
Commodities and other	104266377A	B	025233511.01	79011003	CC - NYK - Commodities	9,716,250.00
Commodities and other	104269043A	S	025265802.01	79014679	CC - NYK - Commodities	2,455,250.00
Commodities and other	104300971A	B	025267394.01	79014082	CC - NYK - Commodities	33,215,000.00
Commodities and other	108769784A	S	025226002.01	79019980	CC - NYK - Commodities	48,703.70
Commodities and other	108762684A	S	025269952.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	104302429A	B	025269952.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	104305001A	B	025945007.01	79011532	CC - NYK - Commodities	20,367,900.00
Commodities and other	104305606A	B	025253758.01	79019983	CC - NYK - Commodities	32,760.00
Commodities and other	104306449A	S	025265802.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	104306453A	B	025265802.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	104306514A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	104307838A	S	025347956.01	79011061	CC - NYK - Commodities	278,250.00
Commodities and other	104308666A	S	025347956.01	79011061	CC - NYK - Commodities	1,168,650.00
Commodities and other	109783258A	S	025219916.01	79091013	CC - NYK - Commodities	76,806,928.29
Commodities and other	109782901A	S	025219916.01	79015381	CC - NYK - Commodities	79,325,572.81
Commodities and other	104313345A	B	025325473.01	79014082	CC - NYK - Commodities	1,013,824.00
Commodities and other	104310883A	B	025269952.01	79011751	CC - NYK - Commodities	29,259,300.00
Commodities and other	104312148A	S	025293085.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	104312153A	B	025293085.01	79019983	CC - NYK - Commodities	3,931,200.00
Commodities and other	104312672A	S	025227133.01	79014679	CC - NYK - Commodities	42,090,000.00
Commodities and other	104315236A	B	025289893.01	79010956	CC - NYK - Commodities	29,366,100.00
Commodities and other	104316773A	S	025260951.01	79011394	CC - NYK - Commodities	256,137.50
Commodities and other	104316784A	S	025260951.01	79011394	CC - NYK - Commodities	253,037.50
Commodities and other	104334215A	B	025336165.01	79011061	CC - NYK - Commodities	2,114,700.00
Commodities and other	104334206A	B	025336165.01	79011061	CC - NYK - Commodities	1,947,750.00
Commodities and other	104333709A	B	025225962.01	79014027	CC - NYK - Commodities	36,500,000.00
Commodities and other	109783719A	S	025219916.01	79091013	CC - NYK - Commodities	76,421,154.65
Commodities and other	104351181A	S	025293838.01	79010076	CC - NYK - Commodities	645,020.80
Commodities and other	109782456A	S	025219916.01	79015381	CC - NYK - Commodities	78,818,127.94
Commodities and other	109736613A	S	025261017.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	108805402A	B	025284530.01	79010875	CC - NYK - Commodities	23,831,015.38
Commodities and other	109736818A	B	025227661.01	79011061	CC - NYK - Commodities	74,348,400.00
Commodities and other	104345556A	S	025248154.01	79014679	CC - NYK - Commodities	1,403,000.00
Commodities and other	104346077A	B	025240870.01	79014080	CC - NYK - Commodities	57,000,000.00
Commodities and other	104346342A	B	025267394.01	79011061	CC - NYK - Commodities	21,184,600.00
Commodities and other	104346673A	S	025316308.01	79011532	CC - NYK - Commodities	1,113,000.00
Commodities and other	104346699A	S	025316308.01	79011532	CC - NYK - Commodities	1,113,000.00
Commodities and other	104346735A	S	025316308.01	79011532	CC - NYK - Commodities	556,500.00
Commodities and other	104350895A	B	025431230.01	79014082	CC - NYK - Commodities	173,798.40
Commodities and other	104350896A	B	025297367.01	79014082	CC - NYK - Commodities	289,664.00
Commodities and other	104350894A	B	025297318.01	79014082	CC - NYK - Commodities	1,245,555.20
Commodities and other	104350897A	B	025309196.01	79014082	CC - NYK - Commodities	579,328.00
Commodities and other	104350898A	B	025297409.01	79014082	CC - NYK - Commodities	1,013,824.00
Commodities and other	104350899A	B	025303421.01	79014082	CC - NYK - Commodities	2,114,547.20
Commodities and other	104350900A	B	025297326.01	79014082	CC - NYK - Commodities	2,027,648.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104350901A	B	025309188.01	79014082	CC - NYK - Commodities	144,832.00
Commodities and other	104350902A	B	025297334.01	79014082	CC - NYK - Commodities	2,317,312.00
Commodities and other	104350903A	B	025297342.01	79014082	CC - NYK - Commodities	3,765,632.00
Commodities and other	104350904A	B	025297359.01	79014082	CC - NYK - Commodities	4,634,624.00
Commodities and other	104350905A	B	025297375.01	79014082	CC - NYK - Commodities	2,751,808.00
Commodities and other	104350906A	B	025297383.01	79014082	CC - NYK - Commodities	1,593,152.00
Commodities and other	104350907A	B	025297391.01	79014082	CC - NYK - Commodities	492,428.80
Commodities and other	104350908A	B	025315060.01	79014082	CC - NYK - Commodities	1,158,656.00
Commodities and other	104350909A	B	025315078.01	79014082	CC - NYK - Commodities	1,303,488.00
Commodities and other	104350910A	B	025315086.01	79014082	CC - NYK - Commodities	289,664.00
Commodities and other	104350911A	B	025334566.01	79014082	CC - NYK - Commodities	289,664.00
Commodities and other	104350912A	B	025334574.01	79014082	CC - NYK - Commodities	666,227.20
Commodities and other	104350913A	B	025297300.01	79014082	CC - NYK - Commodities	1,100,723.20
Commodities and other	109736920A	B	025227661.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	108811029A	B	025308040.01	79010460	CC - NYK - Commodities	253,575.00
Commodities and other	108811045A	B	025308040.01	79010460	CC - NYK - Commodities	504,000.00
Commodities and other	104376725A	B	025936030.01	79019983	CC - NYK - Commodities	1,554,000.00
Commodities and other	104376733A	B	025936030.01	79019983	CC - NYK - Commodities	1,443,000.00
Commodities and other	104376741A	B	025936030.01	79019983	CC - NYK - Commodities	351,000.00
Commodities and other	104376758A	B	025936030.01	79019983	CC - NYK - Commodities	351,000.00
Commodities and other	104376764A	B	025936030.01	79019983	CC - NYK - Commodities	631,800.00
Commodities and other	104376770A	B	025936030.01	79019983	CC - NYK - Commodities	631,800.00
Commodities and other	104380339A	B	025318577.01	79900068	CC - NYK - Commodities	942,953.85
Commodities and other	104382043A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	104384902A	S	025293838.01	79010076	CC - NYK - Commodities	836,595.84
Commodities and other	108770911A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	108769782A	S	025226002.01	79019980	CC - NYK - Commodities	51,750.00
Commodities and other	109735940A	B	025226051.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	109736759A	S	025938291.01	79011061	CC - NYK - Commodities	1,224,300.00
Commodities and other	104428287A	S	025316308.01	79010151	CC - NYK - Commodities	556,500.00
Commodities and other	108681897A	S	025944992.01	79014082	CC - NYK - Commodities	396,800.00
Commodities and other	109735922A	B	025226051.01	79011061	CC - NYK - Commodities	37,174,200.00
Commodities and other	109736923A	B	025936030.01	79011061	CC - NYK - Commodities	9,182,250.00
Commodities and other	104450886A	S	025336645.01	79011394	CC - NYK - Commodities	84,000,000.00
Commodities and other	104450913A	B	025336645.01	79011394	CC - NYK - Commodities	37,191,000.00
Commodities and other	104453870A	S	025225871.01	79011393	CC - NYK - Commodities	168,000,000.00
Commodities and other	104453888A	B	025225871.01	79010151	CC - NYK - Commodities	2,399,880.00
Commodities and other	104454620A	B	025936030.01	79019983	CC - NYK - Commodities	748,800.00
Commodities and other	104454629A	B	025936030.01	79019983	CC - NYK - Commodities	1,216,800.00
Commodities and other	104454656A	B	025936030.01	79019983	CC - NYK - Commodities	468,000.00
Commodities and other	104454660A	B	025936030.01	79019983	CC - NYK - Commodities	842,400.00
Commodities and other	104454663A	B	025936030.01	79019983	CC - NYK - Commodities	1,353,300.00
Commodities and other	104489702A	S	025431206.01	79011061	CC - NYK - Commodities	546,000.00
Commodities and other	108770914A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	104480434A	B	025217464.01	79011920	CC - NYK - Commodities	50,000,000.00
Commodities and other	104480449A	S	025217464.01	79011920	CC - NYK - Commodities	50,000,000.00
Commodities and other	109736617A	S	025261017.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	104481871A	B	025247875.01	79014080	CC - NYK - Commodities	1,589,000.00
Commodities and other	104488841A	S	025226432.01	79010606	CC - NYK - Commodities	1,741,213.81
Commodities and other	104483924A	B	025936030.01	79011532	CC - NYK - Commodities	8,681,400.00
Commodities and other	104484717A	B	025265695.01	79011920	CC - NYK - Commodities	50,000,000.00
Commodities and other	104484750A	S	025265695.01	79011920	CC - NYK - Commodities	50,000,000.00
Commodities and other	104486577A	S	025260951.01	79010460	CC - NYK - Commodities	1,091,781.25
Commodities and other	104486604A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104487743A	S	025260951.01	79010461	CC - NYK - Commodities	448,800.00
Commodities and other	104488754A	S	025260951.01	79010461	CC - NYK - Commodities	463,760.00
Commodities and other	104488501A	S	025260951.01	79011394	CC - NYK - Commodities	459,000.00
Commodities and other	104488506A	S	025260951.01	79011394	CC - NYK - Commodities	720,750.00
Commodities and other	104488559A	S	025260951.01	79011394	CC - NYK - Commodities	467,250.00
Commodities and other	104488577A	S	025260951.01	79011394	CC - NYK - Commodities	492,900.00
Commodities and other	104488596A	S	025260951.01	79011394	CC - NYK - Commodities	498,325.00
Commodities and other	104488605A	S	025260951.01	79011394	CC - NYK - Commodities	475,500.00
Commodities and other	104488635A	S	025260951.01	79011394	CC - NYK - Commodities	494,450.00
Commodities and other	104488660A	S	025260951.01	79011397	CC - NYK - Commodities	250,875.00
Commodities and other	104488687A	S	025260951.01	79011397	CC - NYK - Commodities	543,275.00
Commodities and other	104488719A	S	025260951.01	79011397	CC - NYK - Commodities	548,700.00
Commodities and other	104488737A	S	025260951.01	79011397	CC - NYK - Commodities	268,537.50
Commodities and other	104487466A	S	025228073.01	79011751	CC - NYK - Commodities	13,720,722.00
Commodities and other	104489426A	S	025261041.01	79014080	CC - NYK - Commodities	9,684,819.75
Commodities and other	108627287A	S	025271495.01	79019983	CC - NYK - Commodities	257,920.00
Commodities and other	108824783A	B	025271495.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	109736685A	S	025348699.01	79011061	CC - NYK - Commodities	656,670.00
Commodities and other	109736642A	S	025348749.01	79011061	CC - NYK - Commodities	164,167.50
Commodities and other	104488805A	S	025260951.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	104490675A	B	025233511.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	108770923A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	108770961A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	104512648A	B	025211020.01	79011920	CC - NYK - Commodities	12,500,000.00
Commodities and other	104512650A	B	025211020.01	79011920	CC - NYK - Commodities	12,500,000.00
Commodities and other	108769759A	S	025226002.01	79019980	CC - NYK - Commodities	31,173.65
Commodities and other	104523666A	B	025247875.01	79014080	CC - NYK - Commodities	1,200,000.00
Commodities and other	109736397A	S	025938291.01	79011061	CC - NYK - Commodities	500,850.00
Commodities and other	104520316A	B	025936030.01	79011532	CC - NYK - Commodities	6,956,250.00
Commodities and other	108811037A	B	025231192.01	79011396	CC - NYK - Commodities	18,000,000.00
Commodities and other	108811050A	B	025231192.01	79011396	CC - NYK - Commodities	4,779,600.00
Commodities and other	104522526A	B	025267394.01	79014080	CC - NYK - Commodities	33,580,000.00
Commodities and other	104523224A	S	025318577.01	79900015	CC - NYK - Commodities	1,363,969.23
Commodities and other	108811054A	S	025232836.01	79011396	CC - NYK - Commodities	6,000,000.00
Commodities and other	108811056A	B	025232836.01	79010151	CC - NYK - Commodities	3,209,160.00
Commodities and other	104526188A	S	025226648.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108770966A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	104533269A	B	025936030.01	79011532	CC - NYK - Commodities	8,347,500.00
Commodities and other	104531328A	S	025938291.01	79011061	CC - NYK - Commodities	1,001,700.00
Commodities and other	104561922A	B	025267394.01	79014080	CC - NYK - Commodities	34,018,000.00
Commodities and other	104570714A	S	025938291.01	79011061	CC - NYK - Commodities	1,001,700.00
Commodities and other	104566297A	B	025211020.01	79011920	CC - NYK - Commodities	6,250,000.00
Commodities and other	104566312A	B	025211020.01	79011920	CC - NYK - Commodities	6,250,000.00
Commodities and other	108763568A	S	025225632.01	79011751	CC - NYK - Commodities	3,567,500.00
Commodities and other	104572581A	B	025225632.01	79011751	CC - NYK - Commodities	10,702,500.00
Commodities and other	108763475A	S	025226648.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	108763581A	S	025226648.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	104575948A	S	025314287.01	79019983	CC - NYK - Commodities	6,988,248.60
Commodities and other	104574764A	B	025314287.01	79019983	CC - NYK - Commodities	6,654,041.52
Commodities and other	104575152A	B	025314287.01	79019983	CC - NYK - Commodities	4,941,222.72
Commodities and other	104574829A	B	025314287.01	79019983	CC - NYK - Commodities	1,405,044.48
Commodities and other	104575884A	B	025314287.01	79019983	CC - NYK - Commodities	525,208.32
Commodities and other	104574845A	B	025314287.01	79019983	CC - NYK - Commodities	973,543.20
Commodities and other	104575966A	S	025314287.01	79019983	CC - NYK - Commodities	6,988,248.60

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104575190A	B	025314287.01	79019983	CC - NYK - Commodities	6,654,041.52
Commodities and other	104575206A	B	025314287.01	79019983	CC - NYK - Commodities	4,941,222.72
Commodities and other	104575212A	B	025314287.01	79019983	CC - NYK - Commodities	1,405,044.48
Commodities and other	104575899A	B	025314287.01	79019983	CC - NYK - Commodities	525,208.32
Commodities and other	104575225A	B	025314287.01	79019983	CC - NYK - Commodities	973,543.20
Commodities and other	104575297A	S	025251802.01	79014679	CC - NYK - Commodities	285,400.00
Commodities and other	104576004A	S	025314287.01	79019983	CC - NYK - Commodities	6,988,248.60
Commodities and other	104575641A	B	025314287.01	79019983	CC - NYK - Commodities	6,654,041.52
Commodities and other	104575643A	B	025314287.01	79019983	CC - NYK - Commodities	4,941,222.72
Commodities and other	104575652A	B	025314287.01	79019983	CC - NYK - Commodities	1,405,044.48
Commodities and other	104575904A	B	025314287.01	79019983	CC - NYK - Commodities	525,208.32
Commodities and other	104575683A	B	025314287.01	79019983	CC - NYK - Commodities	973,543.20
Commodities and other	104578698A	B	025232026.01	79014082	CC - NYK - Commodities	952,320.00
Commodities and other	104593528A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	104610090A	B	025337866.01	79091013	CC - NYK - Commodities	22,762,527.24
Commodities and other	104598890A	S	025945734.01	79097008	CC - NYK - Commodities	1,408,001.54
Commodities and other	104609392A	S	025935529.01	79090018	CC - LDN - Commodities	840,066.50
Commodities and other	104609393A	S	025935529.01	79090018	CC - LDN - Commodities	300,023.75
Commodities and other	104609394A	S	025935529.01	79090018	CC - LDN - Commodities	1,080,085.50
Commodities and other	104609395A	S	025935529.01	79090018	CC - LDN - Commodities	1,020,080.75
Commodities and other	104609396A	S	025935529.01	79090018	CC - LDN - Commodities	660,052.25
Commodities and other	104609397A	S	025935529.01	79090018	CC - LDN - Commodities	1,020,080.75
Commodities and other	104601667A	B	025807140.01	79011061	CC - NYK - Commodities	5,565,000.00
Commodities and other	108649842A	B	025431255.01	79010076	CC - NYK - Commodities	473,144.00
Commodities and other	108770971A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	104603974A	B	025216060.01	79011920	CC - NYK - Commodities	50,000,000.00
Commodities and other	104607484A	B	025802190.01	79097008	CC - NYK - Commodities	10,972,553.85
Commodities and other	104609793A	S	025337973.01	79010151	CC - NYK - Commodities	56,000.00
Commodities and other	108771018A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	104605707A	S	025935529.01	79093125	CC - LDN - Commodities	917,570.75
Commodities and other	104605709A	S	025935529.01	79093125	CC - LDN - Commodities	367,028.30
Commodities and other	104605710A	S	025935529.01	79093125	CC - LDN - Commodities	1,101,084.90
Commodities and other	104605711A	S	025935529.01	79093125	CC - LDN - Commodities	1,284,599.05
Commodities and other	104605712A	S	025935529.01	79093125	CC - LDN - Commodities	734,056.60
Commodities and other	104605713A	S	025935529.01	79093125	CC - LDN - Commodities	1,101,084.90
Commodities and other	108771027A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	108811059A	S	025225871.01	79011394	CC - NYK - Commodities	60,000,000.00
Commodities and other	104607040A	B	025948779.01	79014679	CC - NYK - Commodities	14,030,000.00
Commodities and other	104609877A	S	025316308.01	79010151	CC - NYK - Commodities	556,500.00
Commodities and other	108770860A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	108655833A	B	025241514.01	79011410	CC - SI - Commodities	11,742,412.50
Commodities and other	108655704A	B	025241514.01	79011410	CC - SI - Commodities	11,742,412.50
Commodities and other	108769752A	S	025226002.01	79019980	CC - NYK - Commodities	77,540.40
Commodities and other	104632259A	B	025225764.01	79014080	CC - NYK - Commodities	7,936,000.00
Commodities and other	108770819A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	108771379A	S	025241514.01	79014679	CC - NYK - Commodities	10,822,500.00
Commodities and other	109736248A	S	025938267.01	79011061	CC - NYK - Commodities	3,283,350.00
Commodities and other	104637232A	B	025802190.01	79097008	CC - NYK - Commodities	21,859,384.62
Commodities and other	104637000A	S	025292640.01	79011061	CC - NYK - Commodities	166,950.00
Commodities and other	104637104A	S	025292640.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	104637130A	S	025292640.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	104637463A	S	025261041.01	79014080	CC - NYK - Commodities	9,246,541.80
Commodities and other	104641283A	S	025316308.01	79010151	CC - NYK - Commodities	834,750.00
Commodities and other	104639808A	B	025318577.01	79900068	CC - NYK - Commodities	985,815.38

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104640692A	S	025938564.01	79011061	CC - NYK - Commodities	832,500.00
Commodities and other	104640774A	B	025936030.01	79011061	CC - NYK - Commodities	3,895,500.00
Commodities and other	108824794A	B	025627746.01	79499902	CC - NYK - Commodities	8,620,500.00
Commodities and other	108771969A	S	025225764.01	79011003	CC - NYK - Commodities	1,261,575.00
Commodities and other	108771983A	S	025225764.01	79011003	CC - NYK - Commodities	841,050.00
Commodities and other	104681778A	S	025318882.01	79010460	CC - NYK - Commodities	2,127,212.50
Commodities and other	108763571A	S	025269952.01	79011751	CC - NYK - Commodities	14,030,000.00
Commodities and other	104680335A	S	025260951.01	79011397	CC - NYK - Commodities	268,312.50
Commodities and other	104679942A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104679943A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104679944A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104679945A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104679946A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104679947A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104679948A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104679949A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104679950A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104679951A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104679952A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104679953A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104680345A	S	025260951.01	79011397	CC - NYK - Commodities	301,668.75
Commodities and other	104681670A	S	025260951.01	79011394	CC - NYK - Commodities	252,937.50
Commodities and other	104680294A	S	025260951.01	79010151	CC - NYK - Commodities	655,068.75
Commodities and other	104676205A	S	025261017.01	79014679	CC - NYK - Commodities	1,427,000.00
Commodities and other	108771814A	B	025225764.01	79011003	CC - NYK - Commodities	168,210.00
Commodities and other	108771868A	B	025225764.01	79011003	CC - NYK - Commodities	1,093,365.00
Commodities and other	108762960A	S	025248154.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	104678748A	B	025248154.01	79014679	CC - NYK - Commodities	10,522,500.00
Commodities and other	108762527A	S	025286311.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	104678757A	B	025286311.01	79014679	CC - NYK - Commodities	10,522,500.00
Commodities and other	108771966A	B	025225764.01	79011003	CC - NYK - Commodities	841,050.00
Commodities and other	104679109A	B	025225764.01	79014080	CC - NYK - Commodities	7,936,000.00
Commodities and other	104679665A	B	025936030.01	79010465	CC - NYK - Commodities	5,565,000.00
Commodities and other	104680179A	S	025225871.01	79011394	CC - NYK - Commodities	144,000,000.00
Commodities and other	104680461A	S	025233511.01	79017910	CC - NYK - Commodities	19,710,000.00
Commodities and other	104680509A	B	025233511.01	79017910	CC - NYK - Commodities	10,303,200.00
Commodities and other	108811038A	S	025943556.01	79010151	CC - NYK - Commodities	2,057,040.00
Commodities and other	108762600A	B	025345315.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	104709045A	S	025345315.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	104712323A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	104712688A	B	025269952.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	104712799A	B	025269952.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	104714994A	S	025284498.01	79097008	CC - NYK - Commodities	996,530.77
Commodities and other	108762487A	S	025345315.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	104715586A	B	025345315.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	104716603A	B	025807140.01	79014082	CC - NYK - Commodities	5,769,750.00
Commodities and other	104716418A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	104717635A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	104717880A	S	025318577.01	79900068	CC - NYK - Commodities	2,143,076.92
Commodities and other	104718610A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	104718770A	B	025807140.01	79014082	CC - NYK - Commodities	11,539,500.00
Commodities and other	104720742A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	104720918A	B	025267394.01	79014080	CC - NYK - Commodities	33,762,500.00
Commodities and other	104721799A	B	025272311.01	79019983	CC - NYK - Commodities	13,678,155.71

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104723556A	S	025327214.01	79019980	CC - NYK - Commodities	511,178.85
Commodities and other	104723521A	S	025327214.01	79019980	CC - NYK - Commodities	2,839,882.50
Commodities and other	104723600A	S	025327214.01	79019980	CC - NYK - Commodities	2,328,703.65
Commodities and other	104722145A	S	025248154.01	79014679	CC - NYK - Commodities	10,522,500.00
Commodities and other	108770864A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	104724029A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	104723851A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	104727095A	S	025294075.01	79010460	CC - NYK - Commodities	5,071,500.00
Commodities and other	108707941A	B	001925338.01	76095795	CC - NYK - Commodities	0.10
Commodities and other	104761292A	B	025936030.01	79011532	CC - NYK - Commodities	4,173,750.00
Commodities and other	104761568A	B	025802190.01	79097008	CC - NYK - Commodities	1,800,184.62
Commodities and other	104761724A	B	025802190.01	79097008	CC - NYK - Commodities	2,057,353.85
Commodities and other	104762101A	B	025339466.01	79014082	CC - NYK - Commodities	14,483,200.00
Commodities and other	108763472A	S	025233511.01	79011751	CC - NYK - Commodities	8,927,148.00
Commodities and other	104762409A	B	025233511.01	79011751	CC - NYK - Commodities	26,781,444.00
Commodities and other	108763606A	S	025269952.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	104762473A	B	025269952.01	79011751	CC - NYK - Commodities	10,522,500.00
Commodities and other	104762841A	B	025269952.01	79014679	CC - NYK - Commodities	4,454,525.00
Commodities and other	108666853A	S	025269952.01	79011316	CC - SI - Commodities	14,368,000.00
Commodities and other	104763032A	B	025269952.01	79011316	CC - SI - Commodities	13,685,520.00
Commodities and other	104763592A	S	025289950.01	79010956	CC - NYK - Commodities	2,063,600.00
Commodities and other	104764022A	S	025944992.01	79011061	CC - NYK - Commodities	3,339,000.00
Commodities and other	104763720A	B	025289950.01	79010956	CC - NYK - Commodities	2,063,600.00
Commodities and other	104765289A	S	025947037.01	79011061	CC - NYK - Commodities	333,900.00
Commodities and other	104765295A	S	025947037.01	79011061	CC - NYK - Commodities	667,800.00
Commodities and other	108790249A	B	025231408.01	79011532	CC - NYK - Commodities	67,670,400.00
Commodities and other	104765298A	S	025292640.01	79011061	CC - NYK - Commodities	278,250.00
Commodities and other	104767417A	B	025257981.01	79010151	CC - NYK - Commodities	2,100,787.50
Commodities and other	108769766A	S	025226002.01	79019980	CC - NYK - Commodities	32,451.90
Commodities and other	104792767A	B	025267394.01	79014082	CC - NYK - Commodities	34,310,000.00
Commodities and other	108757022A	B	025327081.01	79019983	CC - NYK - Commodities	190,094.90
Commodities and other	108770917A	B	025327081.01	79019983	CC - NYK - Commodities	181,270.22
Commodities and other	108770920A	B	025327081.01	79019983	CC - NYK - Commodities	136,690.32
Commodities and other	108770822A	B	025327081.01	79019983	CC - NYK - Commodities	150,282.23
Commodities and other	104839479A	B	025807140.01	79016866	CC - SI - Commodities	3,004,938.46
Commodities and other	104839498A	B	025807140.01	79016866	CC - SI - Commodities	4,507,407.69
Commodities and other	104799514A	S	025331935.01	79014082	CC - NYK - Commodities	8,674,200.00
Commodities and other	104797855A	S	025248246.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	109736825A	S	025225665.01	79011061	CC - NYK - Commodities	2,448,600.00
Commodities and other	104801574A	S	025431255.01	79010076	CC - NYK - Commodities	386,240.00
Commodities and other	104803851A	S	025318882.01	79010460	CC - NYK - Commodities	3,014,725.00
Commodities and other	104803127A	S	025232554.01	79010460	CC - NYK - Commodities	1,267,875.00
Commodities and other	104805666A	B	025253758.01	79014082	CC - NYK - Commodities	77,376.00
Commodities and other	104824055A	B	025233511.01	79014080	CC - NYK - Commodities	234,000,000.00
Commodities and other	108681917A	B	025297367.01	79014082	CC - NYK - Commodities	11,070.72
Commodities and other	104834113A	B	025297367.01	79014082	CC - NYK - Commodities	130,348.80
Commodities and other	104825771A	B	025225962.01	79010151	CC - NYK - Commodities	21,389,000.00
Commodities and other	104826080A	B	025225962.01	79011061	CC - NYK - Commodities	120,450,000.00
Commodities and other	108790252A	B	025308040.01	79011532	CC - NYK - Commodities	1,290,150.00
Commodities and other	104827696A	S	025248154.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	104834185A	B	025297367.01	79014082	CC - NYK - Commodities	130,348.80
Commodities and other	104828632A	B	025225962.01	79010151	CC - NYK - Commodities	21,389,000.00
Commodities and other	104830224A	S	025225632.01	79010151	CC - NYK - Commodities	45,150,000.00
Commodities and other	108770929A	B	025337825.01	79019983	CC - NYK - Commodities	777,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104833178A	S	025944992.01	79011003	CC - NYK - Commodities	5,339,376.00
Commodities and other	108682177A	B	025315086.01	79014082	CC - NYK - Commodities	60,273.92
Commodities and other	108682125A	B	025334582.01	79014082	CC - NYK - Commodities	66,424.32
Commodities and other	108682121A	B	025309196.01	79014082	CC - NYK - Commodities	93,486.08
Commodities and other	108682130A	B	025297409.01	79014082	CC - NYK - Commodities	127,928.32
Commodities and other	108682133A	B	025297326.01	79014082	CC - NYK - Commodities	103,326.72
Commodities and other	108682127A	B	025315078.01	79014082	CC - NYK - Commodities	524,014.08
Commodities and other	108682136A	B	025334574.01	79014082	CC - NYK - Commodities	750,348.80
Commodities and other	108682139A	B	025431388.01	79014082	CC - NYK - Commodities	621,190.40
Commodities and other	108682142A	B	025297300.01	79014082	CC - NYK - Commodities	17,221.12
Commodities and other	108682152A	B	025315052.01	79014082	CC - NYK - Commodities	24,601.60
Commodities and other	108681807A	B	025334590.01	79014082	CC - NYK - Commodities	60,273.92
Commodities and other	104834114A	B	025315086.01	79014082	CC - NYK - Commodities	709,676.80
Commodities and other	104834115A	B	025334582.01	79014082	CC - NYK - Commodities	782,092.80
Commodities and other	104834116A	B	025309196.01	79014082	CC - NYK - Commodities	1,100,723.20
Commodities and other	104834117A	B	025297409.01	79014082	CC - NYK - Commodities	1,506,252.80
Commodities and other	104834118A	B	025297326.01	79014082	CC - NYK - Commodities	1,216,588.80
Commodities and other	104834119A	B	025315078.01	79014082	CC - NYK - Commodities	6,169,843.20
Commodities and other	104834120A	B	025334574.01	79014082	CC - NYK - Commodities	8,834,752.00
Commodities and other	104834121A	B	025431388.01	79014082	CC - NYK - Commodities	7,314,016.00
Commodities and other	104834122A	B	025297300.01	79014082	CC - NYK - Commodities	202,764.80
Commodities and other	104834123A	B	025315052.01	79014082	CC - NYK - Commodities	289,664.00
Commodities and other	104834124A	B	025334590.01	79014082	CC - NYK - Commodities	709,676.80
Commodities and other	104834184A	B	025315086.01	79014082	CC - NYK - Commodities	709,676.80
Commodities and other	104834186A	B	025334582.01	79014082	CC - NYK - Commodities	782,092.80
Commodities and other	104834187A	B	025309196.01	79014082	CC - NYK - Commodities	1,100,723.20
Commodities and other	104834188A	B	025297409.01	79014082	CC - NYK - Commodities	1,506,252.80
Commodities and other	104834190A	B	025297326.01	79014082	CC - NYK - Commodities	1,216,588.80
Commodities and other	104834192A	B	025315078.01	79014082	CC - NYK - Commodities	6,169,843.20
Commodities and other	104834194A	B	025334574.01	79014082	CC - NYK - Commodities	8,834,752.00
Commodities and other	104834196A	B	025431388.01	79014082	CC - NYK - Commodities	7,314,016.00
Commodities and other	104834197A	B	025297300.01	79014082	CC - NYK - Commodities	202,764.80
Commodities and other	104834199A	B	025315052.01	79014082	CC - NYK - Commodities	289,664.00
Commodities and other	104834201A	B	025334590.01	79014082	CC - NYK - Commodities	709,676.80
Commodities and other	108762498A	S	025248154.01	79014679	CC - NYK - Commodities	1,753,750.00
Commodities and other	104858205A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104858206A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104858207A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104858208A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104858209A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104858210A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104858211A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104858212A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104858213A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104858214A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104858215A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	104858216A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	108790241A	B	025308040.01	79011532	CC - NYK - Commodities	1,290,150.00
Commodities and other	104868503A	B	025807140.01	79014081	CC - NYK - Commodities	8,846,950.00
Commodities and other	104862961A	B	025807140.01	79014081	CC - NYK - Commodities	6,769,840.00
Commodities and other	104862945A	B	025802190.01	79097008	CC - NYK - Commodities	2,828,861.54
Commodities and other	104862954A	B	025802190.01	79097008	CC - NYK - Commodities	2,957,446.15
Commodities and other	109736945A	S	025225665.01	79011061	CC - NYK - Commodities	4,285,050.00
Commodities and other	108682158A	B	025308040.01	79014082	CC - NYK - Commodities	123,008.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104865800A	B	025277625.01	79097008	CC - NYK - Commodities	985,815.38
Commodities and other	104866841A	S	025294620.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	104866843A	S	025294620.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	104911289A	B	025263229.01	79010460	CC - NYK - Commodities	1,260,000.00
Commodities and other	104888751A	S	025284779.01	79011396	CC - NYK - Commodities	33,165,000.00
Commodities and other	104891026A	B	025225871.01	79014746	CC - NYK - Commodities	6,220,980.00
Commodities and other	108770926A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	109736955A	S	025225665.01	79011061	CC - NYK - Commodities	3,672,900.00
Commodities and other	104905015A	S	025258443.01	79011112	CC - NYK - Commodities	508,710.00
Commodities and other	104905016A	S	025258443.01	79011112	CC - NYK - Commodities	508,710.00
Commodities and other	104908357A	S	025258443.01	79011395	CC - NYK - Commodities	652,550.00
Commodities and other	104908363A	S	025258443.01	79010606	CC - NYK - Commodities	294,500.00
Commodities and other	104903995A	S	025225509.01	79011061	CC - NYK - Commodities	556,500.00
Commodities and other	104904935A	B	025319237.01	79010076	CC - NYK - Commodities	16,455,200.00
Commodities and other	104908546A	B	025802380.01	79011532	CC - NYK - Commodities	5,008,500.00
Commodities and other	104907680A	B	025341520.01	79014663	CC - NYK - Commodities	62.86
Commodities and other	104907776A	B	025341520.01	79014685	CC - NYK - Commodities	62.86
Commodities and other	104907818A	B	025341520.01	79014684	CC - NYK - Commodities	62.86
Commodities and other	104938289A	S	025232638.01	79011061	CC - NYK - Commodities	10,573,500.00
Commodities and other	104938433A	B	025232638.01	79011061	CC - NYK - Commodities	10,573,500.00
Commodities and other	104944523A	S	025339334.01	79017908	CC - NYK - Commodities	151,905.00
Commodities and other	104944542A	S	025339334.01	79017908	CC - NYK - Commodities	151,905.00
Commodities and other	104944543A	S	025339334.01	79017908	CC - NYK - Commodities	176,209.80
Commodities and other	104944548A	S	025339334.01	79017908	CC - NYK - Commodities	151,905.00
Commodities and other	104944552A	S	025339334.01	79017908	CC - NYK - Commodities	127,600.20
Commodities and other	108770935A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	104944559A	S	025339334.01	79017908	CC - NYK - Commodities	151,905.00
Commodities and other	108762581A	B	025251802.01	79014679	CC - NYK - Commodities	592,205.00
Commodities and other	104942507A	S	025318882.01	79010460	CC - NYK - Commodities	2,127,212.50
Commodities and other	109736691A	S	025227430.01	79011061	CC - NYK - Commodities	1,335,600.00
Commodities and other	104947348A	S	025314444.01	79099908	CC - LDN - Commodities	152,367.44
Commodities and other	104985381A	B	025943143.01	79099698	CC - LDN - Commodities	22,615,600.00
Commodities and other	104948210A	S	025338765.01	79011532	CC - NYK - Commodities	1,811,640.00
Commodities and other	104981188A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	104984690A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	104983694A	B	025289398.01	79010956	CC - NYK - Commodities	348,400.00
Commodities and other	104984719A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	104985397A	S	025338765.01	79011532	CC - NYK - Commodities	1,720,200.00
Commodities and other	104987936A	B	025943143.01	79099698	CC - LDN - Commodities	22,946,560.00
Commodities and other	108813066A	S	025225632.01	79011394	CC - NYK - Commodities	3,300,000.00
Commodities and other	108813057A	S	025336645.01	79011394	CC - NYK - Commodities	3,300,000.00
Commodities and other	104988850A	S	025261017.01	79011061	CC - NYK - Commodities	5,954,550.00
Commodities and other	104996096A	B	025333287.01	79014080	CC - NYK - Commodities	6,770,893.10
Commodities and other	108813071A	B	025931494.01	79010460	CC - NYK - Commodities	465,399.20
Commodities and other	104990366A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	104989849A	B	025802190.01	79097008	CC - NYK - Commodities	3,686,092.31
Commodities and other	104990229A	B	025802190.01	79097008	CC - NYK - Commodities	4,286,153.85
Commodities and other	108627280A	S	025271495.01	79019983	CC - NYK - Commodities	180,544.00
Commodities and other	108824957A	B	025271495.01	79019983	CC - NYK - Commodities	190,365.00
Commodities and other	108770870A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	109736847A	S	025225665.01	79011061	CC - NYK - Commodities	2,448,600.00
Commodities and other	104996262A	B	025935909.01	79014022	CC - NYK - Commodities	16,500,000.00
Commodities and other	104996518A	B	025935909.01	79014022	CC - NYK - Commodities	2,945,958.84
Commodities and other	109736256A	S	025938291.01	79011061	CC - NYK - Commodities	37,174,200.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	104996669A	S	025938291.01	79011061	CC - NYK - Commodities	4,006,800.00
Commodities and other	108770982A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	108770975A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	105031420A	S	025293838.01	79010076	CC - NYK - Commodities	422,932.80
Commodities and other	105031114A	S	025248154.01	79014679	CC - NYK - Commodities	6,313,500.00
Commodities and other	105031190A	S	025338674.01	79011392	CC - NYK - Commodities	17,250,000.00
Commodities and other	105031240A	B	025338674.01	79011392	CC - NYK - Commodities	7,713,900.00
Commodities and other	105031952A	S	025261041.01	79014080	CC - NYK - Commodities	9,513,270.00
Commodities and other	105033299A	B	025225764.01	79014080	CC - NYK - Commodities	7,936,000.00
Commodities and other	105033291A	B	025225764.01	79014080	CC - NYK - Commodities	7,936,000.00
Commodities and other	105033293A	B	025225764.01	79014080	CC - NYK - Commodities	7,936,000.00
Commodities and other	105033380A	S	025431479.01	79011023	CC - NYK - Commodities	6,142,500.00
Commodities and other	105033417A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	105135302A	S	025225665.01	79011330	CC - LDN - Commodities	5,579,485.35
Commodities and other	108666829A	S	025248246.01	79011333	CC - SI - Commodities	2,280,920.00
Commodities and other	105126152A	S	025261017.01	79011061	CC - NYK - Commodities	5,954,550.00
Commodities and other	108725367A	S	025248246.01	79011330	CC - LDN - Commodities	2,227,262.50
Commodities and other	108666865A	S	025225780.01	79011333	CC - SI - Commodities	4,561,840.00
Commodities and other	105189088A	B	025231192.01	79094023	CC - NYK - Commodities	238,080,000.00
Commodities and other	105149486A	B	025802190.01	79097008	CC - NYK - Commodities	21,859,384.62
Commodities and other	105148780A	S	025347956.01	79011061	CC - NYK - Commodities	278,250.00
Commodities and other	105148779A	S	025347956.01	79011061	CC - NYK - Commodities	1,224,300.00
Commodities and other	108725350A	S	025269952.01	79011330	CC - LDN - Commodities	14,030,000.00
Commodities and other	105148803A	S	025431479.01	79011023	CC - NYK - Commodities	6,174,000.00
Commodities and other	105148802A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	105198718A	B	025240870.01	79014080	CC - NYK - Commodities	36,000,000.00
Commodities and other	105148724A	S	025336967.01	79097008	CC - NYK - Commodities	4,671,907.69
Commodities and other	105146683A	B	025240870.01	79014080	CC - NYK - Commodities	18,000,000.00
Commodities and other	109736854A	S	025323932.01	79011061	CC - NYK - Commodities	1,278,675.62
Commodities and other	105184232A	B	025240870.01	79014080	CC - NYK - Commodities	18,000,000.00
Commodities and other	108769877A	B	025345315.01	79011003	CC - NYK - Commodities	2,231,787.00
Commodities and other	105188329A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105188476A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105190093A	B	025808007.01	79011023	CC - NYK - Commodities	761,250.00
Commodities and other	105188286A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105194706A	B	025240870.01	79014080	CC - NYK - Commodities	18,000,000.00
Commodities and other	105195195A	B	025808007.01	79011003	CC - NYK - Commodities	761,250.00
Commodities and other	105195175A	B	025808007.01	79011023	CC - NYK - Commodities	761,250.00
Commodities and other	105195935A	S	025947037.01	79011061	CC - NYK - Commodities	1,558,200.00
Commodities and other	105198037A	S	025275892.01	79011061	CC - NYK - Commodities	3,250,000.00
Commodities and other	105198172A	S	025275892.01	79011061	CC - NYK - Commodities	183,000.00
Commodities and other	105198581A	B	025318577.01	79900068	CC - NYK - Commodities	1,800,184.62
Commodities and other	105202957A	B	025337866.01	79091013	CC - NYK - Commodities	23,776,788.25
Commodities and other	105199529A	B	025286311.01	79014679	CC - NYK - Commodities	1,753,750.00
Commodities and other	105199531A	S	025286311.01	79014679	CC - NYK - Commodities	1,753,750.00
Commodities and other	105199893A	S	025277625.01	79010082	CC - NYK - Commodities	1,050,107.69
Commodities and other	109736868A	S	025947037.01	79011061	CC - NYK - Commodities	222,600.00
Commodities and other	105201666A	S	025947037.01	79011061	CC - NYK - Commodities	667,800.00
Commodities and other	105201884A	S	025240870.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109736961A	S	025273574.01	79011061	CC - NYK - Commodities	222,600.00
Commodities and other	105223340A	S	025273574.01	79011061	CC - NYK - Commodities	556,500.00
Commodities and other	105226665A	B	025807140.01	79014082	CC - NYK - Commodities	5,769,750.00
Commodities and other	105231361A	S	025225665.01	79011061	CC - NYK - Commodities	779,100.00
Commodities and other	105227953A	S	025225665.01	79011330	CC - LDN - Commodities	1,531,898.60

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105233202A	B	025807140.01	79014082	CC - NYK - Commodities	5,769,750.00
Commodities and other	105233083A	S	025327214.01	79014080	CC - NYK - Commodities	1,651,990.00
Commodities and other	105233100A	S	025327214.01	79014080	CC - NYK - Commodities	2,957,595.00
Commodities and other	105233633A	S	025338674.01	79010151	CC - NYK - Commodities	22,750,000.00
Commodities and other	105233877A	B	025240870.01	79014080	CC - NYK - Commodities	18,000,000.00
Commodities and other	105234221A	B	025338674.01	79010151	CC - NYK - Commodities	4,930,625.00
Commodities and other	105234900A	B	025240870.01	79014080	CC - NYK - Commodities	17,100,000.00
Commodities and other	108770988A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	105236345A	B	025318577.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	105236440A	B	025327214.01	79019983	CC - NYK - Commodities	11,344,200.00
Commodities and other	109736991A	S	025225665.01	79011061	CC - NYK - Commodities	1,224,300.00
Commodities and other	105237206A	B	025240870.01	79014080	CC - NYK - Commodities	18,000,000.00
Commodities and other	105237254A	B	025240870.01	79014080	CC - NYK - Commodities	17,100,000.00
Commodities and other	105238152A	S	025431479.01	79011023	CC - NYK - Commodities	6,674,220.00
Commodities and other	105238189A	S	025431479.01	79011023	CC - NYK - Commodities	5,985,000.00
Commodities and other	108769773A	S	025226002.01	79019980	CC - NYK - Commodities	42,421.20
Commodities and other	105239656A	B	025240870.01	79014080	CC - NYK - Commodities	17,100,000.00
Commodities and other	105240437A	B	025341520.01	79014663	CC - NYK - Commodities	2.10
Commodities and other	105240453A	B	025341520.01	79014685	CC - NYK - Commodities	2.10
Commodities and other	105240458A	B	025341520.01	79014684	CC - NYK - Commodities	2.10
Commodities and other	109736999A	S	025323932.01	79011061	CC - NYK - Commodities	639,346.16
Commodities and other	108770867A	S	025336850.01	79019983	CC - NYK - Commodities	841,417.50
Commodities and other	105279386A	B	025807140.01	79014082	CC - NYK - Commodities	5,769,750.00
Commodities and other	105279884A	B	025240870.01	79014080	CC - NYK - Commodities	36,000,000.00
Commodities and other	108723978A	S	025225665.01	79011330	CC - LDN - Commodities	3,750,706.83
Commodities and other	105286299A	B	025808007.01	79011023	CC - NYK - Commodities	761,250.00
Commodities and other	105286316A	B	025808007.01	79011023	CC - NYK - Commodities	761,250.00
Commodities and other	105285333A	S	025225871.01	79010152	CC - NYK - Commodities	11,877,000.00
Commodities and other	105285358A	S	025233792.01	79010152	CC - NYK - Commodities	11,877,000.00
Commodities and other	108770938A	S	025336850.01	79019983	CC - NYK - Commodities	2,524,252.50
Commodities and other	105286162A	B	025938267.01	79011061	CC - NYK - Commodities	2,782,500.00
Commodities and other	105289320A	B	025318577.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	105339020A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	105339021A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	105339022A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	105339023A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	105339024A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	105339025A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	105339026A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	105339027A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	105339028A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	105339029A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	105339030A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	105339031A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109737012A	S	025225665.01	79011061	CC - NYK - Commodities	7,345,800.00
Commodities and other	105355566A	B	025337866.01	79091013	CC - NYK - Commodities	22,624,636.52
Commodities and other	105338198A	S	025217464.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	105354534A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105339253A	S	025294620.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	105340083A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105342998A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105343411A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105343990A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105345617A	B	025807140.01	79014081	CC - NYK - Commodities	6,154,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105347812A	B	025807140.01	79014081	CC - NYK - Commodities	6,154,400.00
Commodities and other	105346102A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105346680A	B	025807140.01	79014081	CC - NYK - Commodities	6,154,400.00
Commodities and other	105348054A	B	025807140.01	79014081	CC - NYK - Commodities	6,154,400.00
Commodities and other	105347313A	B	025807140.01	79014081	CC - NYK - Commodities	6,154,400.00
Commodities and other	105347372A	B	025807140.01	79014081	CC - NYK - Commodities	6,154,400.00
Commodities and other	105348667A	S	025932237.01	79096107	CC - LDN - Commodities	2,963,594.88
Commodities and other	105350670A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	105350695A	B	025312521.01	79011227	CC - LDN - Commodities	20,165,924.25
Commodities and other	108899910A	B	025431263.01	79010151	CC - NYK - Commodities	1,162,071.02
Commodities and other	105353446A	B	025232554.01	79011394	CC - NYK - Commodities	1,281,962.50
Commodities and other	105353859A	S	025272816.01	79014006	CC - NYK - Commodities	528,000,000.00
Commodities and other	105355334A	S	025944992.01	79014080	CC - NYK - Commodities	3,900,000.00
Commodities and other	105372209A	B	025233511.01	79011751	CC - NYK - Commodities	12,191,375.00
Commodities and other	105372212A	S	025233511.01	79011751	CC - NYK - Commodities	7,314,825.00
Commodities and other	105372222A	S	025233511.01	79011751	CC - NYK - Commodities	4,876,550.00
Commodities and other	105389006A	B	025807140.01	79014081	CC - NYK - Commodities	5,712,052.50
Commodities and other	105382887A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	105395863A	B	025226895.01	79014080	CC - NYK - Commodities	32,580,000.00
Commodities and other	105394323A	S	025260951.01	79010460	CC - NYK - Commodities	1,310,137.50
Commodities and other	105394334A	S	025260951.01	79010460	CC - NYK - Commodities	1,310,137.50
Commodities and other	105394348A	S	025260951.01	79010460	CC - NYK - Commodities	1,310,137.50
Commodities and other	105394345A	S	025260951.01	79010461	CC - NYK - Commodities	695,640.00
Commodities and other	105391162A	B	025313016.01	79092015	CC - LDN - Commodities	126,843,396.90
Commodities and other	105391789A	B	025316522.01	79011330	CC - LDN - Commodities	20,691,963.96
Commodities and other	105392402A	B	025316522.01	79011330	CC - LDN - Commodities	3,794,514.88
Commodities and other	105391331A	S	025316522.01	79011330	CC - LDN - Commodities	237,157.18
Commodities and other	105391447A	S	025316522.01	79011330	CC - LDN - Commodities	3,557,357.70
Commodities and other	105394661A	B	025318577.01	79011601	CC - NYK - Commodities	1,656,000.00
Commodities and other	105394673A	S	025318577.01	79011601	CC - NYK - Commodities	1,656,000.00
Commodities and other	108682063A	S	025944992.01	79014080	CC - NYK - Commodities	650,000.00
Commodities and other	105395553A	S	025944992.01	79011061	CC - NYK - Commodities	3,339,000.00
Commodities and other	105397840A	B	025260951.01	79011394	CC - NYK - Commodities	395,250.00
Commodities and other	105397922A	B	025260951.01	79011394	CC - NYK - Commodities	406,875.00
Commodities and other	105397934A	B	025260951.01	79011394	CC - NYK - Commodities	371,250.00
Commodities and other	105397997A	B	025260951.01	79011394	CC - NYK - Commodities	394,087.50
Commodities and other	105398177A	B	025260951.01	79011397	CC - NYK - Commodities	148,412.50
Commodities and other	108770985A	B	025337825.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	105421141A	B	025233511.01	79011751	CC - NYK - Commodities	9,265,445.00
Commodities and other	105421155A	S	025233511.01	79011751	CC - NYK - Commodities	9,265,445.00
Commodities and other	105425889A	S	025233651.01	79019983	CC - NYK - Commodities	54,390.00
Commodities and other	108813139A	S	025231192.01	79011397	CC - NYK - Commodities	4,050,000.00
Commodities and other	105429844A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105430985A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105434647A	B	025231408.01	79011532	CC - NYK - Commodities	23,762,550.00
Commodities and other	105438010A	S	025316522.01	79016189	CC - LDN - Commodities	2,434,043.88
Commodities and other	105436252A	B	025802190.01	79097008	CC - NYK - Commodities	1,971,630.77
Commodities and other	105436775A	S	025233370.01	79011397	CC - NYK - Commodities	7,360,000.00
Commodities and other	105484897A	S	025284100.01	79011397	CC - NYK - Commodities	7,360,000.00
Commodities and other	105438887A	S	025318577.01	79097008	CC - NYK - Commodities	1,990,382.69
Commodities and other	105443439A	B	025316522.01	79011532	CC - NYK - Commodities	103,989.60
Commodities and other	105446350A	B	025316522.01	79011532	CC - NYK - Commodities	122,737.73
Commodities and other	105444101A	B	025316522.01	79011532	CC - NYK - Commodities	165,983.40
Commodities and other	105440764A	B	025248154.01	79011751	CC - NYK - Commodities	5,261,250.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105446153A	S	025316522.01	79011532	CC - NYK - Commodities	181,863.00
Commodities and other	105446160A	S	025316522.01	79011532	CC - NYK - Commodities	170,089.50
Commodities and other	105443311A	S	025316522.01	79011532	CC - NYK - Commodities	139,027.50
Commodities and other	105444559A	S	025316522.01	79011532	CC - NYK - Commodities	815,718.40
Commodities and other	105444562A	S	025316522.01	79011532	CC - NYK - Commodities	939,646.40
Commodities and other	105444564A	B	025316522.01	79011532	CC - NYK - Commodities	156,116.80
Commodities and other	105441695A	B	025318577.01	79900015	CC - NYK - Commodities	618,707.69
Commodities and other	105441697A	S	025318577.01	79900015	CC - NYK - Commodities	942,953.85
Commodities and other	105442083A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	105443411A	B	025272311.01	79011532	CC - NYK - Commodities	9,277,570.00
Commodities and other	105441947A	S	025289950.01	79011608	CC - NYK - Commodities	1,217,413.00
Commodities and other	105441955A	B	025289950.01	79011608	CC - NYK - Commodities	1,217,413.00
Commodities and other	109736883A	S	025323932.01	79011061	CC - NYK - Commodities	1,278,675.62
Commodities and other	105444777A	B	025431263.01	79010606	CC - NYK - Commodities	13,682,449.08
Commodities and other	105444563A	B	025316522.01	79011532	CC - NYK - Commodities	335,428.80
Commodities and other	105444561A	B	025316522.01	79011532	CC - NYK - Commodities	356,876.80
Commodities and other	105444748A	S	025431263.01	79010606	CC - NYK - Commodities	12,699,250.09
Commodities and other	105481269A	S	025225665.01	79011330	CC - LDN - Commodities	1,339,072.20
Commodities and other	105484709A	B	025226895.01	79014080	CC - NYK - Commodities	32,652,400.00
Commodities and other	105473971A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105474598A	B	025807140.01	79014082	CC - NYK - Commodities	5,769,750.00
Commodities and other	105480493A	S	025231713.01	79011330	CC - LDN - Commodities	2,134,500.00
Commodities and other	105478323A	S	025231713.01	79011330	CC - LDN - Commodities	1,778,750.00
Commodities and other	105480507A	S	025231713.01	79011330	CC - LDN - Commodities	1,423,000.00
Commodities and other	105478055A	S	025240870.01	79011003	CC - NYK - Commodities	53,393,760.00
Commodities and other	105479091A	S	025240870.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	105479813A	S	025231713.01	79011061	CC - NYK - Commodities	2,504,250.00
Commodities and other	108723998A	S	025241514.01	79011330	CC - LDN - Commodities	21,645,000.00
Commodities and other	105482985A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108813991A	S	025314287.01	79010606	CC - NYK - Commodities	559,164.63
Commodities and other	109736688A	S	025938291.01	79011061	CC - NYK - Commodities	15,915,900.00
Commodities and other	105483701A	S	025938291.01	79011061	CC - NYK - Commodities	10,684,800.00
Commodities and other	105484480A	S	025323908.01	79011003	CC - NYK - Commodities	7,820,064.00
Commodities and other	105507962A	B	025935909.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	105507963A	S	025935909.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	108682083A	S	025940271.01	79014080	CC - NYK - Commodities	2,252,820.81
Commodities and other	105521641A	S	025940271.01	79014080	CC - NYK - Commodities	6,669,535.28
Commodities and other	105516424A	B	025231713.01	79011061	CC - NYK - Commodities	1,725,150.00
Commodities and other	105516433A	B	025231713.01	79011061	CC - NYK - Commodities	834,750.00
Commodities and other	105517725A	S	025807975.01	79014080	CC - NYK - Commodities	4,744,400.00
Commodities and other	108771030A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	105519541A	S	025265695.01	79011920	CC - NYK - Commodities	15,000,000.00
Commodities and other	105519574A	B	025265695.01	79011920	CC - NYK - Commodities	15,000,000.00
Commodities and other	108769767A	S	025226002.01	79019980	CC - NYK - Commodities	21,320.25
Commodities and other	105523168A	S	025284498.01	79097008	CC - NYK - Commodities	1,249,413.85
Commodities and other	105525186A	B	025232554.01	79010151	CC - NYK - Commodities	2,386,020.00
Commodities and other	105571707A	B	025308040.01	79011394	CC - NYK - Commodities	2,996,000.00
Commodities and other	105571718A	B	025308040.01	79010152	CC - NYK - Commodities	1,205,890.00
Commodities and other	105567237A	S	025240870.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	105574068A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105574353A	B	025807140.01	79014082	CC - NYK - Commodities	5,769,750.00
Commodities and other	105575694A	B	025807140.01	79014081	CC - NYK - Commodities	5,750,517.50
Commodities and other	105575703A	B	025807140.01	79014081	CC - NYK - Commodities	5,750,517.50
Commodities and other	105574661A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105574688A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105578562A	S	025260951.01	79010152	CC - NYK - Commodities	776,250.00
Commodities and other	108824960A	B	025271495.01	79019983	CC - NYK - Commodities	271,950.00
Commodities and other	108627310A	S	025271495.01	79019983	CC - NYK - Commodities	226,176.00
Commodities and other	105578277A	B	025272311.01	79011532	CC - NYK - Commodities	5,727,215.00
Commodities and other	105606982A	B	025272311.01	79011532	CC - NYK - Commodities	11,454,430.00
Commodities and other	105607120A	B	025341538.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	105607127A	S	025341538.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	105613137A	S	025240870.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	105612952A	S	025269952.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	105613243A	S	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	109737015A	B	025227661.01	79011061	CC - NYK - Commodities	37,174,200.00
Commodities and other	105629118A	S	025348699.01	79011061	CC - NYK - Commodities	2,381,820.00
Commodities and other	105616283A	S	025348749.01	79011061	CC - NYK - Commodities	595,455.00
Commodities and other	109737024A	B	025227661.01	79011061	CC - NYK - Commodities	37,174,200.00
Commodities and other	105618172A	S	025938291.01	79011061	CC - NYK - Commodities	33,390,000.00
Commodities and other	105618216A	S	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	105619413A	S	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	105620433A	S	025217464.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	105628132A	S	025258443.01	79011394	CC - NYK - Commodities	304,187.50
Commodities and other	105628146A	S	025258443.01	79010152	CC - NYK - Commodities	261,468.75
Commodities and other	105628161A	S	025258443.01	79010152	CC - NYK - Commodities	284,909.38
Commodities and other	105629140A	S	025258443.01	79010152	CC - NYK - Commodities	294,306.25
Commodities and other	105628185A	S	025258443.01	79010152	CC - NYK - Commodities	266,350.00
Commodities and other	105628195A	S	025258443.01	79010152	CC - NYK - Commodities	289,850.00
Commodities and other	105623098A	B	025226895.01	79014080	CC - NYK - Commodities	32,616,200.00
Commodities and other	105623111A	B	025226895.01	79014080	CC - NYK - Commodities	32,634,300.00
Commodities and other	105623128A	B	025226895.01	79014080	CC - NYK - Commodities	32,652,400.00
Commodities and other	105626089A	B	025226895.01	79014080	CC - NYK - Commodities	32,688,600.00
Commodities and other	105624077A	S	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	105625686A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105625743A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105625775A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105625786A	B	025807140.01	79014081	CC - NYK - Commodities	5,769,750.00
Commodities and other	105667179A	B	025807140.01	79014081	CC - NYK - Commodities	5,750,517.50
Commodities and other	105667188A	B	025807140.01	79014081	CC - NYK - Commodities	5,750,517.50
Commodities and other	105667196A	B	025807140.01	79014081	CC - NYK - Commodities	5,731,285.00
Commodities and other	105667199A	B	025807140.01	79014081	CC - NYK - Commodities	5,731,285.00
Commodities and other	105660941A	B	025297367.01	79010151	CC - NYK - Commodities	1,430,800.00
Commodities and other	105667211A	B	025807140.01	79014081	CC - NYK - Commodities	5,731,285.00
Commodities and other	105660981A	B	025297367.01	79010460	CC - NYK - Commodities	614,880.00
Commodities and other	108724207A	S	025225665.01	79011330	CC - LDN - Commodities	1,637,547.77
Commodities and other	108724218A	S	025225665.01	79011330	CC - LDN - Commodities	1,643,568.16
Commodities and other	105664359A	S	025807975.01	79014080	CC - NYK - Commodities	5,556,600.00
Commodities and other	105669048A	B	025802190.01	79097008	CC - NYK - Commodities	3,428,923.08
Commodities and other	105667716A	B	025802190.01	79097008	CC - NYK - Commodities	4,543,323.08
Commodities and other	108770873A	B	025337825.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	105670760A	S	025944992.01	79014080	CC - NYK - Commodities	7,800,000.00
Commodities and other	105670004A	S	025333287.01	79014679	CC - NYK - Commodities	142,700.00
Commodities and other	105670187A	S	025938291.01	79011061	CC - NYK - Commodities	33,390,000.00
Commodities and other	105672801A	S	025277971.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	105672803A	B	025277971.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	105701425A	B	025802190.01	79097008	CC - NYK - Commodities	5,786,307.69
Commodities and other	105702295A	S	025234584.01	79011003	CC - NYK - Commodities	77,584,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108762467A	B	025948779.01	79014679	CC - NYK - Commodities	1,753,750.00
Commodities and other	105705262A	S	025940677.01	79014692	CC - NYK - Commodities	341,248.00
Commodities and other	105706175A	S	025225509.01	79011061	CC - NYK - Commodities	1,391,250.00
Commodities and other	105706189A	S	025319237.01	79010076	CC - NYK - Commodities	8,227,600.00
Commodities and other	105706207A	S	025319237.01	79010076	CC - NYK - Commodities	8,227,600.00
Commodities and other	105732431A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	105735107A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108825227A	S	025323445.01	79011003	CC - NYK - Commodities	3,884,517.00
Commodities and other	105737065A	S	025323445.01	79011003	CC - NYK - Commodities	11,653,551.00
Commodities and other	108763724A	S	025226648.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	105739219A	B	025226648.01	79011751	CC - NYK - Commodities	20,086,083.00
Commodities and other	108763481A	S	025943176.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	105739650A	B	025943176.01	79011751	CC - NYK - Commodities	13,390,722.00
Commodities and other	109736893A	B	025227661.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	109736907A	B	025227661.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	105740338A	S	025348699.01	79011061	CC - NYK - Commodities	2,381,820.00
Commodities and other	105740341A	S	025348749.01	79011061	CC - NYK - Commodities	595,455.00
Commodities and other	105740648A	S	025232026.01	79011532	CC - NYK - Commodities	23,198,926.80
Commodities and other	105750213A	B	025807140.01	79016865	CC - SI - Commodities	1,423,391.90
Commodities and other	108771021A	S	025233792.01	79019983	CC - NYK - Commodities	346,320.00
Commodities and other	105750228A	S	025807140.01	79016865	CC - SI - Commodities	2,451,397.16
Commodities and other	105741955A	B	025227661.01	79011532	CC - NYK - Commodities	23,818,200.00
Commodities and other	105768672A	S	025231192.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	109736930A	B	025227661.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	105773845A	B	025336371.01	79011003	CC - NYK - Commodities	7,941,679.20
Commodities and other	105773886A	S	025336371.01	79011003	CC - NYK - Commodities	7,301,120.00
Commodities and other	105785314A	B	025940677.01	79014082	CC - NYK - Commodities	111,104.00
Commodities and other	105774601A	B	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	105774680A	S	025261017.01	79011061	CC - NYK - Commodities	5,954,550.00
Commodities and other	105776719A	S	025233511.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	105776720A	B	025233511.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108770825A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	105780803A	S	025260951.01	79010460	CC - NYK - Commodities	1,267,875.00
Commodities and other	105784033A	S	025260951.01	79010461	CC - NYK - Commodities	1,310,137.50
Commodities and other	105784018A	S	025260951.01	79010461	CC - NYK - Commodities	1,346,400.00
Commodities and other	105780456A	S	025260951.01	79011394	CC - NYK - Commodities	777,375.00
Commodities and other	105780530A	S	025260951.01	79011394	CC - NYK - Commodities	798,637.50
Commodities and other	105780551A	S	025260951.01	79011394	CC - NYK - Commodities	816,075.00
Commodities and other	105780570A	S	025260951.01	79011394	CC - NYK - Commodities	826,537.50
Commodities and other	105780574A	S	025260951.01	79011394	CC - NYK - Commodities	786,375.00
Commodities and other	105780593A	S	025260951.01	79011394	CC - NYK - Commodities	803,287.50
Commodities and other	105780734A	S	025260951.01	79011397	CC - NYK - Commodities	1,468,625.00
Commodities and other	105780787A	S	025260951.01	79011397	CC - NYK - Commodities	860,625.00
Commodities and other	105777871A	S	025233511.01	79014679	CC - NYK - Commodities	22,317,870.00
Commodities and other	105777872A	B	025233511.01	79014679	CC - NYK - Commodities	22,317,870.00
Commodities and other	105777923A	S	025233511.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	105777924A	B	025233511.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	105778702A	S	025233511.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	105778703A	B	025233511.01	79011330	CC - LDN - Commodities	6,695,361.00
Commodities and other	105779083A	S	025217464.01	79011917	CC - NYK - Commodities	20,000,000.00
Commodities and other	105779092A	S	025217464.01	79011917	CC - NYK - Commodities	20,000,000.00
Commodities and other	109737031A	B	025227661.01	79011061	CC - NYK - Commodities	37,174,200.00
Commodities and other	109738023A	B	025225871.01	79010151	CC - NYK - Commodities	6,886,687.50
Commodities and other	105781299A	S	025289950.01	79011608	CC - NYK - Commodities	537,056.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	105782833A	S	025277831.01	79097008	CC - NYK - Commodities	46,234,338.46
Commodities and other	105782870A	S	025277831.01	79097008	CC - NYK - Commodities	46,234,338.46
Commodities and other	105784521A	B	025272311.01	79011532	CC - NYK - Commodities	9,277,570.00
Commodities and other	105812451A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	105827591A	S	025314444.01	79099889	CC - LDN - Commodities	304,734.89
Commodities and other	105827592A	S	025314444.01	79099889	CC - LDN - Commodities	67,718.86
Commodities and other	105827593A	S	025314444.01	79099889	CC - LDN - Commodities	321,664.60
Commodities and other	105827594A	S	025314444.01	79099889	CC - LDN - Commodities	67,718.86
Commodities and other	105827595A	S	025314444.01	79099889	CC - LDN - Commodities	287,805.17
Commodities and other	105827599A	S	025314444.01	79099889	CC - LDN - Commodities	304,734.89
Commodities and other	105816680A	S	025431479.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	105819791A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	105820397A	B	025240870.01	79014080	CC - NYK - Commodities	20,700,000.00
Commodities and other	105821746A	B	025240870.01	79014080	CC - NYK - Commodities	21,000,000.00
Commodities and other	105842670A	S	025807140.01	79016865	CC - SI - Commodities	5,140,026.31
Commodities and other	105842839A	S	025807140.01	79016865	CC - SI - Commodities	11,466,212.53
Commodities and other	105842945A	B	025807140.01	79016865	CC - SI - Commodities	4,270,175.70
Commodities and other	105842968A	B	025807140.01	79016865	CC - SI - Commodities	2,451,397.16
Commodities and other	105842923A	S	025807140.01	79016865	CC - SI - Commodities	5,140,026.31
Commodities and other	105842976A	B	025807140.01	79016865	CC - SI - Commodities	1,423,391.90
Commodities and other	105842912A	S	025807140.01	79016865	CC - SI - Commodities	1,423,391.90
Commodities and other	105842989A	B	025807140.01	79016865	CC - SI - Commodities	2,688,629.15
Commodities and other	108770876A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	108770769A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	105882610A	B	025802190.01	79097008	CC - NYK - Commodities	2,957,446.15
Commodities and other	105882650A	B	025802190.01	79097008	CC - NYK - Commodities	3,021,738.46
Commodities and other	105880770A	S	025258443.01	79010460	CC - NYK - Commodities	218,356.25
Commodities and other	105880797A	S	025258443.01	79010606	CC - NYK - Commodities	203,205.00
Commodities and other	105921626A	S	025258443.01	79010606	CC - NYK - Commodities	196,650.00
Commodities and other	105891653A	S	025258443.01	79010152	CC - NYK - Commodities	272,800.00
Commodities and other	105891657A	S	025258443.01	79010152	CC - NYK - Commodities	266,437.50
Commodities and other	105891663A	S	025258443.01	79010152	CC - NYK - Commodities	274,737.50
Commodities and other	105891667A	S	025258443.01	79010152	CC - NYK - Commodities	277,837.50
Commodities and other	105891671A	S	025258443.01	79010152	CC - NYK - Commodities	271,500.00
Commodities and other	109676158A	S	025431818.01	79011061	CC - NYK - Commodities	780,000.00
Commodities and other	105888564A	B	025431602.01	79011061	CC - NYK - Commodities	778,053.78
Commodities and other	105888575A	B	025431792.01	79011061	CC - NYK - Commodities	5,876,139.15
Commodities and other	105888580A	B	025431784.01	79011061	CC - NYK - Commodities	474,572.07
Commodities and other	105919387A	S	025942202.01	79011003	CC - NYK - Commodities	638,001.00
Commodities and other	108770831A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	105928110A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	105931687A	S	025225780.01	79011059	CC - NYK - Commodities	1,252,125.00
Commodities and other	105932065A	B	025225764.01	79014080	CC - NYK - Commodities	3,968,000.00
Commodities and other	105932189A	B	025225764.01	79014080	CC - NYK - Commodities	3,968,000.00
Commodities and other	105932314A	B	025225764.01	79014080	CC - NYK - Commodities	3,968,000.00
Commodities and other	108627315A	S	025271495.01	79019983	CC - NYK - Commodities	289,664.00
Commodities and other	108825230A	B	025271495.01	79019983	CC - NYK - Commodities	327,600.00
Commodities and other	105955485A	S	025807140.01	79016865	CC - SI - Commodities	2,846,783.80
Commodities and other	105938547A	S	025807322.01	79017908	CC - NYK - Commodities	4,200,000.00
Commodities and other	105939034A	B	025933136.01	79010151	CC - NYK - Commodities	929,355.00
Commodities and other	105940839A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	105943028A	B	025808007.01	79011023	CC - NYK - Commodities	913,500.00
Commodities and other	105984153A	B	025267394.01	79011061	CC - NYK - Commodities	42,369,200.00
Commodities and other	105985821A	B	025267394.01	79011061	CC - NYK - Commodities	31,776,900.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108769761A	S	025226002.01	79019980	CC - NYK - Commodities	38,707.85
Commodities and other	105992682A	S	025341538.01	79011608	CC - NYK - Commodities	495,744.00
Commodities and other	105992684A	B	025341538.01	79011608	CC - NYK - Commodities	495,744.00
Commodities and other	105992808A	B	025802190.01	79097008	CC - NYK - Commodities	2,786,000.00
Commodities and other	105996849A	B	025277625.01	79010076	CC - NYK - Commodities	942,953.85
Commodities and other	105996851A	S	025277625.01	79010076	CC - NYK - Commodities	776,430.77
Commodities and other	105999489A	S	025240870.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	106000707A	S	025248154.01	79011751	CC - NYK - Commodities	7,015,000.00
Commodities and other	106001073A	S	025240870.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	109737034A	S	025938291.01	79011061	CC - NYK - Commodities	97,944,000.00
Commodities and other	106059897A	B	025337866.01	79091013	CC - NYK - Commodities	23,405,283.19
Commodities and other	108770785A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	106050298A	B	025308040.01	79011532	CC - NYK - Commodities	1,190,910.00
Commodities and other	106052092A	B	025431784.01	79011061	CC - NYK - Commodities	339,214.58
Commodities and other	106053219A	S	025277625.01	79900015	CC - NYK - Commodities	705,846.15
Commodities and other	106055428A	S	025431818.01	79011061	CC - NYK - Commodities	70,000.00
Commodities and other	106057394A	B	025431602.01	79011061	CC - NYK - Commodities	554,524.43
Commodities and other	106057391A	B	025431792.01	79011061	CC - NYK - Commodities	4,184,323.50
Commodities and other	106057383A	S	025318577.01	79900015	CC - NYK - Commodities	1,714,461.54
Commodities and other	106057386A	S	025318577.01	79900015	CC - NYK - Commodities	1,714,461.54
Commodities and other	106057406A	S	025248154.01	79011751	CC - NYK - Commodities	15,994,200.00
Commodities and other	108627360A	B	025315193.01	79011003	CC - NYK - Commodities	444,948.00
Commodities and other	108627326A	B	025315193.01	79017908	CC - NYK - Commodities	444,948.00
Commodities and other	108682222A	B	025315193.01	79014007	CC - NYK - Commodities	190,464.00
Commodities and other	108770879A	S	025315193.01	79019983	CC - NYK - Commodities	788,655.00
Commodities and other	108682242A	B	025315193.01	79014007	CC - NYK - Commodities	613,800.00
Commodities and other	108682245A	B	025315193.01	79014032	CC - NYK - Commodities	2,170,000.00
Commodities and other	108682175A	B	025315193.01	79014007	CC - NYK - Commodities	421,600.00
Commodities and other	108682190A	B	025315193.01	79014007	CC - NYK - Commodities	689,003.52
Commodities and other	106058466A	S	025240870.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	106058498A	S	025269952.01	79011751	CC - NYK - Commodities	26,727,150.00
Commodities and other	106061066A	S	025285826.01	79010076	CC - NYK - Commodities	4,499,769.23
Commodities and other	108682214A	B	025315193.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	108627321A	S	025315193.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	108682195A	B	025315193.01	79014007	CC - NYK - Commodities	996,761.60
Commodities and other	106087945A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	106098338A	S	025240870.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108724360A	S	025225665.01	79011330	CC - LDN - Commodities	2,576,729.57
Commodities and other	106103986A	B	025267394.01	79011061	CC - NYK - Commodities	21,184,600.00
Commodities and other	106105606A	S	025318577.01	79900015	CC - NYK - Commodities	857,230.77
Commodities and other	106113399A	S	025935529.01	79090018	CC - LDN - Commodities	600,047.50
Commodities and other	106113400A	S	025935529.01	79090018	CC - LDN - Commodities	840,066.50
Commodities and other	106113401A	S	025935529.01	79090018	CC - LDN - Commodities	720,057.00
Commodities and other	106113402A	S	025935529.01	79090018	CC - LDN - Commodities	480,038.00
Commodities and other	106113403A	S	025935529.01	79090018	CC - LDN - Commodities	960,076.00
Commodities and other	106113404A	S	025935529.01	79090018	CC - LDN - Commodities	1,020,080.75
Commodities and other	106110733A	S	025935529.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	106110734A	S	025935529.01	79090023	CC - LDN - Commodities	550,542.45
Commodities and other	106110735A	S	025935529.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	106110736A	S	025935529.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	106110737A	S	025935529.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	106110738A	S	025935529.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	106111059A	B	025226051.01	79014080	CC - NYK - Commodities	70,272,000.00
Commodities and other	106111096A	B	025226051.01	79014080	CC - NYK - Commodities	65,700,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109676194A	S	025431818.01	79011061	CC - NYK - Commodities	3,575,000.00
Commodities and other	108603955A	S	025271495.01	79014692	CC - NYK - Commodities	396,800.00
Commodities and other	106115386A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	108610178A	S	025225657.01	79010999	CC - NYK - Commodities	39,680,000.00
Commodities and other	106207623A	S	025261017.01	79011061	CC - NYK - Commodities	5,119,800.00
Commodities and other	106207785A	B	025626961.01	79411001	CC - NYK - Commodities	9,753,100.00
Commodities and other	106213811A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	106213062A	B	025289976.01	79011061	CC - NYK - Commodities	13,912,500.00
Commodities and other	106213038A	S	025289976.01	79011061	CC - NYK - Commodities	13,912,500.00
Commodities and other	106212919A	S	025289976.01	79011061	CC - NYK - Commodities	13,912,500.00
Commodities and other	106213143A	S	025257981.01	79011730	CC - NYK - Commodities	417,375.00
Commodities and other	106213484A	S	025257981.01	79097162	CC - NYK - Commodities	431,287.50
Commodities and other	106213485A	B	025257981.01	79097162	CC - NYK - Commodities	431,287.50
Commodities and other	106213837A	B	025228073.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	106213858A	S	025228073.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	108770772A	S	025336850.01	79019983	CC - NYK - Commodities	1,682,835.00
Commodities and other	106217796A	B	025335712.01	79014747	CC - NYK - Commodities	12,537,000.00
Commodities and other	106219007A	B	025231192.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	106219061A	S	025231192.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	106224132A	S	025231192.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	106227160A	B	025269952.01	79014679	CC - NYK - Commodities	7,314,825.00
Commodities and other	106227617A	B	025234691.01	79011751	CC - NYK - Commodities	10,898,577.60
Commodities and other	106227756A	S	025231192.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	106228748A	B	025257981.01	79011730	CC - NYK - Commodities	431,287.50
Commodities and other	106228749A	S	025257981.01	79011730	CC - NYK - Commodities	431,287.50
Commodities and other	106229079A	S	025289950.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	106230785A	B	025936030.01	79019983	CC - NYK - Commodities	777,000.00
Commodities and other	106230856A	B	025936030.01	79019983	CC - NYK - Commodities	1,554,000.00
Commodities and other	106231056A	B	025936030.01	79019983	CC - NYK - Commodities	210,600.00
Commodities and other	106231075A	B	025936030.01	79019983	CC - NYK - Commodities	421,200.00
Commodities and other	106231253A	B	025936030.01	79019983	CC - NYK - Commodities	374,400.00
Commodities and other	106231323A	B	025936030.01	79019983	CC - NYK - Commodities	748,800.00
Commodities and other	108815956A	S	025232836.01	79011394	CC - NYK - Commodities	9,000,000.00
Commodities and other	108816732A	B	025232836.01	79010151	CC - NYK - Commodities	2,366,700.00
Commodities and other	106231623A	S	025240870.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	106238071A	S	025809302.01	79093125	CC - LDN - Commodities	232,690.67
Commodities and other	106238072A	S	025809302.01	79093125	CC - LDN - Commodities	261,228.21
Commodities and other	106238073A	S	025809302.01	79093125	CC - LDN - Commodities	232,690.67
Commodities and other	106238074A	S	025809302.01	79093125	CC - LDN - Commodities	171,225.21
Commodities and other	106238075A	S	025809302.01	79093125	CC - LDN - Commodities	261,228.21
Commodities and other	106238076A	S	025809302.01	79093125	CC - LDN - Commodities	171,225.21
Commodities and other	106238077A	S	025809302.01	79093125	CC - LDN - Commodities	261,228.21
Commodities and other	106238079A	S	025809302.01	79093125	CC - LDN - Commodities	83,417.41
Commodities and other	106238080A	S	025809302.01	79093125	CC - LDN - Commodities	171,225.21
Commodities and other	106238082A	S	025809302.01	79093125	CC - LDN - Commodities	261,228.21
Commodities and other	109693327A	S	025802471.01	79017908	CC - NYK - Commodities	148,050.00
Commodities and other	106283713A	S	026640995.01	76078401	CC - LDN - Commodities	15,455.00
Commodities and other	106283758A	S	026019398.01	76078401	CC - LDN - Commodities	3,015.00
Commodities and other	106283787A	S	026019356.01	76078401	CC - LDN - Commodities	2,553.00
Commodities and other	106289920A	S	026027896.01	76078401	CC - LDN - Commodities	1,275.00
Commodities and other	106289940A	S	026027896.01	76078401	CC - LDN - Commodities	1,275.00
Commodities and other	106283912A	S	026019356.01	76078401	CC - LDN - Commodities	2,553.00
Commodities and other	106283904A	S	026019398.01	76078401	CC - LDN - Commodities	3,015.00
Commodities and other	106283865A	S	026640995.01	76078401	CC - LDN - Commodities	15,455.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106284119A	S	026640995.01	76078401	CC - LDN - Commodities	15,455.00
Commodities and other	106284223A	S	026019398.01	76078401	CC - LDN - Commodities	3,015.00
Commodities and other	106284241A	S	026019356.01	76078401	CC - LDN - Commodities	2,553.00
Commodities and other	106289950A	S	026027896.01	76078401	CC - LDN - Commodities	1,275.00
Commodities and other	106284448A	S	026640995.01	76078401	CC - LDN - Commodities	15,455.00
Commodities and other	106284478A	S	026019398.01	76078401	CC - LDN - Commodities	3,015.00
Commodities and other	106284513A	S	026019356.01	76078401	CC - LDN - Commodities	2,553.00
Commodities and other	106289911A	S	026027896.01	76078401	CC - LDN - Commodities	1,275.00
Commodities and other	106289729A	S	026027896.01	76078401	CC - LDN - Commodities	1,275.00
Commodities and other	106283607A	S	026019356.01	76078401	CC - LDN - Commodities	2,553.00
Commodities and other	106283599A	S	026019398.01	76078401	CC - LDN - Commodities	3,015.00
Commodities and other	106283553A	S	026640995.01	76078401	CC - LDN - Commodities	15,455.00
Commodities and other	106282725A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106282726A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106282727A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106282728A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106282729A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106282731A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106282732A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106282733A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106282734A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106282736A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106282737A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106282738A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	106296473A	B	025337866.01	79091013	CC - NYK - Commodities	22,239,565.03
Commodities and other	106276885A	S	025240870.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	106279703A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106279758A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106279760A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106279762A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106287195A	S	025240870.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	106288796A	S	025240870.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	106289818A	S	025284027.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106289844A	S	025284027.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106290043A	S	026640995.01	76078401	CC - LDN - Commodities	15,455.00
Commodities and other	106290061A	S	026019398.01	76078401	CC - LDN - Commodities	3,015.00
Commodities and other	106290202A	S	026019356.01	76078401	CC - LDN - Commodities	2,553.00
Commodities and other	106290210A	S	026027896.01	76078401	CC - LDN - Commodities	1,275.00
Commodities and other	106292326A	S	025269952.01	79014679	CC - NYK - Commodities	22,317,870.00
Commodities and other	108762787A	S	025251802.01	79014679	CC - NYK - Commodities	74,917.50
Commodities and other	109737041A	B	025431602.01	79011061	CC - NYK - Commodities	4,057,563.93
Commodities and other	109735949A	B	025431792.01	79011061	CC - NYK - Commodities	30,637,116.93
Commodities and other	109737050A	B	025431784.01	79011061	CC - NYK - Commodities	2,479,519.14
Commodities and other	106294124A	S	025240870.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	106294169A	S	025240870.01	79011003	CC - NYK - Commodities	13,348,440.00
Commodities and other	109735542A	S	025235912.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	106295557A	B	025267394.01	79011061	CC - NYK - Commodities	21,184,600.00
Commodities and other	106318387A	B	025267394.01	79011061	CC - NYK - Commodities	21,184,600.00
Commodities and other	106325455A	S	025240870.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	106325942A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106325944A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106330689A	S	025287228.01	79011003	CC - NYK - Commodities	642,009.95
Commodities and other	106327983A	B	025232638.01	79014080	CC - NYK - Commodities	4,761,600.00
Commodities and other	106330738A	S	025287228.01	79011003	CC - NYK - Commodities	2,363,595.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106327742A	S	025935909.01	79011751	CC - NYK - Commodities	6,695,361.00
Commodities and other	106327768A	S	025233545.01	79011751	CC - NYK - Commodities	6,748,080.38
Commodities and other	106327809A	S	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	106328730A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	106329067A	S	025248154.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	106329103A	B	025248154.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	106332845A	B	025286311.01	79011751	CC - NYK - Commodities	14,030,000.00
Commodities and other	106334342A	B	025251802.01	79014679	CC - NYK - Commodities	2,854,000.00
Commodities and other	106334360A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106334363A	B	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106334417A	S	025289950.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	106334429A	B	025289950.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	106335043A	S	025240870.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	106335585A	S	025802893.01	79017908	CC - NYK - Commodities	527,490.11
Commodities and other	106335627A	S	025802893.01	79017908	CC - NYK - Commodities	422,675.66
Commodities and other	106336936A	S	025802893.01	79017908	CC - NYK - Commodities	296,214.75
Commodities and other	106336937A	S	025802893.01	79017908	CC - NYK - Commodities	358,875.56
Commodities and other	106336951A	S	025802893.01	79017908	CC - NYK - Commodities	276,846.86
Commodities and other	106336952A	S	025802893.01	79017908	CC - NYK - Commodities	358,875.56
Commodities and other	106336953A	S	025802893.01	79017908	CC - NYK - Commodities	297,025.92
Commodities and other	106336954A	S	025802893.01	79017908	CC - NYK - Commodities	324,696.94
Commodities and other	106337876A	S	025284027.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106369331A	S	025318577.01	79010076	CC - NYK - Commodities	1,714,461.54
Commodities and other	106370241A	B	025269952.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	106370255A	S	025269952.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	106371223A	B	025308040.01	79010151	CC - NYK - Commodities	1,346,400.00
Commodities and other	106371251A	B	025308040.01	79010460	CC - NYK - Commodities	1,260,000.00
Commodities and other	106371254A	B	025308040.01	79010460	CC - NYK - Commodities	1,267,875.00
Commodities and other	106372979A	S	025944992.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	106375170A	B	025231192.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	106375218A	S	025231192.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	106376717A	B	025341538.01	79011608	CC - NYK - Commodities	2,148,224.00
Commodities and other	106378493A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106378495A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106379452A	S	025347956.01	79011061	CC - NYK - Commodities	556,500.00
Commodities and other	106379488A	S	025347956.01	79011061	CC - NYK - Commodities	779,100.00
Commodities and other	106379378A	B	025269952.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	106379388A	S	025269952.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	106379421A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	106379435A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	106379453A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	106379929A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106387248A	S	025265695.01	79011920	CC - NYK - Commodities	20,000,000.00
Commodities and other	106381266A	B	025267394.01	79011061	CC - NYK - Commodities	21,184,600.00
Commodities and other	106381494A	S	025257981.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	106381498A	S	025257981.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	106382240A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106382258A	B	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106382961A	S	025807975.01	79014080	CC - NYK - Commodities	3,198,000.00
Commodities and other	106382988A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	106386817A	S	025251802.01	79014679	CC - NYK - Commodities	1,778,750.00
Commodities and other	106386830A	B	025251802.01	79014679	CC - NYK - Commodities	1,778,750.00
Commodities and other	106387936A	S	025289976.01	79011061	CC - NYK - Commodities	27,825,000.00
Commodities and other	106387861A	B	025289976.01	79011061	CC - NYK - Commodities	27,825,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106387862A	S	025289976.01	79011061	CC - NYK - Commodities	27,825,000.00
Commodities and other	106387591A	B	025335712.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	106393467A	S	025333287.01	79014080	CC - NYK - Commodities	12,215,528.78
Commodities and other	106393481A	S	025333287.01	79014080	CC - NYK - Commodities	13,088,066.55
Commodities and other	106435228A	B	025932971.01	79014082	CC - NYK - Commodities	28,966,400.00
Commodities and other	106436427A	B	025267394.01	79011061	CC - NYK - Commodities	21,184,600.00
Commodities and other	106436508A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106440345A	S	025248246.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	106440869A	S	025228073.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	106511819A	S	025260951.01	79011394	CC - NYK - Commodities	793,406.25
Commodities and other	106454472A	S	025260951.01	79010461	CC - NYK - Commodities	695,640.00
Commodities and other	106443990A	B	025231192.01	79011751	CC - NYK - Commodities	11,158,935.00
Commodities and other	106443996A	S	025231192.01	79011751	CC - NYK - Commodities	11,158,935.00
Commodities and other	106445663A	B	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	106445807A	B	025269952.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	106445831A	S	025269952.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	106450407A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	106450314A	S	025267949.01	79011316	CC - SI - Commodities	7,376,250.00
Commodities and other	106451503A	B	025231192.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	106451504A	S	025231192.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	106451597A	S	025234774.01	79014679	CC - NYK - Commodities	5,261,250.00
Commodities and other	106451905A	S	025289950.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	106451911A	B	025289950.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	106452149A	B	025341090.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	106456278A	B	025930546.01	79014082	CC - NYK - Commodities	249,587.20
Commodities and other	106485294A	B	025267394.01	79011061	CC - NYK - Commodities	21,184,600.00
Commodities and other	106487672A	S	025625211.01	79411001	CC - NYK - Commodities	4,876,550.00
Commodities and other	106493118A	B	025347576.01	79090015	CC - LDN - Commodities	5,535,011.70
Commodities and other	106495463A	B	025231192.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	106495474A	S	025231192.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	106495521A	B	025233511.01	79014679	CC - NYK - Commodities	20,086,083.00
Commodities and other	106495617A	S	025233511.01	79014679	CC - NYK - Commodities	20,086,083.00
Commodities and other	106497208A	S	025269952.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	106497798A	B	025298829.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106497802A	S	025298829.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106497817A	B	025298829.01	79011608	CC - NYK - Commodities	1,611,168.00
Commodities and other	106497822A	S	025298829.01	79011608	CC - NYK - Commodities	1,611,168.00
Commodities and other	106498852A	S	025319237.01	79011608	CC - NYK - Commodities	6,362,048.00
Commodities and other	106499429A	S	025277625.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	106501473A	B	025431602.01	79011532	CC - NYK - Commodities	4,552,886.63
Commodities and other	106501682A	B	025431792.01	79011532	CC - NYK - Commodities	34,377,109.63
Commodities and other	106502568A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	106501742A	B	025431784.01	79011532	CC - NYK - Commodities	2,782,203.74
Commodities and other	106508969A	S	025258443.01	79011394	CC - NYK - Commodities	211,312.50
Commodities and other	106508970A	S	025258443.01	79011394	CC - NYK - Commodities	218,356.25
Commodities and other	106508979A	S	025258443.01	79011394	CC - NYK - Commodities	218,356.25
Commodities and other	106508971A	S	025258443.01	79011394	CC - NYK - Commodities	218,356.25
Commodities and other	106508977A	S	025258443.01	79011394	CC - NYK - Commodities	218,356.25
Commodities and other	106511876A	S	025258443.01	79011394	CC - NYK - Commodities	254,250.00
Commodities and other	106511880A	S	025258443.01	79011394	CC - NYK - Commodities	263,306.25
Commodities and other	106511891A	S	025258443.01	79011394	CC - NYK - Commodities	270,475.00
Commodities and other	106511895A	S	025258443.01	79011394	CC - NYK - Commodities	273,187.50
Commodities and other	106511907A	S	025258443.01	79011394	CC - NYK - Commodities	258,750.00
Commodities and other	106511912A	S	025258443.01	79011394	CC - NYK - Commodities	267,375.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106503861A	B	025347576.01	79090015	CC - LDN - Commodities	5,535,011.70
Commodities and other	106503864A	B	025347576.01	79090015	CC - LDN - Commodities	5,535,011.70
Commodities and other	106504462A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	106504192A	S	025269952.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	106506359A	B	025231192.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	106506916A	B	025232638.01	79011061	CC - NYK - Commodities	10,573,500.00
Commodities and other	106506919A	S	025232638.01	79011061	CC - NYK - Commodities	10,573,500.00
Commodities and other	106507448A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	106507449A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	106507450A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	106507451A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	106507452A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	106507453A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	106506934A	B	025232638.01	79011061	CC - NYK - Commodities	10,573,500.00
Commodities and other	106506965A	S	025232638.01	79011061	CC - NYK - Commodities	10,573,500.00
Commodities and other	106506778A	B	025232638.01	79014080	CC - NYK - Commodities	68,249,600.00
Commodities and other	106506794A	S	025232638.01	79014080	CC - NYK - Commodities	68,249,600.00
Commodities and other	106507701A	B	025286311.01	79014679	CC - NYK - Commodities	5,261,250.00
Commodities and other	106508368A	B	025267394.01	79011061	CC - NYK - Commodities	42,369,200.00
Commodities and other	108762445A	B	025269952.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	106508868A	S	025269952.01	79014679	CC - NYK - Commodities	26,781,444.00
Commodities and other	106508898A	B	025267394.01	79011061	CC - NYK - Commodities	21,184,600.00
Commodities and other	106508915A	B	025341090.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106508919A	S	025341090.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106508944A	B	025265802.01	79014679	CC - NYK - Commodities	6,313,500.00
Commodities and other	106509125A	S	025269952.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	106509485A	B	025248154.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	106510127A	B	025267394.01	79011061	CC - NYK - Commodities	21,184,600.00
Commodities and other	106510483A	B	025248154.01	79014679	CC - NYK - Commodities	21,045,000.00
Commodities and other	106510491A	S	025248154.01	79014679	CC - NYK - Commodities	21,045,000.00
Commodities and other	106510703A	B	025267394.01	79011061	CC - NYK - Commodities	21,184,600.00
Commodities and other	106510901A	B	025333287.01	79011392	CC - NYK - Commodities	1,872,000.00
Commodities and other	109736771A	S	025944992.01	79011061	CC - NYK - Commodities	1,502,550.00
Commodities and other	106513596A	B	025266016.01	79014692	CC - NYK - Commodities	793,600.00
Commodities and other	108769772A	S	025226002.01	79019980	CC - NYK - Commodities	30,405.00
Commodities and other	106555161A	B	025225749.01	79011023	CC - NYK - Commodities	9,072,000.00
Commodities and other	106559209A	S	025808833.01	79092004	CC - LDN - Commodities	10,000,000.00
Commodities and other	106559246A	S	025808833.01	79092004	CC - LDN - Commodities	10,000,000.00
Commodities and other	106559215A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106559519A	B	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106559521A	S	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106559523A	B	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106559525A	S	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106559659A	B	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106560131A	S	025298829.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106560134A	B	025298829.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106564656A	B	025266016.01	79014082	CC - NYK - Commodities	5,999,616.00
Commodities and other	106560313A	B	025267394.01	79011061	CC - NYK - Commodities	42,369,200.00
Commodities and other	106586052A	B	025217043.01	79090023	CC - LDN - Commodities	9,175,707.50
Commodities and other	106564654A	B	025232026.01	79014082	CC - NYK - Commodities	28,966,400.00
Commodities and other	106592178A	B	025312521.01	79011227	CC - LDN - Commodities	10,082,962.12
Commodities and other	106591704A	B	025232638.01	79014080	CC - NYK - Commodities	5,555,200.00
Commodities and other	106592207A	B	025312521.01	79011227	CC - LDN - Commodities	80,663,696.99
Commodities and other	106594219A	B	025228073.01	79014679	CC - NYK - Commodities	14,629,650.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106594586A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	106595245A	B	025217043.01	79090023	CC - LDN - Commodities	14,681,132.00
Commodities and other	106600811A	B	025248246.01	79014679	CC - NYK - Commodities	14,030,000.00
Commodities and other	106600825A	B	025248246.01	79014679	CC - NYK - Commodities	14,270,000.00
Commodities and other	106605870A	S	025228313.01	79010151	CC - NYK - Commodities	98,448,000.00
Commodities and other	106605884A	S	025228313.01	79010151	CC - NYK - Commodities	98,448,000.00
Commodities and other	106605994A	B	025228313.01	79010151	CC - NYK - Commodities	109,200,000.00
Commodities and other	106606448A	S	025228313.01	79010151	CC - NYK - Commodities	17,580,000.00
Commodities and other	106606463A	S	025228313.01	79010151	CC - NYK - Commodities	17,580,000.00
Commodities and other	106606485A	B	025228313.01	79010151	CC - NYK - Commodities	22,650,000.00
Commodities and other	106650494A	B	025267394.01	79014080	CC - NYK - Commodities	34,310,000.00
Commodities and other	106640778A	B	025240870.01	79014080	CC - NYK - Commodities	28,500,000.00
Commodities and other	106654231A	B	025308040.01	79010460	CC - NYK - Commodities	2,996,000.00
Commodities and other	106647575A	B	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	106647580A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	106648879A	B	025240870.01	79014080	CC - NYK - Commodities	28,500,000.00
Commodities and other	106649190A	B	025231192.01	79014679	CC - NYK - Commodities	10,522,500.00
Commodities and other	106649199A	S	025231192.01	79014679	CC - NYK - Commodities	10,522,500.00
Commodities and other	106653764A	B	025339466.01	79014080	CC - NYK - Commodities	17,467,350.00
Commodities and other	106654200A	B	025339466.01	79014080	CC - NYK - Commodities	17,775,500.00
Commodities and other	106650087A	B	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	106650089A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	106651730A	B	025293085.01	79019983	CC - NYK - Commodities	3,497,760.00
Commodities and other	106651763A	S	025293085.01	79019983	CC - NYK - Commodities	3,144,960.00
Commodities and other	106652126A	B	025228313.01	79010151	CC - NYK - Commodities	27,400,000.00
Commodities and other	106652472A	S	025228313.01	79010151	CC - NYK - Commodities	23,440,000.00
Commodities and other	106652538A	S	025228313.01	79010151	CC - NYK - Commodities	23,440,000.00
Commodities and other	106652574A	B	025228313.01	79010151	CC - NYK - Commodities	6,850,000.00
Commodities and other	106666578A	B	025266016.01	79014082	CC - NYK - Commodities	793,600.00
Commodities and other	106666624A	B	025266016.01	79014082	CC - NYK - Commodities	793,600.00
Commodities and other	106653791A	S	025272816.01	79014037	CC - NYK - Commodities	560,000,000.00
Commodities and other	106653351A	S	025227570.01	79017204	CC - NYK - Commodities	22,750,000.00
Commodities and other	106653397A	B	025227570.01	79017204	CC - NYK - Commodities	6,088,681.55
Commodities and other	106653955A	B	025232026.01	79014082	CC - NYK - Commodities	28,966,400.00
Commodities and other	106654079A	B	025339466.01	79014080	CC - NYK - Commodities	18,113,125.00
Commodities and other	106654034A	B	025338674.01	79010152	CC - NYK - Commodities	11,437,500.00
Commodities and other	108769751A	S	025226002.01	79019980	CC - NYK - Commodities	59,334.10
Commodities and other	106670393A	B	025807140.01	79016865	CC - SI - Commodities	5,140,026.31
Commodities and other	106659400A	S	025267683.01	79019983	CC - NYK - Commodities	4,372,200.00
Commodities and other	106659439A	B	025267683.01	79019983	CC - NYK - Commodities	4,761,600.00
Commodities and other	106659462A	S	025314428.01	79019983	CC - NYK - Commodities	4,372,200.00
Commodities and other	106659470A	B	025314428.01	79019983	CC - NYK - Commodities	4,761,600.00
Commodities and other	106664550A	B	025930546.01	79014082	CC - NYK - Commodities	249,587.20
Commodities and other	106662074A	B	025266016.01	79014692	CC - NYK - Commodities	396,800.00
Commodities and other	106662105A	B	025266016.01	79014692	CC - NYK - Commodities	396,800.00
Commodities and other	106662148A	B	025266016.01	79014692	CC - NYK - Commodities	396,800.00
Commodities and other	106694858A	B	025267394.01	79014080	CC - NYK - Commodities	34,748,000.00
Commodities and other	106691741A	S	025272816.01	79014037	CC - NYK - Commodities	280,000,000.00
Commodities and other	106693634A	S	025272816.01	79014079	CC - NYK - Commodities	330,000,000.00
Commodities and other	106693936A	S	025272816.01	79014006	CC - NYK - Commodities	462,000,000.00
Commodities and other	106727684A	B	025347998.01	79099891	CC - LDN - Commodities	11,437,894.11
Commodities and other	106700743A	B	025298829.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106702886A	S	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106710778A	S	025215591.01	79099924	CC - LDN - Commodities	1,169,165.22

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106704266A	S	025341538.01	79011608	CC - NYK - Commodities	991,488.00
Commodities and other	106704270A	B	025341538.01	79011608	CC - NYK - Commodities	991,488.00
Commodities and other	106705419A	S	025289398.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	109737054A	S	025944992.01	79011061	CC - NYK - Commodities	1,335,600.00
Commodities and other	106710948A	S	025228313.01	79010151	CC - NYK - Commodities	25,784,000.00
Commodities and other	106710952A	S	025228313.01	79010151	CC - NYK - Commodities	25,784,000.00
Commodities and other	106711810A	S	025294075.01	79010460	CC - NYK - Commodities	10,283,875.00
Commodities and other	106711905A	S	025247875.01	79014080	CC - NYK - Commodities	775,000.00
Commodities and other	106714374A	B	025318163.01	79010460	CC - NYK - Commodities	5,936,000.00
Commodities and other	106714370A	B	025318163.01	79010460	CC - NYK - Commodities	2,782,500.00
Commodities and other	106744242A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	106744243A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	106744244A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	106753099A	B	025269952.01	79014679	CC - NYK - Commodities	4,876,550.00
Commodities and other	106753101A	S	025269952.01	79014679	CC - NYK - Commodities	4,876,550.00
Commodities and other	106756277A	B	025341538.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106756291A	S	025341538.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106758663A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106758665A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106763310A	B	025271495.01	79019983	CC - NYK - Commodities	815,850.00
Commodities and other	106771468A	S	025284100.01	79010151	CC - NYK - Commodities	3,450,000.00
Commodities and other	106765295A	S	025942202.01	79014679	CC - NYK - Commodities	794,193.43
Commodities and other	106765619A	S	025294075.01	79010460	CC - NYK - Commodities	6,846,525.00
Commodities and other	106765163A	B	025266016.01	79014692	CC - NYK - Commodities	793,600.00
Commodities and other	106765188A	B	025266016.01	79014692	CC - NYK - Commodities	1,249,920.00
Commodities and other	106765274A	B	025940677.01	79011003	CC - NYK - Commodities	1,245,854.40
Commodities and other	106765984A	B	025940677.01	79011003	CC - NYK - Commodities	1,245,854.40
Commodities and other	106765985A	B	025940677.01	79011003	CC - NYK - Commodities	1,334,844.00
Commodities and other	106765360A	B	025940677.01	79011003	CC - NYK - Commodities	355,958.40
Commodities and other	106766417A	B	025930546.01	79014692	CC - NYK - Commodities	749,158.40
Commodities and other	106765426A	B	025271495.01	79019983	CC - NYK - Commodities	982,800.00
Commodities and other	106766119A	S	025271495.01	79019983	CC - NYK - Commodities	1,416,576.00
Commodities and other	108817368A	S	025225871.01	79011093	CC - NYK - Commodities	72,000,000.00
Commodities and other	106768678A	B	025267394.01	79014080	CC - NYK - Commodities	36,792,000.00
Commodities and other	106771563A	S	025226929.01	79014080	CC - NYK - Commodities	91,250,000.00
Commodities and other	106767616A	B	025248154.01	79011751	CC - NYK - Commodities	8,418,000.00
Commodities and other	106767675A	S	025248154.01	79011751	CC - NYK - Commodities	8,418,000.00
Commodities and other	106768002A	B	025289950.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108682185A	B	025266016.01	79014082	CC - NYK - Commodities	1,039,616.00
Commodities and other	106845027A	S	001927284.01	79005413	CC - NYK - Commodities	45,956,948.66
Commodities and other	106804001A	S	025935909.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	106807608A	B	025269952.01	79014679	CC - NYK - Commodities	8,927,148.00
Commodities and other	106807616A	S	025269952.01	79014679	CC - NYK - Commodities	8,927,148.00
Commodities and other	106810136A	S	025284027.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106811019A	S	025345315.01	79014679	CC - NYK - Commodities	7,314,825.00
Commodities and other	106813046A	B	025289950.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	106812943A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106812945A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106812948A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106812952A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106812956A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106812959A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106812982A	S	025318577.01	79011608	CC - NYK - Commodities	1,611,168.00
Commodities and other	106812984A	B	025318577.01	79011608	CC - NYK - Commodities	1,611,168.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106813075A	B	025289950.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	106814845A	B	025251802.01	79014679	CC - NYK - Commodities	585,070.00
Commodities and other	106816224A	B	025267394.01	79011061	CC - NYK - Commodities	21,184,600.00
Commodities and other	106816060A	B	025319237.01	79011608	CC - NYK - Commodities	9,997,504.00
Commodities and other	106816081A	S	025319237.01	79011608	CC - NYK - Commodities	9,956,192.00
Commodities and other	106817148A	B	025267394.01	79014080	CC - NYK - Commodities	34,711,500.00
Commodities and other	106817686A	B	025267394.01	79014080	CC - NYK - Commodities	35,040,000.00
Commodities and other	106868406A	B	025231317.01	79014080	CC - NYK - Commodities	8,880,522.09
Commodities and other	106817893A	B	025251802.01	79014679	CC - NYK - Commodities	107,025.00
Commodities and other	106819810A	B	025930546.01	79014082	CC - NYK - Commodities	1,248,491.52
Commodities and other	106848355A	S	025226341.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	106854163A	B	025340647.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	106854174A	S	025340647.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	106854707A	B	025248154.01	79014679	CC - NYK - Commodities	10,522,500.00
Commodities and other	106854732A	S	025248154.01	79014679	CC - NYK - Commodities	10,522,500.00
Commodities and other	106858333A	B	025227661.01	79011061	CC - NYK - Commodities	60,936,750.00
Commodities and other	106866330A	S	025260951.01	79010461	CC - NYK - Commodities	695,640.00
Commodities and other	106862810A	S	025260951.01	79011394	CC - NYK - Commodities	554,250.00
Commodities and other	106864989A	S	025260951.01	79011397	CC - NYK - Commodities	642,862.50
Commodities and other	106858815A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	106858816A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	106858817A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	106859443A	B	025431255.01	79010076	CC - NYK - Commodities	424,864.00
Commodities and other	106863146A	B	025431263.01	79010606	CC - NYK - Commodities	3,320,202.91
Commodities and other	106861731A	B	025272311.01	79019983	CC - NYK - Commodities	6,839,077.85
Commodities and other	106864312A	B	025267394.01	79014080	CC - NYK - Commodities	35,441,500.00
Commodities and other	106862600A	S	025247875.01	79014080	CC - NYK - Commodities	1,188,750.00
Commodities and other	106865203A	B	025936030.01	79011532	CC - NYK - Commodities	7,791,000.00
Commodities and other	106865208A	B	025936030.01	79011532	CC - NYK - Commodities	3,895,500.00
Commodities and other	106899895A	B	025227661.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	106910297A	B	025938291.01	79011003	CC - NYK - Commodities	7,038,057.60
Commodities and other	106904691A	S	025341538.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106904700A	B	025341538.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106904711A	S	025284027.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106904727A	B	025284027.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106904735A	S	025341538.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106906113A	S	025807975.01	79014080	CC - NYK - Commodities	5,335,000.00
Commodities and other	106914228A	B	025231317.01	79014080	CC - NYK - Commodities	4,618,473.90
Commodities and other	108758232A	B	025938291.01	79011003	CC - NYK - Commodities	8,167,622.40
Commodities and other	106913916A	B	025225749.01	79011023	CC - NYK - Commodities	10,489,500.00
Commodities and other	106916669A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106916672A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108758272A	S	025249889.01	79011003	CC - NYK - Commodities	551,950.53
Commodities and other	108771715A	S	025249889.01	79011003	CC - NYK - Commodities	249,382.86
Commodities and other	108771906A	S	025249889.01	79011003	CC - NYK - Commodities	47,513.32
Commodities and other	106917070A	S	025284027.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106917074A	B	025284027.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106917863A	S	025938291.01	79011003	CC - NYK - Commodities	1,477,123.20
Commodities and other	106919549A	B	025308040.01	79011061	CC - NYK - Commodities	2,977,275.00
Commodities and other	106948432A	B	025217464.01	79011920	CC - NYK - Commodities	20,000,000.00
Commodities and other	106949297A	S	025265695.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	106959107A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106959110A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106959117A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	106959121A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	106961859A	S	025289950.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106972142A	B	025431792.01	79011532	CC - NYK - Commodities	8,618,346.20
Commodities and other	106964643A	S	025226929.01	79014080	CC - NYK - Commodities	54,750,000.00
Commodities and other	106972598A	S	025247875.01	79014080	CC - NYK - Commodities	1,589,000.00
Commodities and other	106963784A	S	025284027.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	106966504A	S	025314444.01	79099889	CC - LDN - Commodities	626,399.49
Commodities and other	106966505A	S	025314444.01	79099889	CC - LDN - Commodities	169,297.16
Commodities and other	106966506A	S	025314444.01	79099889	CC - LDN - Commodities	152,367.44
Commodities and other	106966507A	S	025314444.01	79099889	CC - LDN - Commodities	355,524.04
Commodities and other	106966508A	S	025314444.01	79099889	CC - LDN - Commodities	84,648.58
Commodities and other	106966516A	S	025314444.01	79099889	CC - LDN - Commodities	84,648.58
Commodities and other	106966517A	S	025314444.01	79099889	CC - LDN - Commodities	355,524.04
Commodities and other	106964619A	B	025240870.01	79014080	CC - NYK - Commodities	30,000,000.00
Commodities and other	106975231A	S	025247875.01	79014080	CC - NYK - Commodities	1,200,000.00
Commodities and other	106975969A	B	025333287.01	79010151	CC - NYK - Commodities	3,361,705.45
Commodities and other	106966621A	S	025226929.01	79014080	CC - NYK - Commodities	36,500,000.00
Commodities and other	106976067A	B	025930546.01	79014692	CC - NYK - Commodities	499,333.12
Commodities and other	106967377A	S	025228073.01	79011751	CC - NYK - Commodities	10,898,577.60
Commodities and other	106967460A	B	025807140.01	79014080	CC - NYK - Commodities	7,693,000.00
Commodities and other	106970498A	B	025327214.01	79011532	CC - NYK - Commodities	2,105,964.00
Commodities and other	106968127A	B	025232554.01	79010606	CC - NYK - Commodities	1,193,010.00
Commodities and other	106969570A	B	025272311.01	79019983	CC - NYK - Commodities	6,839,077.85
Commodities and other	106972178A	B	025431602.01	79011532	CC - NYK - Commodities	1,141,862.90
Commodities and other	106972179A	B	025431784.01	79011532	CC - NYK - Commodities	696,410.89
Commodities and other	107008096A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	107008098A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	107008099A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	107007293A	B	025347576.01	79090015	CC - LDN - Commodities	2,767,505.85
Commodities and other	108724042A	B	025627746.01	79499902	CC - NYK - Commodities	8,620,500.00
Commodities and other	107010240A	B	025267394.01	79014080	CC - NYK - Commodities	37,157,000.00
Commodities and other	107011475A	B	025257536.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	107011476A	S	025257536.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	107011848A	B	025265802.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	107011933A	S	025265802.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	107014710A	B	025293838.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	107014707A	B	025341538.01	79010076	CC - NYK - Commodities	1,411,692.31
Commodities and other	107020754A	S	025234469.01	79011023	CC - NYK - Commodities	6,898,500.00
Commodities and other	107020892A	S	025318577.01	79011601	CC - NYK - Commodities	1,656,000.00
Commodities and other	107020897A	B	025318577.01	79011601	CC - NYK - Commodities	1,656,000.00
Commodities and other	107021145A	B	025318577.01	79011601	CC - NYK - Commodities	736,000.00
Commodities and other	107021147A	S	025318577.01	79011601	CC - NYK - Commodities	736,000.00
Commodities and other	107021291A	B	025318577.01	79011601	CC - NYK - Commodities	1,656,000.00
Commodities and other	107021294A	S	025318577.01	79011601	CC - NYK - Commodities	1,656,000.00
Commodities and other	107021301A	S	025318577.01	79011601	CC - NYK - Commodities	809,600.00
Commodities and other	109676256A	S	025431560.01	79011061	CC - NYK - Commodities	4,271,400.00
Commodities and other	107022360A	B	025267394.01	79014080	CC - NYK - Commodities	37,303,000.00
Commodities and other	107023073A	B	025277625.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	107023077A	S	025277625.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	107025589A	S	025930546.01	79014692	CC - NYK - Commodities	499,333.12
Commodities and other	107054502A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	107054503A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	107054504A	S	025939893.01	79090026	CC - LDN - Commodities	3,159,733.75
Commodities and other	107056812A	B	025318577.01	79011601	CC - NYK - Commodities	1,582,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107056815A	S	025318577.01	79011601	CC - NYK - Commodities	1,582,400.00
Commodities and other	107057981A	B	025319237.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	107058113A	B	025319237.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	107058206A	B	025277971.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	107058238A	B	025277971.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	107058523A	S	025319237.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	107058568A	S	025319237.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	107058649A	S	025277971.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	107058658A	S	025277971.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	107063312A	B	025267394.01	79014080	CC - NYK - Commodities	37,011,000.00
Commodities and other	107060731A	B	025318577.01	79011601	CC - NYK - Commodities	1,472,000.00
Commodities and other	107060740A	S	025318577.01	79011601	CC - NYK - Commodities	1,472,000.00
Commodities and other	107060757A	S	025318577.01	79011601	CC - NYK - Commodities	1,472,000.00
Commodities and other	107062581A	S	025282443.01	79011061	CC - NYK - Commodities	400,680.00
Commodities and other	107064379A	B	025319237.01	79011608	CC - NYK - Commodities	6,341,392.00
Commodities and other	107062903A	S	025318049.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	107064184A	B	025308040.01	79011061	CC - NYK - Commodities	1,190,910.00
Commodities and other	107064425A	B	025267394.01	79014080	CC - NYK - Commodities	37,157,000.00
Commodities and other	107064400A	B	025319237.01	79011608	CC - NYK - Commodities	6,341,392.00
Commodities and other	107064522A	S	025319237.01	79011608	CC - NYK - Commodities	6,341,392.00
Commodities and other	107064541A	S	025319237.01	79011608	CC - NYK - Commodities	6,341,392.00
Commodities and other	107070073A	S	025278052.01	79011573	CC - NYK - Commodities	18,841,600.00
Commodities and other	107070039A	S	025278052.01	79011573	CC - NYK - Commodities	4,710,400.00
Commodities and other	107065611A	S	025304288.01	79011003	CC - NYK - Commodities	10,678,752.00
Commodities and other	107066833A	B	025431602.01	79014080	CC - NYK - Commodities	2,357,900.00
Commodities and other	107069515A	B	025431792.01	79014080	CC - NYK - Commodities	17,857,625.00
Commodities and other	107069548A	B	025431784.01	79014080	CC - NYK - Commodities	1,456,350.00
Commodities and other	107070325A	S	025294141.01	79097008	CC - NYK - Commodities	4,693,338.46
Commodities and other	109736697A	S	025431206.01	79011061	CC - NYK - Commodities	2,226,000.00
Commodities and other	107097329A	S	025261017.01	79011061	CC - NYK - Commodities	2,559,900.00
Commodities and other	107100029A	B	025267394.01	79014080	CC - NYK - Commodities	37,704,500.00
Commodities and other	107102159A	S	025217464.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	107103539A	B	025347576.01	79090015	CC - LDN - Commodities	2,767,505.85
Commodities and other	107102248A	S	025217464.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	107103449A	S	025227570.01	79010152	CC - NYK - Commodities	11,449,000.00
Commodities and other	107120869A	S	025314287.01	79010606	CC - NYK - Commodities	139,125.00
Commodities and other	107110593A	S	025431818.01	79011061	CC - NYK - Commodities	375,000.00
Commodities and other	107110717A	S	025431818.01	79011061	CC - NYK - Commodities	450,000.00
Commodities and other	107110916A	S	025431818.01	79011061	CC - NYK - Commodities	75,000.00
Commodities and other	107111013A	S	025431818.01	79011061	CC - NYK - Commodities	80,000.00
Commodities and other	109618812A	S	025323908.01	79011042	CC - LDN - Commodities	9,307,734.90
Commodities and other	109735934A	B	025431586.01	79011061	CC - NYK - Commodities	25,710,300.00
Commodities and other	107114390A	S	025235912.01	79011532	CC - NYK - Commodities	389,550.00
Commodities and other	107116782A	B	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107116785A	S	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107116788A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107116791A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107117603A	B	025225749.01	79011023	CC - NYK - Commodities	9,324,000.00
Commodities and other	107119057A	B	025327214.01	79014082	CC - NYK - Commodities	2,896,640.00
Commodities and other	107120790A	S	025318049.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	107122040A	B	025232026.01	79014082	CC - NYK - Commodities	6,666,240.00
Commodities and other	107122109A	B	025431784.01	79011532	CC - NYK - Commodities	696,410.89
Commodities and other	107122221A	B	025431602.01	79011532	CC - NYK - Commodities	1,141,862.90
Commodities and other	107122250A	B	025431792.01	79011532	CC - NYK - Commodities	8,618,346.20

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107123569A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107123571A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107124703A	B	025930546.01	79014082	CC - NYK - Commodities	998,824.96
Commodities and other	107161667A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107161669A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107161670A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107161671A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107161672A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107161673A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107161674A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107161675A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107161676A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107161677A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107161678A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107161679A	S	025809302.01	79093125	CC - LDN - Commodities	1,317,117.00
Commodities and other	107158806A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107158807A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107158808A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107158810A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107158811A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107158812A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107158815A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107158818A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107158819A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107158822A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107158823A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107158824A	S	025809302.01	79093125	CC - LDN - Commodities	219,519.50
Commodities and other	107154143A	B	025265695.01	79011933	CC - NYK - Commodities	25,000,000.00
Commodities and other	108818877A	S	025225871.01	79011093	CC - NYK - Commodities	45,000,000.00
Commodities and other	108818881A	S	025232836.01	79011093	CC - NYK - Commodities	11,250,000.00
Commodities and other	108818913A	B	025225871.01	79010151	CC - NYK - Commodities	1,521,450.00
Commodities and other	108818916A	B	025232836.01	79010151	CC - NYK - Commodities	380,362.50
Commodities and other	107164979A	S	025338765.01	79010461	CC - NYK - Commodities	994,170.00
Commodities and other	107165467A	S	025296450.01	79011316	CC - SI - Commodities	9,835,000.00
Commodities and other	107165477A	B	025296450.01	79011316	CC - SI - Commodities	9,835,000.00
Commodities and other	107167315A	B	025225871.01	79010151	CC - NYK - Commodities	128,334,000.00
Commodities and other	107167346A	B	025225871.01	79010151	CC - NYK - Commodities	47,483,580.00
Commodities and other	107168518A	S	025235912.01	79011532	CC - NYK - Commodities	389,550.00
Commodities and other	107168602A	S	025235912.01	79011532	CC - NYK - Commodities	389,550.00
Commodities and other	107168603A	S	025235912.01	79011532	CC - NYK - Commodities	389,550.00
Commodities and other	107179176A	S	025271495.01	79019983	CC - NYK - Commodities	1,511,808.00
Commodities and other	107169459A	B	025232026.01	79014082	CC - NYK - Commodities	3,015,680.00
Commodities and other	107170148A	B	025272311.01	79019983	CC - NYK - Commodities	6,839,077.85
Commodities and other	107171528A	S	026038190.01	76078401	CC - LDN - Commodities	577.00
Commodities and other	107171718A	S	026038190.01	76078401	CC - LDN - Commodities	577.00
Commodities and other	107171803A	S	026038190.01	76078401	CC - LDN - Commodities	577.00
Commodities and other	107171942A	S	026038190.01	76078401	CC - LDN - Commodities	577.00
Commodities and other	107171976A	S	026038190.01	76078401	CC - LDN - Commodities	577.00
Commodities and other	107172035A	S	026038190.01	76078401	CC - LDN - Commodities	577.00
Commodities and other	107172465A	S	025265695.01	79011910	CC - NYK - Commodities	20,000,000.00
Commodities and other	107172747A	S	025228073.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	107172774A	S	025228073.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	107173288A	S	025226648.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	107173295A	B	025226648.01	79014679	CC - NYK - Commodities	6,695,361.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107179618A	S	025286873.01	79011003	CC - NYK - Commodities	554,187.32
Commodities and other	107292673A	S	025286873.01	79011003	CC - NYK - Commodities	1,163,486.05
Commodities and other	107179627A	S	025286873.01	79011003	CC - NYK - Commodities	1,033,145.95
Commodities and other	107179628A	S	025286873.01	79011003	CC - NYK - Commodities	492,587.69
Commodities and other	107175732A	B	025272311.01	79019983	CC - NYK - Commodities	6,839,077.85
Commodities and other	107214502A	S	025226341.01	79014679	CC - NYK - Commodities	14,629,650.00
Commodities and other	107214604A	S	025625211.01	79411001	CC - NYK - Commodities	7,314,825.00
Commodities and other	107214635A	B	025625211.01	79411001	CC - NYK - Commodities	7,481,280.00
Commodities and other	107214703A	S	025232836.01	79014679	CC - NYK - Commodities	14,629,650.00
Commodities and other	107216695A	B	025936030.01	79019983	CC - NYK - Commodities	1,046,925.00
Commodities and other	107216726A	B	025936030.01	79019983	CC - NYK - Commodities	234,000.00
Commodities and other	107219718A	B	025936030.01	79019983	CC - NYK - Commodities	397,800.00
Commodities and other	107217304A	S	025933136.01	79011061	CC - NYK - Commodities	1,669,500.00
Commodities and other	108763516A	B	025257536.01	79011751	CC - NYK - Commodities	3,405,805.50
Commodities and other	107218651A	S	025235912.01	79011532	CC - NYK - Commodities	389,550.00
Commodities and other	107221458A	S	025265695.01	79011917	CC - NYK - Commodities	25,000,000.00
Commodities and other	107223528A	S	025294075.01	79010606	CC - NYK - Commodities	4,201,575.00
Commodities and other	107223998A	B	025235912.01	79010955	CC - NYK - Commodities	2,977,275.00
Commodities and other	107225217A	S	025294075.01	79010460	CC - NYK - Commodities	4,955,820.00
Commodities and other	107228889A	S	025257536.01	79011751	CC - NYK - Commodities	6,811,611.00
Commodities and other	107229297A	S	025261041.01	79014080	CC - NYK - Commodities	14,300,682.00
Commodities and other	107234753A	B	025345315.01	79014679	CC - NYK - Commodities	4,454,525.00
Commodities and other	107234775A	B	025345315.01	79014679	CC - NYK - Commodities	8,909,050.00
Commodities and other	107234956A	B	025338765.01	79010461	CC - NYK - Commodities	837,760.00
Commodities and other	107234999A	S	025251802.01	79014679	CC - NYK - Commodities	935,625.00
Commodities and other	107237434A	B	025227760.01	79014080	CC - NYK - Commodities	3,407,500.00
Commodities and other	107237446A	B	025227760.01	79014080	CC - NYK - Commodities	3,407,500.00
Commodities and other	107237464A	B	025227760.01	79014080	CC - NYK - Commodities	3,407,500.00
Commodities and other	107237549A	B	025227760.01	79014080	CC - NYK - Commodities	3,523,500.00
Commodities and other	107237580A	B	025227760.01	79014080	CC - NYK - Commodities	3,523,500.00
Commodities and other	107237588A	B	025227760.01	79014080	CC - NYK - Commodities	3,523,500.00
Commodities and other	107236663A	S	025269952.01	79014679	CC - NYK - Commodities	19,506,200.00
Commodities and other	107236664A	B	025269952.01	79014679	CC - NYK - Commodities	19,506,200.00
Commodities and other	107240773A	B	025289893.01	79011608	CC - NYK - Commodities	4,967,768.00
Commodities and other	107295962A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	107295963A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	107295965A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	107295967A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	107295969A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	107295970A	S	025432048.01	79090026	CC - LDN - Commodities	3,538,901.80
Commodities and other	107282593A	B	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107282599A	S	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107292612A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107292678A	B	025267394.01	79014080	CC - NYK - Commodities	35,405,000.00
Commodities and other	107294647A	B	025327214.01	79019983	CC - NYK - Commodities	1,866,929.40
Commodities and other	107294624A	B	025269952.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	107294625A	S	025269952.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	107294730A	B	025269952.01	79011751	CC - NYK - Commodities	8,927,148.00
Commodities and other	107294740A	S	025269952.01	79011751	CC - NYK - Commodities	8,927,148.00
Commodities and other	107301938A	B	025226895.01	79014080	CC - NYK - Commodities	57,384,600.00
Commodities and other	107299252A	B	025327214.01	79019983	CC - NYK - Commodities	1,333,521.00
Commodities and other	107307330A	S	025305715.01	79011608	CC - NYK - Commodities	1,229,032.00
Commodities and other	107303150A	B	025930546.01	79014692	CC - NYK - Commodities	499,412.48
Commodities and other	107301668A	B	025269952.01	79014679	CC - NYK - Commodities	1,753,750.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107301674A	S	025269952.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	107301688A	B	025269952.01	79014679	CC - NYK - Commodities	1,753,750.00
Commodities and other	107301797A	B	025269952.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	107301808A	S	025269952.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	107302908A	S	025251802.01	79014679	CC - NYK - Commodities	2,854,000.00
Commodities and other	107303665A	B	025251802.01	79014679	CC - NYK - Commodities	2,826,000.00
Commodities and other	107337626A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107337636A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107340645A	S	025341090.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107340649A	B	025341090.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	109784179A	S	025948852.01	79015381	CC - NYK - Commodities	163,627,258.94
Commodities and other	108819874A	S	025226291.01	79011093	CC - NYK - Commodities	11,250,000.00
Commodities and other	107343953A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107344674A	S	025315375.01	79014080	CC - NYK - Commodities	9,345,000.00
Commodities and other	107345165A	S	025341538.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	107345485A	S	025935529.01	79090018	CC - LDN - Commodities	360,028.50
Commodities and other	107345486A	S	025935529.01	79090018	CC - LDN - Commodities	180,014.25
Commodities and other	107345487A	S	025935529.01	79090018	CC - LDN - Commodities	360,028.50
Commodities and other	107345488A	S	025935529.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	107345489A	S	025935529.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	107345490A	S	025935529.01	79090018	CC - LDN - Commodities	360,028.50
Commodities and other	107349388A	S	025935529.01	79090023	CC - LDN - Commodities	550,542.45
Commodities and other	107349389A	S	025935529.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	107349390A	S	025935529.01	79090023	CC - LDN - Commodities	550,542.45
Commodities and other	107349391A	S	025935529.01	79090023	CC - LDN - Commodities	917,570.75
Commodities and other	107349392A	S	025935529.01	79090023	CC - LDN - Commodities	734,056.60
Commodities and other	107349393A	S	025935529.01	79090023	CC - LDN - Commodities	367,028.30
Commodities and other	107349331A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108820112A	B	025226291.01	79010151	CC - NYK - Commodities	628,320.00
Commodities and other	107356473A	B	025257536.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	107356474A	S	025257536.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	107392855A	S	025294075.01	79010461	CC - NYK - Commodities	4,955,820.00
Commodities and other	107360317A	B	025248154.01	79014679	CC - NYK - Commodities	6,339,515.00
Commodities and other	107360414A	S	025248154.01	79014679	CC - NYK - Commodities	6,339,515.00
Commodities and other	109736933A	S	025323932.01	79011061	CC - NYK - Commodities	959,060.97
Commodities and other	107365876A	B	025225749.01	79011023	CC - NYK - Commodities	9,072,000.00
Commodities and other	107363840A	S	025228313.01	79010151	CC - NYK - Commodities	14,650,000.00
Commodities and other	107363870A	S	025228313.01	79010151	CC - NYK - Commodities	14,650,000.00
Commodities and other	107364369A	S	025228313.01	79010151	CC - NYK - Commodities	2,051,000.00
Commodities and other	107364382A	S	025228313.01	79010151	CC - NYK - Commodities	2,051,000.00
Commodities and other	107364391A	S	025228313.01	79010151	CC - NYK - Commodities	7,325,000.00
Commodities and other	107364411A	S	025228313.01	79010151	CC - NYK - Commodities	7,325,000.00
Commodities and other	107365272A	S	025228313.01	79010151	CC - NYK - Commodities	4,688,000.00
Commodities and other	107365288A	S	025228313.01	79010151	CC - NYK - Commodities	4,688,000.00
Commodities and other	107365767A	S	025248246.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	107365768A	B	025248246.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	107462798A	B	025318577.01	79011601	CC - NYK - Commodities	1,472,000.00
Commodities and other	107462802A	S	025318577.01	79011601	CC - NYK - Commodities	1,472,000.00
Commodities and other	107463650A	B	025318577.01	79011601	CC - NYK - Commodities	1,472,000.00
Commodities and other	107463663A	S	025318577.01	79011601	CC - NYK - Commodities	1,472,000.00
Commodities and other	107464156A	S	025289950.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	107469645A	B	025277971.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	107469651A	S	025277971.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	107474354A	S	025341538.01	79010078	CC - NYK - Commodities	348,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107475552A	S	025341538.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	107479794A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	107487056A	S	025318510.01	79011003	CC - NYK - Commodities	277,252.73
Commodities and other	107484955A	B	025318510.01	79014679	CC - NYK - Commodities	473,863.25
Commodities and other	107485185A	S	025251802.01	79014679	CC - NYK - Commodities	436,662.00
Commodities and other	107548003A	B	025233511.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	107548005A	S	025233511.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	107548314A	B	025312646.01	79014679	CC - NYK - Commodities	4,281,000.00
Commodities and other	107551372A	S	025234469.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	107550637A	B	025326943.01	79011590	CC - NYK - Commodities	5,888,000.00
Commodities and other	107550695A	B	025326943.01	79011590	CC - NYK - Commodities	2,944,000.00
Commodities and other	107550702A	B	025326943.01	79011590	CC - NYK - Commodities	2,944,000.00
Commodities and other	107551547A	S	025431479.01	79011023	CC - NYK - Commodities	6,898,500.00
Commodities and other	107551348A	S	025248246.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	107551349A	B	025248246.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	107551651A	B	025269952.01	79014679	CC - NYK - Commodities	8,927,148.00
Commodities and other	107551664A	S	025269952.01	79014679	CC - NYK - Commodities	8,927,148.00
Commodities and other	107551863A	B	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107551919A	B	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107555956A	B	025226648.01	79014679	CC - NYK - Commodities	2,270,537.00
Commodities and other	107556492A	B	025338765.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	107556520A	B	025338765.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	107556822A	S	025347956.01	79011061	CC - NYK - Commodities	779,100.00
Commodities and other	107556965A	S	025347956.01	79011061	CC - NYK - Commodities	166,950.00
Commodities and other	107557361A	S	025347956.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	107557406A	S	025347956.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	107557175A	S	025347956.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	107557206A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	107557261A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	107557292A	S	025347956.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	107558810A	B	025226960.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	107559832A	B	025233511.01	79014632	CC - NYK - Commodities	1,359,750.00
Commodities and other	107559861A	S	025233511.01	79014632	CC - NYK - Commodities	1,398,000.00
Commodities and other	107561382A	S	025267683.01	79019983	CC - NYK - Commodities	8,744,400.00
Commodities and other	107561391A	B	025267683.01	79019983	CC - NYK - Commodities	9,523,200.00
Commodities and other	107561483A	B	025930546.01	79014692	CC - NYK - Commodities	649,244.16
Commodities and other	107604133A	B	025240870.01	79014080	CC - NYK - Commodities	28,500,000.00
Commodities and other	107609499A	B	025226895.01	79014080	CC - NYK - Commodities	57,330,000.00
Commodities and other	107610285A	B	025277625.01	79011601	CC - NYK - Commodities	1,582,400.00
Commodities and other	107610290A	S	025277625.01	79011601	CC - NYK - Commodities	1,582,400.00
Commodities and other	107610502A	B	025318577.01	79011601	CC - NYK - Commodities	1,582,400.00
Commodities and other	107610508A	S	025318577.01	79011601	CC - NYK - Commodities	1,582,400.00
Commodities and other	107611037A	B	025248154.01	79011751	CC - NYK - Commodities	21,045,000.00
Commodities and other	107611821A	S	025341538.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	107611839A	S	025341538.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	107612669A	S	025944992.01	79011061	CC - NYK - Commodities	13,356,000.00
Commodities and other	107616835A	B	025257619.01	79014080	CC - NYK - Commodities	17,337,500.00
Commodities and other	107615527A	S	025431479.01	79011023	CC - NYK - Commodities	6,772,500.00
Commodities and other	107615788A	S	025277948.01	79900015	CC - NYK - Commodities	1,124,923.08
Commodities and other	107615797A	B	025226895.01	79014080	CC - NYK - Commodities	57,439,200.00
Commodities and other	107615819A	B	025226895.01	79014080	CC - NYK - Commodities	57,876,000.00
Commodities and other	107616291A	B	025335712.01	79097008	CC - NYK - Commodities	10,929,692.31
Commodities and other	107617365A	S	025431479.01	79011023	CC - NYK - Commodities	6,772,500.00
Commodities and other	107617536A	S	025944992.01	79011061	CC - NYK - Commodities	6,678,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107617858A	S	025233842.01	79011532	CC - NYK - Commodities	442,835.00
Commodities and other	107625840A	B	025240870.01	79014080	CC - NYK - Commodities	29,256,000.00
Commodities and other	107626832A	S	025341538.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	107626939A	B	025318577.01	79010078	CC - NYK - Commodities	696,800.00
Commodities and other	107626941A	S	025318577.01	79010078	CC - NYK - Commodities	696,800.00
Commodities and other	107627017A	B	025318577.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	107627019A	S	025318577.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	108682239A	S	025432790.01	79014014	CC - NYK - Commodities	3,690,240.00
Commodities and other	108682219A	B	025432790.01	79014007	CC - NYK - Commodities	2,460,160.00
Commodities and other	108682277A	S	025432790.01	79014014	CC - NYK - Commodities	4,920,320.00
Commodities and other	108610171A	S	025432790.01	79017192	CC - NYK - Commodities	4,920,320.00
Commodities and other	109735956A	B	025432790.01	79011061	CC - NYK - Commodities	8,612,379.81
Commodities and other	107629860A	B	025318577.01	79010872	CC - NYK - Commodities	1,757,323.08
Commodities and other	108610189A	S	025432790.01	79017192	CC - NYK - Commodities	2,460,160.00
Commodities and other	107659993A	S	025313016.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	107659995A	S	025313016.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	107663418A	B	025284944.01	79014036	CC - NYK - Commodities	13,390,722.00
Commodities and other	107673193A	S	025248154.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	107673194A	B	025248154.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	107675844A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	107675834A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	107675852A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	107674213A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	107674714A	S	025431479.01	79011003	CC - NYK - Commodities	6,474,195.00
Commodities and other	107676457A	S	025289976.01	79011061	CC - NYK - Commodities	153,037,500.00
Commodities and other	107677781A	B	025289976.01	79011061	CC - NYK - Commodities	139,125,000.00
Commodities and other	107677799A	S	025289976.01	79011061	CC - NYK - Commodities	139,125,000.00
Commodities and other	107680640A	B	025930546.01	79014692	CC - NYK - Commodities	1,997,570.56
Commodities and other	107712353A	S	025807975.01	79014080	CC - NYK - Commodities	10,637,500.00
Commodities and other	109736948A	S	025238924.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	107717213A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107717215A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107717517A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	107717965A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107717970A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107717982A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107717987A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107718046A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107718048A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107719176A	B	025319237.01	79010076	CC - NYK - Commodities	2,787,200.00
Commodities and other	107719813A	B	025292665.01	79019920	CC - NYK - Commodities	431,287.50
Commodities and other	107719882A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107719884A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107720653A	B	025327214.01	79019983	CC - NYK - Commodities	3,989,632.50
Commodities and other	107720825A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	107721755A	B	025804618.01	79011592	CC - NYK - Commodities	1,711,200.00
Commodities and other	107723488A	S	025947037.01	79011061	CC - NYK - Commodities	1,335,600.00
Commodities and other	107727766A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	107724370A	B	025227471.01	79010151	CC - NYK - Commodities	14,298,400.00
Commodities and other	107724377A	B	025227471.01	79010151	CC - NYK - Commodities	14,298,400.00
Commodities and other	107726668A	B	025289976.01	79011061	CC - NYK - Commodities	55,650,000.00
Commodities and other	107726691A	S	025289976.01	79011061	CC - NYK - Commodities	55,650,000.00
Commodities and other	107726655A	S	025289976.01	79011061	CC - NYK - Commodities	55,650,000.00
Commodities and other	107726508A	S	025314287.01	79010151	CC - NYK - Commodities	476,364.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107726555A	S	025261041.01	79014080	CC - NYK - Commodities	15,824,476.80
Commodities and other	107727999A	S	025225509.01	79011061	CC - NYK - Commodities	667,800.00
Commodities and other	107759101A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	107759675A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	107759685A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	107761688A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107761913A	B	025251802.01	79014679	CC - NYK - Commodities	71,350.00
Commodities and other	107761915A	S	025251802.01	79014679	CC - NYK - Commodities	71,350.00
Commodities and other	107762344A	B	025277971.01	79011608	CC - NYK - Commodities	114,145,056.00
Commodities and other	107762411A	B	025319237.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107762559A	B	025335712.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107762653A	B	025277971.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	107768806A	S	025940271.01	79014080	CC - NYK - Commodities	7,864,601.26
Commodities and other	107762801A	S	025277971.01	79011608	CC - NYK - Commodities	114,145,056.00
Commodities and other	107762864A	S	025319237.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107762844A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107762965A	S	025335712.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107763021A	S	025277971.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	107763461A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107763687A	B	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107763689A	S	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107763981A	B	025298829.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107763987A	S	025298829.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107764113A	S	025284027.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107764550A	B	025341538.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107764580A	S	025341538.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107766052A	B	025277971.01	79011608	CC - NYK - Commodities	114,145,056.00
Commodities and other	107766075A	B	025340647.01	79014679	CC - NYK - Commodities	6,811,611.00
Commodities and other	107766108A	B	025319237.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107766168A	B	025335712.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107766220A	B	025277971.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	107766252A	B	025341538.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107766373A	S	025341538.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107766400A	S	025277971.01	79011608	CC - NYK - Commodities	114,145,056.00
Commodities and other	107766478A	S	025319237.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107766518A	S	025335712.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	107766554A	S	025277971.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	107766889A	S	025269952.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	107766891A	B	025269952.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	107769392A	S	025261041.01	79011003	CC - NYK - Commodities	13,184,640.00
Commodities and other	107767360A	B	025338765.01	79010460	CC - NYK - Commodities	873,425.00
Commodities and other	107767761A	B	025327214.01	79019983	CC - NYK - Commodities	2,633,157.45
Commodities and other	107767763A	B	025327214.01	79019983	CC - NYK - Commodities	2,180,999.10
Commodities and other	107767771A	S	025267683.01	79019983	CC - NYK - Commodities	4,372,200.00
Commodities and other	107767774A	B	025314428.01	79019983	CC - NYK - Commodities	9,523,200.00
Commodities and other	107767833A	S	025314428.01	79019983	CC - NYK - Commodities	8,744,400.00
Commodities and other	107767846A	B	025267683.01	79019983	CC - NYK - Commodities	4,761,600.00
Commodities and other	107770748A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107770750A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107770757A	S	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107770760A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107770763A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107770767A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107770770A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107801525A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107801527A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107801528A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107801529A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107801530A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107801531A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107801533A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107801534A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107801535A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107801536A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107801538A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107801539A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	107803426A	S	025248154.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	107803427A	B	025248154.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	107803668A	B	025226648.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	107803962A	B	025226648.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	107805466A	S	025225509.01	79011061	CC - NYK - Commodities	556,500.00
Commodities and other	107805563A	B	025269952.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	107805565A	S	025269952.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	107805953A	S	025267683.01	79019983	CC - NYK - Commodities	8,015,700.00
Commodities and other	107811976A	B	025267683.01	79019983	CC - NYK - Commodities	8,729,600.00
Commodities and other	107806425A	S	025269952.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	107806426A	B	025269952.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	107812378A	B	025339466.01	79014082	CC - NYK - Commodities	5,793,280.00
Commodities and other	107812382A	B	025339466.01	79014082	CC - NYK - Commodities	5,793,280.00
Commodities and other	107807158A	B	025930546.01	79014082	CC - NYK - Commodities	2,097,484.80
Commodities and other	107810504A	S	025228073.01	79014679	CC - NYK - Commodities	2,438,275.00
Commodities and other	107812538A	S	025289976.01	79011061	CC - NYK - Commodities	55,650,000.00
Commodities and other	107812557A	B	025289976.01	79011061	CC - NYK - Commodities	55,650,000.00
Commodities and other	107812556A	S	025289976.01	79011061	CC - NYK - Commodities	55,650,000.00
Commodities and other	107811093A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	107811901A	S	025316522.01	79011532	CC - NYK - Commodities	286,473.24
Commodities and other	107811906A	S	025316522.01	79011532	CC - NYK - Commodities	213,293.16
Commodities and other	107811322A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107811799A	S	025314428.01	79019983	CC - NYK - Commodities	4,372,200.00
Commodities and other	107811800A	B	025314428.01	79019983	CC - NYK - Commodities	4,761,600.00
Commodities and other	107812989A	S	025314287.01	79010606	CC - NYK - Commodities	476,364.00
Commodities and other	107811801A	S	025316522.01	79011532	CC - NYK - Commodities	1,051,512.00
Commodities and other	107811803A	S	025316522.01	79011532	CC - NYK - Commodities	784,764.80
Commodities and other	107811790A	S	025316522.01	79011532	CC - NYK - Commodities	1,039,796.80
Commodities and other	107811804A	S	025316522.01	79011532	CC - NYK - Commodities	775,429.20
Commodities and other	107812296A	S	025431479.01	79011003	CC - NYK - Commodities	6,474,195.00
Commodities and other	107813021A	S	025232026.01	79010462	CC - NYK - Commodities	41,712,200.00
Commodities and other	107812668A	S	025217464.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	107812670A	S	025217464.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	107813561A	S	025431255.01	79010076	CC - NYK - Commodities	791,792.00
Commodities and other	107814064A	S	025432964.01	79099727	CC - LDN - Commodities	11,833,333.22
Commodities and other	107816637A	S	025432964.01	79099727	CC - LDN - Commodities	11,833,333.22
Commodities and other	107814062A	S	025432964.01	79099727	CC - LDN - Commodities	11,833,333.57
Commodities and other	107815382A	S	025235672.01	79010606	CC - NYK - Commodities	2,320,470.00
Commodities and other	107815381A	B	025235672.01	79010606	CC - NYK - Commodities	2,519,595.00
Commodities and other	107813948A	S	025232026.01	79010462	CC - NYK - Commodities	20,856,100.00
Commodities and other	107814015A	B	025318577.01	79011601	CC - NYK - Commodities	736,000.00
Commodities and other	107814017A	S	025318577.01	79011601	CC - NYK - Commodities	736,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107814495A	S	025225632.01	79014679	CC - NYK - Commodities	5,261,250.00
Commodities and other	107814497A	B	025225632.01	79014679	CC - NYK - Commodities	5,261,250.00
Commodities and other	107814838A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107814840A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107814851A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107814853A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107814874A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107814876A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107814919A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107814921A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107816470A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	107816472A	B	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	107816474A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	107816476A	B	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	107818073A	S	025226432.01	79010151	CC - NYK - Commodities	2,176,517.27
Commodities and other	107848762A	S	025627746.01	79499902	CC - NYK - Commodities	8,620,500.00
Commodities and other	109780211A	B	025314428.01	79010606	CC - NYK - Commodities	131,334.00
Commodities and other	107864100A	B	025314287.01	79010151	CC - NYK - Commodities	476,364.00
Commodities and other	107851218A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107851637A	B	025211020.01	79011920	CC - NYK - Commodities	20,000,000.00
Commodities and other	107859043A	S	025279902.01	79011603	CC - NYK - Commodities	1,656,000.00
Commodities and other	107859598A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107859600A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107861348A	S	025431479.01	79011003	CC - NYK - Commodities	6,993,000.00
Commodities and other	107861664A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107861666A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107861668A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107861671A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107861674A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107861676A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107861678A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107861680A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107861684A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107861686A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107897273A	S	025226341.01	79011003	CC - NYK - Commodities	28,476,672.00
Commodities and other	107897294A	B	025226341.01	79011003	CC - NYK - Commodities	25,395,200.00
Commodities and other	107900930A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	107900920A	B	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107900926A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107901132A	S	025233511.01	79011751	CC - NYK - Commodities	1,339,072.20
Commodities and other	107902263A	B	025265695.01	79011920	CC - NYK - Commodities	25,000,000.00
Commodities and other	107910322A	S	025431479.01	79011003	CC - NYK - Commodities	6,474,195.00
Commodities and other	107917357A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107917386A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107917387A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107905492A	S	025306507.01	79011061	CC - NYK - Commodities	9,945,000.00
Commodities and other	107917414A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107917453A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107917476A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107905669A	B	025225996.01	79010606	CC - NYK - Commodities	19,140,600.00
Commodities and other	107909142A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107909390A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	107917568A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107917637A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107909935A	B	025226952.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	107909937A	B	025226952.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	107917648A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107909960A	B	025226952.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	107909961A	B	025226952.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	107909962A	B	025226952.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	107910447A	S	025341538.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	107910552A	B	025234691.01	79017927	CC - NYK - Commodities	2,231,787.00
Commodities and other	107910554A	B	025234691.01	79017927	CC - NYK - Commodities	4,463,574.00
Commodities and other	107910790A	S	025226341.01	79011706	CC - NYK - Commodities	8,000,000.00
Commodities and other	107911847A	B	025936030.01	79019983	CC - NYK - Commodities	748,800.00
Commodities and other	107911895A	B	025936030.01	79019983	CC - NYK - Commodities	1,310,400.00
Commodities and other	107911906A	B	025936030.01	79019983	CC - NYK - Commodities	2,082,000.00
Commodities and other	107911996A	S	025261041.01	79014080	CC - NYK - Commodities	6,123,710.25
Commodities and other	107912621A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	107913618A	S	025233511.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	107913602A	B	025337825.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	107913604A	B	025226952.01	79011059	CC - NYK - Commodities	1,725,150.00
Commodities and other	107913625A	B	025233511.01	79011751	CC - NYK - Commodities	13,623,222.00
Commodities and other	107920978A	B	025225996.01	79010606	CC - NYK - Commodities	19,140,600.00
Commodities and other	107917772A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107917791A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107917822A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107913924A	S	025314444.01	79099889	CC - LDN - Commodities	457,102.33
Commodities and other	107913925A	S	025314444.01	79099889	CC - LDN - Commodities	304,734.89
Commodities and other	107913927A	S	025314444.01	79099889	CC - LDN - Commodities	372,453.75
Commodities and other	107914339A	S	025808734.01	79092015	CC - LDN - Commodities	1,734,939.60
Commodities and other	107914342A	S	025808734.01	79092015	CC - LDN - Commodities	1,734,939.60
Commodities and other	107914348A	S	025808734.01	79092015	CC - LDN - Commodities	1,734,939.60
Commodities and other	107914395A	S	025808734.01	79092015	CC - LDN - Commodities	1,734,939.60
Commodities and other	107914562A	S	025808734.01	79092015	CC - LDN - Commodities	1,734,939.60
Commodities and other	107914198A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107914200A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107914399A	S	025808734.01	79092015	CC - LDN - Commodities	1,734,939.60
Commodities and other	107915023A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107915025A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107915038A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107915214A	S	025269952.01	79014679	CC - NYK - Commodities	5,261,250.00
Commodities and other	107915217A	B	025269952.01	79014679	CC - NYK - Commodities	5,261,250.00
Commodities and other	107917679A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107917757A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107917767A	S	025227760.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	107915809A	B	025233511.01	79011751	CC - NYK - Commodities	5,356,288.80
Commodities and other	107915814A	S	025233511.01	79011751	CC - NYK - Commodities	5,356,288.80
Commodities and other	107916571A	B	025318577.01	79011608	CC - NYK - Commodities	2,148,224.00
Commodities and other	107916573A	S	025318577.01	79011608	CC - NYK - Commodities	2,148,224.00
Commodities and other	107916601A	S	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107916603A	B	025298829.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107916633A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107916643A	S	025284027.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	107916645A	B	025284027.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	107920800A	S	025318577.01	79011608	CC - NYK - Commodities	2,148,224.00
Commodities and other	107920804A	B	025318577.01	79011608	CC - NYK - Commodities	2,148,224.00
Commodities and other	107921928A	S	025284498.01	79097008	CC - NYK - Commodities	1,097,255.38

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107965376A	S	025310566.01	79091013	CC - NYK - Commodities	27,600,000.00
Commodities and other	107965378A	S	025310566.01	79091013	CC - NYK - Commodities	13,800,000.00
Commodities and other	107948752A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	107949037A	S	025431537.01	79017908	CC - NYK - Commodities	911,430.00
Commodities and other	107949143A	S	025431537.01	79017908	CC - NYK - Commodities	911,430.00
Commodities and other	107950768A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107954053A	B	025225764.01	79014080	CC - NYK - Commodities	3,968,000.00
Commodities and other	107954055A	B	025225764.01	79014080	CC - NYK - Commodities	3,968,000.00
Commodities and other	107954028A	B	025225764.01	79014080	CC - NYK - Commodities	3,968,000.00
Commodities and other	107953911A	S	025431479.01	79011023	CC - NYK - Commodities	6,772,500.00
Commodities and other	107955135A	S	025227570.01	79010151	CC - NYK - Commodities	8,575,000.00
Commodities and other	107955158A	S	025226341.01	79010151	CC - NYK - Commodities	3,430,000.00
Commodities and other	107956592A	S	025289976.01	79011061	CC - NYK - Commodities	27,825,000.00
Commodities and other	107955886A	B	025289976.01	79011061	CC - NYK - Commodities	27,825,000.00
Commodities and other	107956600A	S	025289976.01	79011061	CC - NYK - Commodities	27,825,000.00
Commodities and other	107957626A	B	025341538.01	79011608	CC - NYK - Commodities	1,611,168.00
Commodities and other	107957646A	S	025341538.01	79011608	CC - NYK - Commodities	1,611,168.00
Commodities and other	107960116A	B	025431602.01	79011532	CC - NYK - Commodities	4,552,886.63
Commodities and other	107960118A	B	025431792.01	79011532	CC - NYK - Commodities	34,377,109.63
Commodities and other	107960488A	B	025431784.01	79011532	CC - NYK - Commodities	2,782,203.74
Commodities and other	107961505A	B	025274085.01	79011532	CC - NYK - Commodities	2,296,728.00
Commodities and other	107961523A	B	025274085.01	79011532	CC - NYK - Commodities	5,140,968.00
Commodities and other	107961473A	B	025274085.01	79011532	CC - NYK - Commodities	1,411,956.00
Commodities and other	107961498A	B	025274085.01	79011532	CC - NYK - Commodities	629,748.00
Commodities and other	107961339A	B	025286840.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	109737075A	S	025432402.01	79011061	CC - NYK - Commodities	1,780,800.00
Commodities and other	107962467A	S	025431479.01	79011003	CC - NYK - Commodities	6,474,195.00
Commodities and other	107962072A	S	025277625.01	79097008	CC - NYK - Commodities	1,757,323.08
Commodities and other	107962575A	S	025248246.01	79014679	CC - NYK - Commodities	14,030,000.00
Commodities and other	107962598A	B	025248246.01	79014679	CC - NYK - Commodities	14,030,000.00
Commodities and other	107962673A	S	025293838.01	79010076	CC - NYK - Commodities	196,982.40
Commodities and other	107962695A	S	025293838.01	79010076	CC - NYK - Commodities	225,950.40
Commodities and other	107962713A	S	025293838.01	79010076	CC - NYK - Commodities	196,982.40
Commodities and other	107962736A	S	025293838.01	79010076	CC - NYK - Commodities	225,950.40
Commodities and other	107964087A	S	025293838.01	79010076	CC - NYK - Commodities	244,103.68
Commodities and other	107964048A	S	025293838.01	79010076	CC - NYK - Commodities	823,463.68
Commodities and other	107991884A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107991888A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107993041A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107993044A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107993235A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107993409A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107993412A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107993479A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107993481A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107993923A	B	025273574.01	79010467	CC - NYK - Commodities	1,086,190.00
Commodities and other	107996033A	B	025308040.01	79011532	CC - NYK - Commodities	444,385.00
Commodities and other	108000026A	B	025308040.01	79010151	CC - NYK - Commodities	434,000.00
Commodities and other	107997145A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107997230A	B	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107997233A	S	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	107998062A	S	025944992.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	107998596A	B	025319237.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	107999129A	S	025233511.01	79014679	CC - NYK - Commodities	13,390,722.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	107999151A	B	025233511.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	108005552A	B	025232489.01	79014080	CC - NYK - Commodities	42,456,000.00
Commodities and other	108007561A	S	025225632.01	79011751	CC - NYK - Commodities	8,418,000.00
Commodities and other	108007792A	S	025277971.01	79011608	CC - NYK - Commodities	16,111,680.00
Commodities and other	108007814A	B	025277971.01	79011608	CC - NYK - Commodities	16,111,680.00
Commodities and other	108009042A	S	025431479.01	79011023	CC - NYK - Commodities	6,646,500.00
Commodities and other	108008250A	B	025327214.01	79011532	CC - NYK - Commodities	5,250,525.00
Commodities and other	108008926A	S	025284498.01	79097008	CC - NYK - Commodities	996,530.77
Commodities and other	108010098A	S	025225632.01	79011751	CC - NYK - Commodities	29,967,000.00
Commodities and other	108011483A	S	025314428.01	79019983	CC - NYK - Commodities	13,116,600.00
Commodities and other	108011495A	B	025314428.01	79019983	CC - NYK - Commodities	14,284,800.00
Commodities and other	108013751A	B	025308040.01	79010151	CC - NYK - Commodities	434,000.00
Commodities and other	108052847A	B	025308040.01	79010460	CC - NYK - Commodities	2,996,000.00
Commodities and other	108053160A	S	025225632.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	108053177A	B	025225632.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	108054587A	B	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108058858A	B	025930546.01	79014082	CC - NYK - Commodities	749,079.04
Commodities and other	108054907A	B	025340647.01	79017927	CC - NYK - Commodities	4,463,574.00
Commodities and other	108055460A	B	025277625.01	79010082	CC - NYK - Commodities	942,953.85
Commodities and other	108057407A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057409A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057411A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057413A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057414A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057415A	S	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057417A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057418A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057419A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057421A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057423A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057425A	B	025264227.01	79090026	CC - LDN - Commodities	252,778.70
Commodities and other	108057757A	S	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108057758A	S	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108057759A	S	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108057761A	S	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108057762A	S	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108057763A	S	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108057766A	B	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108057767A	B	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108057768A	B	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108057769A	B	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108057770A	B	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108057771A	B	025264227.01	79090018	CC - LDN - Commodities	120,009.50
Commodities and other	108056860A	S	025225665.01	79014679	CC - NYK - Commodities	1,806,118.86
Commodities and other	108056965A	S	025225665.01	79014679	CC - NYK - Commodities	1,806,118.86
Commodities and other	108060061A	B	025233511.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108060240A	B	025233511.01	79017927	CC - NYK - Commodities	11,158,935.00
Commodities and other	108060354A	S	025269952.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	108060369A	B	025269952.01	79014679	CC - NYK - Commodities	13,390,722.00
Commodities and other	108062175A	S	025269952.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108062176A	B	025269952.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108063046A	S	025232026.01	79014692	CC - NYK - Commodities	4,761,600.00
Commodities and other	108063112A	S	025232026.01	79014692	CC - NYK - Commodities	3,491,840.00
Commodities and other	108063184A	S	025232026.01	79014692	CC - NYK - Commodities	3,809,280.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108152474A	S	025222761.01	79092020	CC - LDN - Commodities	207,350,000.00
Commodities and other	108063228A	S	025232026.01	79014692	CC - NYK - Commodities	4,523,520.00
Commodities and other	108099254A	B	025294125.01	79092020	CC - LDN - Commodities	226,200,000.00
Commodities and other	108152480A	S	025222761.01	79092015	CC - LDN - Commodities	352,350,000.00
Commodities and other	108152482A	B	025222761.01	79092015	CC - LDN - Commodities	398,250,000.00
Commodities and other	108063544A	B	025225632.01	79017927	CC - NYK - Commodities	3,507,500.00
Commodities and other	108063540A	B	025232026.01	79014692	CC - NYK - Commodities	16,586,240.00
Commodities and other	108063649A	S	025269952.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	108063650A	B	025269952.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	108064289A	S	025304288.01	79011003	CC - NYK - Commodities	5,339,376.00
Commodities and other	108064696A	S	025431479.01	79011003	CC - NYK - Commodities	3,884,517.00
Commodities and other	108067656A	B	025940677.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	108064838A	S	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108064841A	S	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108065697A	B	025228073.01	79017927	CC - NYK - Commodities	6,695,361.00
Commodities and other	108065996A	S	025431479.01	79014082	CC - NYK - Commodities	2,380,800.00
Commodities and other	108066684A	S	025277625.01	79011608	CC - NYK - Commodities	1,115,424.00
Commodities and other	108066686A	B	025277625.01	79011608	CC - NYK - Commodities	1,115,424.00
Commodities and other	108067151A	S	025319237.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	108067160A	S	025319237.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	108067581A	S	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108069038A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108067884A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108068596A	S	025265802.01	79011397	CC - NYK - Commodities	10,800,000.00
Commodities and other	108069810A	B	025930546.01	79014082	CC - NYK - Commodities	2,097,484.80
Commodities and other	108070159A	S	025930546.01	79014082	CC - NYK - Commodities	2,097,484.80
Commodities and other	108112732A	S	025225665.01	79011330	CC - LDN - Commodities	4,643,114.79
Commodities and other	108105194A	S	025227570.01	79011093	CC - NYK - Commodities	25,875,000.00
Commodities and other	108106803A	B	025265695.01	79011920	CC - NYK - Commodities	25,000,000.00
Commodities and other	108106977A	B	025210915.01	79011920	CC - NYK - Commodities	15,000,000.00
Commodities and other	108107047A	S	025265695.01	79011920	CC - NYK - Commodities	25,000,000.00
Commodities and other	108107053A	S	025210915.01	79011920	CC - NYK - Commodities	15,000,000.00
Commodities and other	108108079A	B	025286311.01	79014679	CC - NYK - Commodities	8,927,148.00
Commodities and other	108108305A	B	025286311.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	108108817A	S	025277625.01	79900068	CC - NYK - Commodities	1,928,769.23
Commodities and other	108109991A	S	025341090.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108109993A	B	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108110458A	B	025269952.01	79017927	CC - NYK - Commodities	6,695,361.00
Commodities and other	108111331A	S	025265802.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	108111332A	B	025265802.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	108112179A	S	025225871.01	79011093	CC - NYK - Commodities	6,375,000.00
Commodities and other	108112201A	S	025225871.01	79010151	CC - NYK - Commodities	1,884,960.00
Commodities and other	108112333A	S	025225871.01	79011093	CC - NYK - Commodities	12,750,000.00
Commodities and other	108171665A	B	025254582.01	79093125	CC - LDN - Commodities	1,617,136.50
Commodities and other	108171666A	B	025254582.01	79093125	CC - LDN - Commodities	2,425,704.75
Commodities and other	108114239A	S	025341090.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108114241A	B	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108116101A	B	025233511.01	79014632	CC - NYK - Commodities	5,439,000.00
Commodities and other	108116116A	S	025233511.01	79014632	CC - NYK - Commodities	5,592,000.00
Commodities and other	108116361A	S	025253758.01	79019983	CC - NYK - Commodities	46,028.80
Commodities and other	108116369A	B	025253758.01	79019983	CC - NYK - Commodities	15,462.72
Commodities and other	108116808A	B	025231408.01	79014080	CC - NYK - Commodities	44,073,750.00
Commodities and other	108116901A	B	025248246.01	79014679	CC - NYK - Commodities	14,030,000.00
Commodities and other	108117062A	S	025431479.01	79011003	CC - NYK - Commodities	6,474,195.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108228637A	B	025274812.01	79019920	CC - NYK - Commodities	389,550.00
Commodities and other	108117086A	B	025341538.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108119713A	S	025306507.01	79011061	CC - NYK - Commodities	1,950,000.00
Commodities and other	108118759A	B	025277625.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108119830A	B	025231408.01	79014080	CC - NYK - Commodities	36,500,000.00
Commodities and other	108120293A	B	025308040.01	79014080	CC - NYK - Commodities	1,945,750.00
Commodities and other	108120852A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108120854A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108121164A	S	025326232.01	79094014	CC - LDN - Commodities	220,596,671.60
Commodities and other	108163567A	B	025340647.01	79014679	CC - NYK - Commodities	2,231,787.00
Commodities and other	108164474A	S	025277898.01	79010076	CC - NYK - Commodities	855,838.46
Commodities and other	108166255A	S	025269952.01	79014679	CC - NYK - Commodities	22,317,870.00
Commodities and other	108166268A	B	025269952.01	79014679	CC - NYK - Commodities	22,317,870.00
Commodities and other	108168570A	S	025277971.01	79011608	CC - NYK - Commodities	6,362,048.00
Commodities and other	108168562A	S	025296450.01	79014679	CC - NYK - Commodities	9,753,100.00
Commodities and other	108168643A	B	025296450.01	79014679	CC - NYK - Commodities	9,753,100.00
Commodities and other	108169489A	S	025277971.01	79011608	CC - NYK - Commodities	63,620,480.00
Commodities and other	108169733A	S	025431479.01	79011023	CC - NYK - Commodities	6,930,000.00
Commodities and other	108169933A	B	025341538.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108169999A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108170572A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108171916A	B	025228073.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108171984A	S	025269952.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108172001A	B	025269952.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108172111A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108172113A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108172125A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108172130A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108172132A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108172417A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108172787A	S	025293838.01	79010076	CC - NYK - Commodities	393,964.80
Commodities and other	108172806A	S	025431818.01	79011061	CC - NYK - Commodities	390,000.00
Commodities and other	108172826A	S	025431818.01	79011061	CC - NYK - Commodities	67,500.00
Commodities and other	108172857A	B	025225996.01	79010606	CC - NYK - Commodities	19,140,600.00
Commodities and other	108172858A	S	025431818.01	79011061	CC - NYK - Commodities	75,000.00
Commodities and other	108172893A	S	025293838.01	79010076	CC - NYK - Commodities	225,950.40
Commodities and other	108172865A	S	025431818.01	79011061	CC - NYK - Commodities	77,500.00
Commodities and other	108185833A	B	025225996.01	79010606	CC - NYK - Commodities	19,140,600.00
Commodities and other	108172884A	S	025284027.01	79010076	CC - NYK - Commodities	1,714,461.54
Commodities and other	108173121A	S	025293838.01	79010076	CC - NYK - Commodities	590,947.20
Commodities and other	108173096A	S	025326232.01	79099889	CC - LDN - Commodities	372,256,883.33
Commodities and other	108173382A	S	025293838.01	79010076	CC - NYK - Commodities	225,950.40
Commodities and other	108173352A	B	025248246.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	108174469A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108173363A	S	025248246.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	108174658A	B	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108174660A	S	025289950.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108175014A	S	038012845.01	76078401	CC - LDN - Commodities	90,800.00
Commodities and other	108175352A	B	025225749.01	79011023	CC - NYK - Commodities	11,340,000.00
Commodities and other	108175649A	B	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108175651A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108175731A	S	025227570.01	79011397	CC - NYK - Commodities	8,925,000.00
Commodities and other	108175769A	S	025227570.01	79011397	CC - NYK - Commodities	3,116,467.20
Commodities and other	108176137A	S	025261041.01	79014080	CC - NYK - Commodities	16,119,450.60

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108178795A	S	025341538.01	79011608	CC - NYK - Commodities	423,448.00
Commodities and other	108179396A	B	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108179400A	S	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108181321A	B	025228370.01	79011061	CC - NYK - Commodities	4,173,750.00
Commodities and other	108181280A	B	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108181282A	S	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108181288A	B	025277625.01	79011608	CC - NYK - Commodities	1,074,112.00
Commodities and other	108181290A	S	025277625.01	79011608	CC - NYK - Commodities	1,074,112.00
Commodities and other	108181508A	B	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108181510A	S	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108181893A	S	025305715.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	108182379A	B	025225632.01	79014679	CC - NYK - Commodities	22,455,000.00
Commodities and other	108182576A	S	025225780.01	79011532	CC - NYK - Commodities	367,080.00
Commodities and other	108182718A	S	025337825.01	79010460	CC - NYK - Commodities	422,625.00
Commodities and other	108185839A	S	025337973.01	79010151	CC - NYK - Commodities	56,000.00
Commodities and other	108217730A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108218005A	B	025256975.01	79011537	CC - NYK - Commodities	4,344,760.00
Commodities and other	108225024A	B	025233511.01	79016850	CC - SI - Commodities	7,400,000.00
Commodities and other	108226444A	S	025327214.01	79011532	CC - NYK - Commodities	4,379,172.18
Commodities and other	108226154A	S	025341538.01	79010076	CC - NYK - Commodities	348,400.00
Commodities and other	108226627A	S	025327214.01	79011532	CC - NYK - Commodities	3,076,807.65
Commodities and other	108226868A	B	025319237.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108227769A	S	025431479.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	108228398A	S	025938291.01	79011061	CC - NYK - Commodities	11,352,600.00
Commodities and other	108228238A	B	025228313.01	79010465	CC - NYK - Commodities	880,400.00
Commodities and other	108228399A	S	025345315.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108228406A	B	025345315.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	108228840A	S	025318577.01	79010078	CC - NYK - Commodities	348,400.00
Commodities and other	108229068A	S	025256975.01	79011532	CC - NYK - Commodities	1,411,120.00
Commodities and other	108229069A	B	025256975.01	79011532	CC - NYK - Commodities	1,274,560.00
Commodities and other	108231912A	B	025333287.01	79010606	CC - NYK - Commodities	2,099,278.62
Commodities and other	108230358A	S	025261041.01	79014080	CC - NYK - Commodities	14,133,446.25
Commodities and other	109737084A	S	025938291.01	79011061	CC - NYK - Commodities	1,446,900.00
Commodities and other	108230744A	B	025225749.01	79011023	CC - NYK - Commodities	11,025,000.00
Commodities and other	108231235A	S	025293838.01	79010076	CC - NYK - Commodities	845,865.60
Commodities and other	108232234A	B	025930546.01	79014080	CC - NYK - Commodities	1,248,491.52
Commodities and other	108232374A	S	025228313.01	79010151	CC - NYK - Commodities	39,848,000.00
Commodities and other	108232410A	S	025228313.01	79010151	CC - NYK - Commodities	39,848,000.00
Commodities and other	108234065A	S	025431479.01	79011023	CC - NYK - Commodities	4,326,000.00
Commodities and other	108233100A	B	025277625.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108234040A	S	025293838.01	79010076	CC - NYK - Commodities	971,007.36
Commodities and other	108234275A	S	025318577.01	79011608	CC - NYK - Commodities	44,208,000.00
Commodities and other	108234293A	S	025318577.01	79011608	CC - NYK - Commodities	44,208,000.00
Commodities and other	108235278A	S	025293838.01	79010076	CC - NYK - Commodities	705,081.12
Commodities and other	108235692A	S	025277971.01	79011608	CC - NYK - Commodities	31,810,240.00
Commodities and other	108235769A	B	025231192.01	79011608	CC - NYK - Commodities	38,536,960.00
Commodities and other	108261374A	S	025944109.01	79099924	CC - LDN - Commodities	2,341,633.67
Commodities and other	108261819A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108261822A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108269918A	B	025232489.01	79019980	CC - NYK - Commodities	17,936,100.00
Commodities and other	108266225A	S	025305970.01	79099924	CC - LDN - Commodities	7,618,357.35
Commodities and other	108268771A	S	025803263.01	79099924	CC - LDN - Commodities	1,904,589.34
Commodities and other	108266264A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108266266A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108266448A	B	025930546.01	79014082	CC - NYK - Commodities	749,158.40
Commodities and other	108266557A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108269529A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108270334A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108270768A	B	025341538.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	108270793A	B	025341538.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	108270830A	S	025341538.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	108270850A	S	025341538.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	108271199A	S	025431479.01	79011023	CC - NYK - Commodities	2,194,500.00
Commodities and other	108271601A	B	025226952.01	79010462	CC - NYK - Commodities	850,360.00
Commodities and other	108271670A	B	025277971.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	108271689A	B	025319237.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	108276035A	B	025233842.01	79010465	CC - NYK - Commodities	1,760,800.00
Commodities and other	108276552A	B	025298829.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	108276555A	S	025298829.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	108276579A	B	025341538.01	79011608	CC - NYK - Commodities	1,074,112.00
Commodities and other	108276581A	S	025341538.01	79011608	CC - NYK - Commodities	846,896.00
Commodities and other	108306244A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108306526A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108306528A	S	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108307399A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108307401A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108309220A	S	025944992.01	79010606	CC - NYK - Commodities	3,633,200.00
Commodities and other	108309643A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108310762A	S	025431479.01	79011003	CC - NYK - Commodities	2,158,065.00
Commodities and other	108310970A	B	025341538.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108311502A	S	025431479.01	79011023	CC - NYK - Commodities	4,242,000.00
Commodities and other	108324489A	S	025314287.01	79010462	CC - NYK - Commodities	1,965,134.64
Commodities and other	108312596A	S	025279829.01	79010076	CC - NYK - Commodities	185,395.20
Commodities and other	108312657A	S	025279829.01	79010076	CC - NYK - Commodities	184,236.48
Commodities and other	108312769A	S	025279829.01	79010076	CC - NYK - Commodities	216,294.40
Commodities and other	108312878A	S	025279829.01	79010076	CC - NYK - Commodities	286,590.08
Commodities and other	108321228A	S	025431479.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108313130A	S	025431479.01	79011023	CC - NYK - Commodities	2,152,500.00
Commodities and other	108313838A	B	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108313842A	S	025284027.01	79011608	CC - NYK - Commodities	1,229,032.00
Commodities and other	108313889A	B	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108313893A	S	025284027.01	79011608	CC - NYK - Commodities	1,229,032.00
Commodities and other	108313920A	B	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108313924A	S	025284027.01	79011608	CC - NYK - Commodities	1,229,032.00
Commodities and other	108315317A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108319357A	S	025314444.01	79090023	CC - LDN - Commodities	522,783.10
Commodities and other	108315325A	B	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108315327A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108319358A	S	025314444.01	79090023	CC - LDN - Commodities	203,119.55
Commodities and other	108319359A	S	025314444.01	79090023	CC - LDN - Commodities	462,846.19
Commodities and other	108319360A	S	025314444.01	79090023	CC - LDN - Commodities	506,133.96
Commodities and other	108316681A	S	025257924.01	79014679	CC - NYK - Commodities	42,600,000.00
Commodities and other	108316551A	B	025341538.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108317453A	S	025431479.01	79011023	CC - NYK - Commodities	6,741,000.00
Commodities and other	108316798A	S	025347956.01	79011061	CC - NYK - Commodities	779,100.00
Commodities and other	108316812A	S	025347956.01	79011061	CC - NYK - Commodities	166,950.00
Commodities and other	108316825A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	108316822A	S	025347956.01	79011061	CC - NYK - Commodities	111,300.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108317378A	S	025341538.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108317382A	B	025341538.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108317748A	S	025347956.01	79011061	CC - NYK - Commodities	166,950.00
Commodities and other	108318060A	S	025233511.01	79014632	CC - NYK - Commodities	2,719,500.00
Commodities and other	108318067A	B	025233511.01	79014632	CC - NYK - Commodities	2,796,000.00
Commodities and other	108318941A	S	025225871.01	79011392	CC - NYK - Commodities	30,000,000.00
Commodities and other	108318957A	B	025225871.01	79011392	CC - NYK - Commodities	1,428,500.00
Commodities and other	108318968A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	108319037A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	108319038A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	108319030A	S	025231192.01	79011392	CC - NYK - Commodities	30,000,000.00
Commodities and other	108319039A	B	025231192.01	79011392	CC - NYK - Commodities	1,428,500.00
Commodities and other	108319514A	B	025277625.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108319520A	S	025277625.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108319835A	S	025277625.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108320102A	B	025318577.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108322593A	S	025809294.01	79014616	CC - NYK - Commodities	394,953.00
Commodities and other	108321254A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108321256A	S	025318577.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108321326A	S	025938291.01	79011061	CC - NYK - Commodities	16,082,850.00
Commodities and other	108322144A	B	025284027.01	79011608	CC - NYK - Commodities	423,448.00
Commodities and other	108356799A	S	025338765.01	79011059	CC - NYK - Commodities	3,450,300.00
Commodities and other	108363604A	B	025627746.01	79499902	CC - NYK - Commodities	17,241,000.00
Commodities and other	108365646A	S	025293838.01	79010076	CC - NYK - Commodities	1,038,213.12
Commodities and other	108365519A	S	025293838.01	79010076	CC - NYK - Commodities	488,207.36
Commodities and other	108367663A	S	025431479.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	108367605A	S	025265695.01	79011910	CC - NYK - Commodities	105,000,000.00
Commodities and other	108367641A	S	025431479.01	79011023	CC - NYK - Commodities	4,263,000.00
Commodities and other	108367645A	B	025265695.01	79011910	CC - NYK - Commodities	70,000,000.00
Commodities and other	108368826A	S	025431255.01	79010076	CC - NYK - Commodities	896,801.00
Commodities and other	108368355A	S	025298829.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108369001A	B	025341538.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108369104A	S	025431479.01	79011023	CC - NYK - Commodities	4,326,000.00
Commodities and other	108369259A	S	025431479.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	108371966A	S	025327081.01	79019980	CC - NYK - Commodities	217,787.40
Commodities and other	108372630A	B	025308040.01	79010460	CC - NYK - Commodities	332,465.00
Commodities and other	108372351A	B	025308040.01	79010460	CC - NYK - Commodities	826,000.00
Commodities and other	108372363A	B	025308040.01	79010151	CC - NYK - Commodities	882,640.00
Commodities and other	108373701A	S	025277971.01	79011608	CC - NYK - Commodities	63,620,480.00
Commodities and other	108373734A	B	025277971.01	79011608	CC - NYK - Commodities	40,816,256.00
Commodities and other	108373739A	B	025277971.01	79011608	CC - NYK - Commodities	22,267,168.00
Commodities and other	108376821A	B	025627746.01	79499902	CC - NYK - Commodities	17,241,000.00
Commodities and other	108373899A	B	025289950.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108373903A	B	025289950.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108373920A	B	025289950.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108373924A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108374955A	B	025231408.01	79011061	CC - NYK - Commodities	58,035,000.00
Commodities and other	108374713A	B	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108374715A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108376505A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108378468A	B	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108378470A	S	025277625.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	108494099A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108499372A	S	025431537.01	79017908	CC - NYK - Commodities	911,430.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108503602A	S	025431537.01	79017908	CC - NYK - Commodities	911,430.00
Commodities and other	108503603A	S	025431537.01	79017908	CC - NYK - Commodities	911,430.00
Commodities and other	108503635A	S	025431537.01	79017908	CC - NYK - Commodities	911,430.00
Commodities and other	108503721A	S	025431537.01	79017908	CC - NYK - Commodities	911,430.00
Commodities and other	108509236A	S	025323908.01	79011003	CC - NYK - Commodities	10,351,152.00
Commodities and other	108509337A	S	025323908.01	79011003	CC - NYK - Commodities	10,358,712.00
Commodities and other	108510213A	B	025277625.01	79010076	CC - NYK - Commodities	942,953.85
Commodities and other	108513460A	B	025318577.01	79900068	CC - NYK - Commodities	1,714,461.54
Commodities and other	108597592A	S	025413071.01	74132360	CC - NYK - Commodities	250,000,000.00
Commodities and other	108568842A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	108568907A	S	025312521.01	79011227	CC - LDN - Commodities	20,165,924.25
Commodities and other	108569020A	S	025217464.01	79011910	CC - NYK - Commodities	105,000,000.00
Commodities and other	108569022A	B	025217464.01	79011910	CC - NYK - Commodities	70,000,000.00
Commodities and other	108569024A	B	025240870.01	79014080	CC - NYK - Commodities	24,600,000.00
Commodities and other	108569130A	B	025215880.01	79011910	CC - NYK - Commodities	10,000,000.00
Commodities and other	108569843A	S	025431479.01	79011023	CC - NYK - Commodities	6,583,500.00
Commodities and other	108569923A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108582139A	B	025225764.01	79014080	CC - NYK - Commodities	3,968,000.00
Commodities and other	108582161A	B	025225764.01	79014080	CC - NYK - Commodities	3,968,000.00
Commodities and other	108582217A	B	025225764.01	79014080	CC - NYK - Commodities	3,968,000.00
Commodities and other	108571155A	B	025319237.01	79011608	CC - NYK - Commodities	6,362,048.00
Commodities and other	108576861A	S	025935933.01	79019983	CC - NYK - Commodities	884,608.58
Commodities and other	108581545A	B	025225749.01	79011023	CC - NYK - Commodities	9,922,500.00
Commodities and other	108582164A	B	025289893.01	79011608	CC - NYK - Commodities	90,535,248.00
Commodities and other	108582012A	B	025225780.01	79011059	CC - NYK - Commodities	417,375.00
Commodities and other	108582013A	S	025225780.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	108582241A	S	025225780.01	79011059	CC - NYK - Commodities	1,293,862.50
Commodities and other	108582242A	B	025225780.01	79011059	CC - NYK - Commodities	1,252,125.00
Commodities and other	108582570A	B	025318577.01	79010068	CC - NYK - Commodities	43,513,200.00
Commodities and other	108584752A	B	025277625.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108585332A	B	025807140.01	79014081	CC - NYK - Commodities	7,693,000.00
Commodities and other	108584857A	B	025226952.01	79010462	CC - NYK - Commodities	470,735.00
Commodities and other	108587881A	B	025337825.01	79019983	CC - NYK - Commodities	5,537,070.00
Commodities and other	108587901A	B	025337825.01	79019983	CC - NYK - Commodities	977,130.00
Commodities and other	108585555A	B	025327081.01	79019983	CC - NYK - Commodities	869,741.98
Commodities and other	108586098A	B	025226952.01	79010462	CC - NYK - Commodities	941,470.00
Commodities and other	108586417A	B	025226952.01	79010462	CC - NYK - Commodities	425,180.00
Commodities and other	108594472A	B	025277625.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108597543A	S	025413063.01	74132360	CC - NYK - Commodities	140,000,000.00
Commodities and other	108700421A	S	025277625.01	79900068	CC - NYK - Commodities	1,843,046.15
Commodities and other	108700584A	S	025235912.01	79019920	CC - NYK - Commodities	389,550.00
Commodities and other	108701353A	S	025338674.01	79011392	CC - NYK - Commodities	8,025,000.00
Commodities and other	108701408A	B	025338674.01	79011392	CC - NYK - Commodities	1,161,656.20
Commodities and other	109737099A	S	025938291.01	79011061	CC - NYK - Commodities	165,197,025.00
Commodities and other	108718375A	S	025286873.01	79010461	CC - NYK - Commodities	857,100.00
Commodities and other	108706214A	S	025940677.01	79011003	CC - NYK - Commodities	88,989.60
Commodities and other	108706249A	S	025227570.01	79011392	CC - NYK - Commodities	14,980,000.00
Commodities and other	108708216A	S	025431479.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108711939A	S	025431479.01	79011023	CC - NYK - Commodities	2,268,000.00
Commodities and other	108709531A	B	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108709542A	S	025284027.01	79011608	CC - NYK - Commodities	1,229,032.00
Commodities and other	108709768A	B	025289950.01	79011608	CC - NYK - Commodities	6,341,392.00
Commodities and other	108710513A	B	025289950.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	108710518A	B	025289950.01	79011608	CC - NYK - Commodities	1,569,856.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108710883A	S	025261439.01	79014746	CC - NYK - Commodities	439,500.00
Commodities and other	108710896A	B	025227570.01	79011392	CC - NYK - Commodities	4,891,184.00
Commodities and other	108711531A	S	025294141.01	79097008	CC - NYK - Commodities	23,466,692.31
Commodities and other	108712246A	B	025289950.01	79011608	CC - NYK - Commodities	6,341,392.00
Commodities and other	108712326A	B	025289950.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	108712453A	B	025318577.01	79011608	CC - NYK - Commodities	9,543,072.00
Commodities and other	108712731A	B	025277971.01	79011608	CC - NYK - Commodities	9,997,504.00
Commodities and other	108712752A	B	025277971.01	79011608	CC - NYK - Commodities	9,935,536.00
Commodities and other	108712766A	S	025277971.01	79011608	CC - NYK - Commodities	9,997,504.00
Commodities and other	108712782A	S	025277971.01	79011608	CC - NYK - Commodities	9,935,536.00
Commodities and other	108716033A	B	025337825.01	79019983	CC - NYK - Commodities	3,257,100.00
Commodities and other	108717928A	B	025940677.01	79011003	CC - NYK - Commodities	266,968.80
Commodities and other	108717931A	B	025940677.01	79011003	CC - NYK - Commodities	266,968.80
Commodities and other	108717933A	B	025940677.01	79011003	CC - NYK - Commodities	177,979.20
Commodities and other	108718361A	B	025341538.01	79097008	CC - NYK - Commodities	6,247,069.23
Commodities and other	108718503A	S	025341538.01	79097008	CC - NYK - Commodities	6,268,500.00
Commodities and other	108719000A	S	025332248.01	79010068	CC - NYK - Commodities	11,110,400.00
Commodities and other	108758330A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108775760A	S	025940271.01	79010152	CC - NYK - Commodities	7,008,500.00
Commodities and other	108764235A	B	025235912.01	79010606	CC - NYK - Commodities	2,977,275.00
Commodities and other	108764798A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108764920A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108766537A	S	025431479.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108766661A	S	025431479.01	79011023	CC - NYK - Commodities	6,583,500.00
Commodities and other	108767109A	B	025319237.01	79011608	CC - NYK - Commodities	6,279,424.00
Commodities and other	108767289A	B	025284381.01	79011608	CC - NYK - Commodities	6,279,424.00
Commodities and other	108768321A	S	025306507.01	79011061	CC - NYK - Commodities	7,930,000.00
Commodities and other	108769450A	S	025227760.01	79014082	CC - NYK - Commodities	3,968,000.00
Commodities and other	108770286A	B	025317371.01	79019983	CC - NYK - Commodities	8,949,796.80
Commodities and other	108775485A	B	025317371.01	79019983	CC - NYK - Commodities	10,207,915.20
Commodities and other	108775486A	S	025317371.01	79019983	CC - NYK - Commodities	7,405,742.40
Commodities and other	108776058A	S	025317371.01	79019983	CC - NYK - Commodities	2,049,465.60
Commodities and other	108776051A	B	025317371.01	79019983	CC - NYK - Commodities	3,013,920.00
Commodities and other	108776047A	B	025317371.01	79019983	CC - NYK - Commodities	5,244,220.80
Commodities and other	108776050A	S	025317371.01	79019983	CC - NYK - Commodities	3,857,817.60
Commodities and other	108775352A	S	025317371.01	79019983	CC - NYK - Commodities	3,888,343.20
Commodities and other	108775351A	B	025317371.01	79019983	CC - NYK - Commodities	5,095,070.40
Commodities and other	108773221A	S	025277971.01	79011608	CC - NYK - Commodities	4,771,536.00
Commodities and other	108773236A	B	025277971.01	79011608	CC - NYK - Commodities	4,771,536.00
Commodities and other	108775851A	S	025227760.01	79014082	CC - NYK - Commodities	3,968,000.00
Commodities and other	108775852A	S	025227760.01	79014082	CC - NYK - Commodities	3,968,000.00
Commodities and other	108775853A	S	025227760.01	79014082	CC - NYK - Commodities	3,968,000.00
Commodities and other	108775854A	S	025227760.01	79014082	CC - NYK - Commodities	3,968,000.00
Commodities and other	108775855A	S	025227760.01	79014082	CC - NYK - Commodities	3,968,000.00
Commodities and other	108774463A	S	025348699.01	79010151	CC - NYK - Commodities	2,446,200.00
Commodities and other	108774475A	S	025348749.01	79010151	CC - NYK - Commodities	611,550.00
Commodities and other	108775508A	B	025940677.01	79011003	CC - NYK - Commodities	355,958.40
Commodities and other	108775499A	B	025940677.01	79011003	CC - NYK - Commodities	355,958.40
Commodities and other	108775504A	B	025940677.01	79011003	CC - NYK - Commodities	88,989.60
Commodities and other	108777905A	S	025226952.01	79019920	CC - NYK - Commodities	431,287.50
Commodities and other	108778475A	S	025940677.01	79011003	CC - NYK - Commodities	177,979.20
Commodities and other	108819371A	B	025313016.01	79011910	CC - NYK - Commodities	15,000,000.00
Commodities and other	108820188A	B	025266669.01	79010151	CC - NYK - Commodities	1,274,560.00
Commodities and other	108821358A	S	025432774.01	79090023	CC - LDN - Commodities	2,972,929.23

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108821359A	S	025432774.01	79090023	CC - LDN - Commodities	2,972,929.23
Commodities and other	108821360A	S	025432774.01	79090023	CC - LDN - Commodities	2,972,929.23
Commodities and other	108820860A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108826324A	B	025308040.01	79010151	CC - NYK - Commodities	2,996,000.00
Commodities and other	108826330A	B	025308040.01	79010461	CC - NYK - Commodities	3,067,690.00
Commodities and other	108883126A	B	025943143.01	79099698	CC - LDN - Commodities	1.00
Commodities and other	108822353A	B	025337825.01	79019983	CC - NYK - Commodities	6,514,200.00
Commodities and other	108825836A	B	025232489.01	79019980	CC - NYK - Commodities	18,549,300.00
Commodities and other	108832170A	B	025316308.01	79010606	CC - NYK - Commodities	222,600.00
Commodities and other	108832167A	B	025316308.01	79010606	CC - NYK - Commodities	1,836,450.00
Commodities and other	108832168A	B	025316308.01	79010606	CC - NYK - Commodities	639,975.00
Commodities and other	108826856A	S	025225871.01	79011398	CC - NYK - Commodities	72,000,000.00
Commodities and other	108832169A	B	025316308.01	79010606	CC - NYK - Commodities	278,250.00
Commodities and other	108826797A	S	025314444.01	79092019	CC - LDN - Commodities	355,524.04
Commodities and other	108826909A	B	025225871.01	79011398	CC - NYK - Commodities	4,733,640.00
Commodities and other	108827364A	B	025347634.01	79014692	CC - NYK - Commodities	2,066,150.00
Commodities and other	108828001A	S	025315045.01	79010151	CC - NYK - Commodities	174,720.00
Commodities and other	108831544A	B	025293085.01	79019983	CC - NYK - Commodities	5,710,950.00
Commodities and other	108831545A	S	025293085.01	79019983	CC - NYK - Commodities	5,710,950.00
Commodities and other	108831773A	B	025293085.01	79019983	CC - NYK - Commodities	9,790,200.00
Commodities and other	108831781A	S	025293085.01	79019983	CC - NYK - Commodities	9,790,200.00
Commodities and other	108830934A	B	025337825.01	79019983	CC - NYK - Commodities	3,257,100.00
Commodities and other	108831261A	B	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	108831334A	B	025293085.01	79014632	CC - NYK - Commodities	5,439,000.00
Commodities and other	108831335A	S	025293085.01	79014632	CC - NYK - Commodities	5,439,000.00
Commodities and other	108833029A	B	025277625.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	108833032A	S	025277625.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	108833579A	B	025940677.01	79011003	CC - NYK - Commodities	355,958.40
Commodities and other	108833596A	B	025940677.01	79011003	CC - NYK - Commodities	355,958.40
Commodities and other	108833599A	B	025940677.01	79011003	CC - NYK - Commodities	266,968.80
Commodities and other	108833754A	S	025944992.01	79011061	CC - NYK - Commodities	2,003,400.00
Commodities and other	108836359A	B	025338765.01	79010462	CC - NYK - Commodities	6,499,180.00
Commodities and other	108876992A	B	025431602.01	79014080	CC - NYK - Commodities	1,916,980.00
Commodities and other	108877043A	B	025431792.01	79014080	CC - NYK - Commodities	14,598,540.00
Commodities and other	108877101A	B	025431784.01	79014080	CC - NYK - Commodities	1,179,680.00
Commodities and other	108872625A	S	025277625.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	108872862A	S	025338765.01	79010151	CC - NYK - Commodities	5,259,600.00
Commodities and other	108879219A	B	025308040.01	79010461	CC - NYK - Commodities	3,201,440.00
Commodities and other	108881908A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108883142A	S	025284498.01	79900068	CC - NYK - Commodities	1,092,969.23
Commodities and other	108883688A	B	025268889.01	79014080	CC - NYK - Commodities	300,000.00
Commodities and other	108883680A	B	025225871.01	79010151	CC - NYK - Commodities	18,166,000.00
Commodities and other	108885711A	B	025308040.01	79010460	CC - NYK - Commodities	2,996,000.00
Commodities and other	108885739A	B	025308040.01	79010461	CC - NYK - Commodities	3,067,690.00
Commodities and other	108885511A	B	025225871.01	79010151	CC - NYK - Commodities	18,166,000.00
Commodities and other	108886045A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108886075A	S	025431479.01	79011023	CC - NYK - Commodities	6,741,000.00
Commodities and other	108886113A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108886123A	B	025225871.01	79011727	CC - NYK - Commodities	9,083,000.00
Commodities and other	108886137A	B	025225871.01	79011727	CC - NYK - Commodities	9,083,000.00
Commodities and other	108886172A	B	025225871.01	79010151	CC - NYK - Commodities	9,083,000.00
Commodities and other	108886213A	B	025225871.01	79010151	CC - NYK - Commodities	9,083,000.00
Commodities and other	108889241A	S	025215591.01	79099924	CC - LDN - Commodities	193,022.56
Commodities and other	108889243A	S	025215591.01	79099924	CC - LDN - Commodities	193,022.56

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108889244A	S	025215591.01	79099924	CC - LDN - Commodities	193,022.56
Commodities and other	108887257A	B	025225749.01	79011023	CC - NYK - Commodities	6,804,000.00
Commodities and other	108888262A	S	025341538.01	79010078	CC - NYK - Commodities	268,000.00
Commodities and other	108891182A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108894300A	B	025277625.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	108934431A	B	025254582.01	79093125	CC - LDN - Commodities	878,078.00
Commodities and other	108934517A	S	025807140.01	79016865	CC - SI - Commodities	11,070,825.89
Commodities and other	108934540A	S	025332248.01	79010068	CC - NYK - Commodities	11,110,400.00
Commodities and other	108949736A	S	025304478.01	79014080	CC - NYK - Commodities	6,145,750.00
Commodities and other	108936976A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	108938213A	S	025432774.01	79090023	CC - LDN - Commodities	2,701,328.29
Commodities and other	108938214A	S	025432774.01	79090023	CC - LDN - Commodities	2,701,328.29
Commodities and other	108938215A	S	025432774.01	79090023	CC - LDN - Commodities	2,701,328.29
Commodities and other	108938068A	S	025431479.01	79011023	CC - NYK - Commodities	6,615,000.00
Commodities and other	108938515A	B	025308040.01	79010151	CC - NYK - Commodities	1,346,400.00
Commodities and other	108939727A	S	025431479.01	79011023	CC - NYK - Commodities	9,093,000.00
Commodities and other	108939755A	S	025431479.01	79011003	CC - NYK - Commodities	8,898,960.00
Commodities and other	108941238A	B	025308040.01	79010460	CC - NYK - Commodities	434,000.00
Commodities and other	108942121A	S	025432774.01	79093082	CC - LDN - Commodities	1,458,329.60
Commodities and other	108942123A	S	025432774.01	79093082	CC - LDN - Commodities	1,458,329.60
Commodities and other	108942124A	S	025432774.01	79093082	CC - LDN - Commodities	1,458,329.60
Commodities and other	108943278A	B	025225749.01	79011023	CC - NYK - Commodities	7,938,000.00
Commodities and other	108943272A	B	025293085.01	79019975	CC - NYK - Commodities	1,903,650.00
Commodities and other	108943273A	S	025293085.01	79019975	CC - NYK - Commodities	1,903,650.00
Commodities and other	108944231A	B	025320524.01	79014082	CC - NYK - Commodities	15,872,000.00
Commodities and other	108944233A	S	025320524.01	79014082	CC - NYK - Commodities	15,872,000.00
Commodities and other	108947462A	B	025320532.01	79014082	CC - NYK - Commodities	3,968,000.00
Commodities and other	108947618A	S	025320532.01	79014082	CC - NYK - Commodities	3,968,000.00
Commodities and other	108948083A	B	025308040.01	79010460	CC - NYK - Commodities	434,000.00
Commodities and other	108945161A	B	025318577.01	79900068	CC - NYK - Commodities	900,092.31
Commodities and other	108951066A	S	025232026.01	79010462	CC - NYK - Commodities	16,234,885.80
Commodities and other	108948241A	S	025284027.01	79011608	CC - NYK - Commodities	1,229,032.00
Commodities and other	108948651A	B	025284027.01	79011608	CC - NYK - Commodities	1,229,032.00
Commodities and other	108950699A	B	025283540.01	79010461	CC - NYK - Commodities	22,513,160.00
Commodities and other	108950693A	S	025293838.01	79011608	CC - NYK - Commodities	63,620,480.00
Commodities and other	108950713A	B	025293838.01	79011608	CC - NYK - Commodities	49,161,280.00
Commodities and other	108950749A	S	025293838.01	79011608	CC - NYK - Commodities	31,810,240.00
Commodities and other	108950775A	B	025293838.01	79011608	CC - NYK - Commodities	25,200,320.00
Commodities and other	108950831A	S	025293838.01	79011608	CC - NYK - Commodities	47,715,360.00
Commodities and other	108950845A	B	025293838.01	79011608	CC - NYK - Commodities	37,839,210.00
Commodities and other	108950930A	S	025293838.01	79011608	CC - NYK - Commodities	31,810,240.00
Commodities and other	109693349A	S	025947011.01	79014616	CC - NYK - Commodities	987,191.10
Commodities and other	108951060A	B	025293838.01	79011608	CC - NYK - Commodities	25,226,140.00
Commodities and other	108951834A	S	025277971.01	79011608	CC - NYK - Commodities	9,739,304.00
Commodities and other	108951848A	B	025277971.01	79011608	CC - NYK - Commodities	9,739,304.00
Commodities and other	108952615A	S	025433673.01	79011023	CC - NYK - Commodities	20,049,120.00
Commodities and other	108952935A	S	025226952.01	79019920	CC - NYK - Commodities	431,287.50
Commodities and other	108995619A	S	025235912.01	79019920	CC - NYK - Commodities	431,287.50
Commodities and other	108996025A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109011518A	B	025254582.01	79093125	CC - LDN - Commodities	878,078.00
Commodities and other	109693344A	S	025947011.01	79014616	CC - NYK - Commodities	3,814,945.21
Commodities and other	109000760A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109000761A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109000762A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109000763A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109000764A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109000765A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109000766A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109000767A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109000768A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109000769A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109000770A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109000771A	S	025809302.01	79093125	CC - LDN - Commodities	175,615.60
Commodities and other	109052282A	S	025312521.01	79011227	CC - LDN - Commodities	20,165,924.25
Commodities and other	109002000A	S	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	109002976A	B	025308040.01	79011532	CC - NYK - Commodities	3,067,690.00
Commodities and other	109011347A	B	025308040.01	79010460	CC - NYK - Commodities	434,000.00
Commodities and other	109003252A	S	025431479.01	79011023	CC - NYK - Commodities	6,426,000.00
Commodities and other	109004085A	S	025225764.01	79011061	CC - NYK - Commodities	500,000.00
Commodities and other	109004163A	S	025225764.01	79011061	CC - NYK - Commodities	500,000.00
Commodities and other	109004279A	S	025225764.01	79011061	CC - NYK - Commodities	500,000.00
Commodities and other	109005060A	B	025225780.01	79019920	CC - NYK - Commodities	431,287.50
Commodities and other	109008373A	S	025314444.01	79090023	CC - LDN - Commodities	626,007.79
Commodities and other	109008386A	S	025314444.01	79090023	CC - LDN - Commodities	412,898.76
Commodities and other	109008387A	S	025314444.01	79090023	CC - LDN - Commodities	93,235.20
Commodities and other	109008388A	S	025314444.01	79090023	CC - LDN - Commodities	93,235.20
Commodities and other	109008395A	S	025314444.01	79090023	CC - LDN - Commodities	539,432.25
Commodities and other	109007699A	B	025936030.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	109008361A	B	025269952.01	79011316	CC - SI - Commodities	3,592,000.00
Commodities and other	109011357A	B	025308040.01	79010460	CC - NYK - Commodities	434,000.00
Commodities and other	109007972A	B	025308040.01	79011532	CC - NYK - Commodities	444,385.00
Commodities and other	109011371A	B	025308040.01	79010460	CC - NYK - Commodities	2,996,000.00
Commodities and other	109008841A	B	025290776.01	79011612	CC - NYK - Commodities	7,101,240.00
Commodities and other	109008365A	B	025231192.01	79011316	CC - SI - Commodities	10,776,000.00
Commodities and other	109008490A	S	025318577.01	79097008	CC - NYK - Commodities	1,714,461.54
Commodities and other	109009865A	S	025261041.01	79014080	CC - NYK - Commodities	14,760,230.55
Commodities and other	109011949A	B	025235912.01	79011532	CC - NYK - Commodities	444,385.00
Commodities and other	109012336A	B	025277971.01	79011608	CC - NYK - Commodities	31,810,240.00
Commodities and other	109012360A	S	025277971.01	79011608	CC - NYK - Commodities	31,810,240.00
Commodities and other	109012413A	B	025277971.01	79011608	CC - NYK - Commodities	31,397,120.00
Commodities and other	109012425A	S	025277971.01	79011608	CC - NYK - Commodities	31,397,120.00
Commodities and other	109013837A	B	025936030.01	79011061	CC - NYK - Commodities	3,895,500.00
Commodities and other	109014008A	S	025284027.01	79011608	CC - NYK - Commodities	537,056.00
Commodities and other	109014763A	S	025251802.01	79014679	CC - NYK - Commodities	214,050.00
Commodities and other	109015882A	B	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	109016011A	B	025277625.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	109017992A	S	025314444.01	79090023	CC - LDN - Commodities	729,232.48
Commodities and other	109017464A	B	025225632.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	109017469A	S	025225632.01	79014679	CC - NYK - Commodities	3,507,500.00
Commodities and other	109017508A	S	025319237.01	79011608	CC - NYK - Commodities	31,810,240.00
Commodities and other	109017516A	B	025319237.01	79011608	CC - NYK - Commodities	24,580,640.00
Commodities and other	109054878A	B	025254582.01	79093125	CC - LDN - Commodities	878,078.00
Commodities and other	109054915A	S	025225780.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	109055376A	S	025268913.01	79010606	CC - NYK - Commodities	454,150.00
Commodities and other	109055980A	S	025338765.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	109055987A	S	025338765.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	109056825A	B	025225780.01	79011730	CC - NYK - Commodities	389,550.00
Commodities and other	109058605A	S	025338609.01	79011023	CC - NYK - Commodities	7,973,280.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109061733A	B	025269952.01	79014679	CC - NYK - Commodities	23,149,500.00
Commodities and other	109061712A	S	025431479.01	79011023	CC - NYK - Commodities	6,520,500.00
Commodities and other	109061740A	S	025269952.01	79014679	CC - NYK - Commodities	23,149,500.00
Commodities and other	109062042A	B	025240870.01	79014080	CC - NYK - Commodities	23,745,000.00
Commodities and other	109063307A	S	025323445.01	79011003	CC - NYK - Commodities	11,653,551.00
Commodities and other	109064574A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109065361A	B	025293085.01	79019983	CC - NYK - Commodities	2,719,500.00
Commodities and other	109065509A	S	025277971.01	79011608	CC - NYK - Commodities	12,724,096.00
Commodities and other	109065364A	S	025293085.01	79019983	CC - NYK - Commodities	2,719,500.00
Commodities and other	109065520A	B	025277971.01	79011608	CC - NYK - Commodities	12,724,096.00
Commodities and other	109065571A	S	025226952.01	79011532	CC - NYK - Commodities	431,287.50
Commodities and other	109066265A	S	025277971.01	79011608	CC - NYK - Commodities	4,771,536.00
Commodities and other	109066276A	B	025277971.01	79011608	CC - NYK - Commodities	4,771,536.00
Commodities and other	109066294A	S	025277971.01	79011608	CC - NYK - Commodities	14,314,608.00
Commodities and other	109066309A	B	025277971.01	79011608	CC - NYK - Commodities	14,314,608.00
Commodities and other	109067070A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109067653A	B	025240870.01	79014080	CC - NYK - Commodities	23,505,000.00
Commodities and other	109068313A	S	025319237.01	79011608	CC - NYK - Commodities	50,731,136.00
Commodities and other	109738459A	B	025338674.01	79011608	CC - NYK - Commodities	46,467,750.00
Commodities and other	109068764A	B	025338674.01	79011608	CC - NYK - Commodities	54,604,000.00
Commodities and other	109068918A	S	025323908.01	79011003	CC - NYK - Commodities	6,784,956.36
Commodities and other	109068870A	S	025319237.01	79011608	CC - NYK - Commodities	22,267,168.00
Commodities and other	109068981A	B	025338674.01	79011608	CC - NYK - Commodities	26,878,950.00
Commodities and other	109069329A	S	025432766.01	79011061	CC - NYK - Commodities	766,999.94
Commodities and other	109068944A	S	025323908.01	79011003	CC - NYK - Commodities	6,780,004.56
Commodities and other	109069007A	B	025338674.01	79011608	CC - NYK - Commodities	28,902,720.00
Commodities and other	109069282A	S	025332248.01	79011608	CC - NYK - Commodities	6,362,048.00
Commodities and other	109069324A	B	025226341.01	79011608	CC - NYK - Commodities	7,679,700.00
Commodities and other	109069339A	B	025226341.01	79011608	CC - NYK - Commodities	8,257,920.00
Commodities and other	109069532A	B	025240870.01	79014080	CC - NYK - Commodities	46,500,000.00
Commodities and other	109069603A	S	025319237.01	79011608	CC - NYK - Commodities	6,362,048.00
Commodities and other	109069614A	B	025319237.01	79011608	CC - NYK - Commodities	6,362,048.00
Commodities and other	109069772A	S	025332248.01	79011608	CC - NYK - Commodities	6,362,048.00
Commodities and other	109069824A	B	025332248.01	79011608	CC - NYK - Commodities	5,040,064.00
Commodities and other	109070061A	S	025940677.01	79011003	CC - NYK - Commodities	177,979.20
Commodities and other	109079488A	B	025231739.01	79019983	CC - NYK - Commodities	27,125,280.00
Commodities and other	109070134A	S	025231739.01	79019983	CC - NYK - Commodities	22,569,984.00
Commodities and other	109070216A	B	025225632.01	79014679	CC - NYK - Commodities	7,135,000.00
Commodities and other	109070264A	S	025225632.01	79014679	CC - NYK - Commodities	7,135,000.00
Commodities and other	109071296A	S	025431537.01	79011003	CC - NYK - Commodities	911,430.00
Commodities and other	109071304A	S	025431537.01	79011003	CC - NYK - Commodities	911,430.00
Commodities and other	109071341A	B	025320011.01	79011532	CC - NYK - Commodities	888,770.00
Commodities and other	109071487A	S	025261041.01	79014080	CC - NYK - Commodities	11,242,260.75
Commodities and other	109072241A	S	025323445.01	79011003	CC - NYK - Commodities	6,474,195.00
Commodities and other	109072263A	S	025323445.01	79011003	CC - NYK - Commodities	11,653,551.00
Commodities and other	109072429A	B	025936030.01	79010462	CC - NYK - Commodities	6,678,000.00
Commodities and other	109072336A	B	025936030.01	79010462	CC - NYK - Commodities	11,686,500.00
Commodities and other	109072629A	S	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	109072633A	B	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	109072641A	S	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	109072645A	B	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	109072697A	B	025946781.01	79014080	CC - NYK - Commodities	40,500,000.00
Commodities and other	109780244A	S	025235201.01	79010606	CC - NYK - Commodities	3,672,900.00
Commodities and other	109079192A	S	025235201.01	79011532	CC - NYK - Commodities	4,150,080.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109079417A	S	025286873.01	79017908	CC - NYK - Commodities	4,180,425.60
Commodities and other	109074509A	B	025225780.01	79019920	CC - NYK - Commodities	431,287.50
Commodities and other	109074514A	B	025225780.01	79019920	CC - NYK - Commodities	431,287.50
Commodities and other	109074985A	B	025277971.01	79011608	CC - NYK - Commodities	68,040,864.00
Commodities and other	109075020A	S	025277971.01	79011608	CC - NYK - Commodities	68,040,864.00
Commodities and other	109077686A	B	025277971.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	109077828A	S	025277971.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	109122224A	B	025308040.01	79010460	CC - NYK - Commodities	2,996,000.00
Commodities and other	109117924A	B	025240870.01	79014080	CC - NYK - Commodities	23,100,000.00
Commodities and other	109128606A	B	025254582.01	79093125	CC - LDN - Commodities	878,078.00
Commodities and other	109118686A	S	025431479.01	79011023	CC - NYK - Commodities	6,300,000.00
Commodities and other	109119518A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109128137A	S	025231713.01	79014679	CC - NYK - Commodities	2,134,500.00
Commodities and other	109123788A	S	025225764.01	79011061	CC - NYK - Commodities	500,000.00
Commodities and other	109125860A	B	025308040.01	79011532	CC - NYK - Commodities	1,227,076.00
Commodities and other	109123887A	S	025225764.01	79011061	CC - NYK - Commodities	500,000.00
Commodities and other	109123369A	B	025318577.01	79900068	CC - NYK - Commodities	857,230.77
Commodities and other	109123914A	S	025225764.01	79011061	CC - NYK - Commodities	500,000.00
Commodities and other	109123863A	B	025248246.01	79014679	CC - NYK - Commodities	7,015,000.00
Commodities and other	109125803A	B	025308040.01	79010460	CC - NYK - Commodities	2,996,000.00
Commodities and other	109125481A	B	025802190.01	79900068	CC - NYK - Commodities	12,537,000.00
Commodities and other	109737105A	B	025432790.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	109128685A	B	025432790.01	79011061	CC - NYK - Commodities	55,556,000.00
Commodities and other	109128579A	S	025271495.01	79014080	CC - NYK - Commodities	761,856.00
Commodities and other	109128804A	B	025240870.01	79014080	CC - NYK - Commodities	45,732,000.00
Commodities and other	109128836A	S	025431479.01	79011023	CC - NYK - Commodities	6,457,500.00
Commodities and other	109129750A	B	025257619.01	79010606	CC - NYK - Commodities	9,070,892.92
Commodities and other	109129941A	B	025308040.01	79011532	CC - NYK - Commodities	1,227,076.00
Commodities and other	109130099A	B	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109130667A	B	025308040.01	79010460	CC - NYK - Commodities	174,685.00
Commodities and other	109130198A	B	025256975.01	79010955	CC - NYK - Commodities	3,201,440.00
Commodities and other	109130212A	B	025308040.01	79011532	CC - NYK - Commodities	444,385.00
Commodities and other	109130293A	B	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109130681A	B	025308040.01	79010460	CC - NYK - Commodities	434,000.00
Commodities and other	109131419A	B	025277625.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	109132208A	B	025240870.01	79014080	CC - NYK - Commodities	22,989,000.00
Commodities and other	109131643A	S	025225780.01	79011532	CC - NYK - Commodities	734,160.00
Commodities and other	109131732A	S	025338765.01	79011730	CC - NYK - Commodities	1,293,862.50
Commodities and other	109131736A	S	025338765.01	79011730	CC - NYK - Commodities	1,293,862.50
Commodities and other	109131747A	S	025338765.01	79011730	CC - NYK - Commodities	862,575.00
Commodities and other	109132272A	S	025938291.01	79011061	CC - NYK - Commodities	31,887,450.00
Commodities and other	109132288A	S	025432402.01	79011003	CC - NYK - Commodities	1,067,875.20
Commodities and other	109132797A	S	025940677.01	79011003	CC - NYK - Commodities	88,989.60
Commodities and other	109133281A	S	025225632.01	79011316	CC - SI - Commodities	19,396,800.00
Commodities and other	109133285A	B	025225632.01	79011316	CC - SI - Commodities	19,396,800.00
Commodities and other	109183194A	S	025310558.01	79015381	CC - NYK - Commodities	6,300,000.00
Commodities and other	109183196A	S	025310566.01	79015381	CC - NYK - Commodities	30,600,000.00
Commodities and other	109183199A	S	025310574.01	79015381	CC - NYK - Commodities	8,100,000.00
Commodities and other	109183201A	S	025310558.01	79015382	CC - NYK - Commodities	14,700,000.00
Commodities and other	109183204A	S	025310566.01	79015382	CC - NYK - Commodities	71,400,000.00
Commodities and other	109183217A	S	025310574.01	79015382	CC - NYK - Commodities	18,900,000.00
Commodities and other	109183222A	S	025310566.01	79015382	CC - NYK - Commodities	27,650,000.00
Commodities and other	109183226A	S	025310574.01	79015382	CC - NYK - Commodities	7,350,000.00
Commodities and other	109182582A	S	025310574.01	79015463	CC - NYK - Commodities	3,150,000.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109183192A	S	025310558.01	79015463	CC - NYK - Commodities	3,150,000.00
Commodities and other	109183103A	S	025310566.01	79015463	CC - NYK - Commodities	11,850,000.00
Commodities and other	109182608A	S	025310566.01	79015463	CC - NYK - Commodities	15,300,000.00
Commodities and other	109182790A	S	025310566.01	79015463	CC - NYK - Commodities	9,875,000.00
Commodities and other	109183135A	S	025310574.01	79015463	CC - NYK - Commodities	4,050,000.00
Commodities and other	109182865A	S	025310574.01	79015463	CC - NYK - Commodities	2,625,000.00
Commodities and other	109156635A	S	025338765.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	109166469A	S	025432766.01	79011061	CC - NYK - Commodities	1,416,589.65
Commodities and other	109168656A	S	025431479.01	79011023	CC - NYK - Commodities	6,095,250.00
Commodities and other	109178072A	S	025293838.01	79900064	CC - NYK - Commodities	422,932.80
Commodities and other	109170503A	B	025318577.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109173363A	B	025254582.01	79093125	CC - LDN - Commodities	878,078.00
Commodities and other	109173361A	S	025432774.01	79093082	CC - LDN - Commodities	440,704.00
Commodities and other	109173093A	B	025936030.01	79011532	CC - NYK - Commodities	7,791,000.00
Commodities and other	109173727A	B	025341538.01	79011608	CC - NYK - Commodities	1,549,200.00
Commodities and other	109174079A	B	025277971.01	79011608	CC - NYK - Commodities	57,072,528.00
Commodities and other	109173962A	B	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109174276A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109174191A	S	025277971.01	79011608	CC - NYK - Commodities	57,072,528.00
Commodities and other	109175570A	S	025231713.01	79011061	CC - NYK - Commodities	5,119,800.00
Commodities and other	109177354A	S	025432766.01	79010152	CC - NYK - Commodities	433,260.00
Commodities and other	109177121A	B	025293838.01	79011608	CC - NYK - Commodities	57,072,528.00
Commodities and other	109177146A	S	025293838.01	79011608	CC - NYK - Commodities	57,072,528.00
Commodities and other	109177288A	S	025314147.01	79019983	CC - NYK - Commodities	5,896,800.00
Commodities and other	109737111A	B	025432790.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	109177601A	B	025432790.01	79011061	CC - NYK - Commodities	27,778,000.00
Commodities and other	109177751A	S	025225764.01	79011061	CC - NYK - Commodities	500,000.00
Commodities and other	109177799A	S	025225764.01	79011061	CC - NYK - Commodities	500,000.00
Commodities and other	109177807A	S	025225764.01	79011061	CC - NYK - Commodities	500,000.00
Commodities and other	109178591A	S	025293838.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	109178617A	B	025293838.01	79011608	CC - NYK - Commodities	25,365,568.00
Commodities and other	109178794A	S	025225780.01	79011532	CC - NYK - Commodities	431,287.50
Commodities and other	109178802A	B	025226952.01	79011532	CC - NYK - Commodities	425,180.00
Commodities and other	109179053A	B	025319237.01	79011608	CC - NYK - Commodities	39,742,144.00
Commodities and other	109179177A	S	025231713.01	79011061	CC - NYK - Commodities	2,532,075.00
Commodities and other	109179156A	S	025319237.01	79011608	CC - NYK - Commodities	31,810,240.00
Commodities and other	109179168A	B	025338674.01	79011608	CC - NYK - Commodities	35,838,600.00
Commodities and other	109179173A	B	025338674.01	79011608	CC - NYK - Commodities	38,536,960.00
Commodities and other	109179269A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109182932A	B	025308040.01	79010460	CC - NYK - Commodities	434,000.00
Commodities and other	109180531A	S	025227760.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	109180540A	S	025227760.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	109180542A	S	025227760.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	109180617A	S	025227760.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	109180556A	S	025227760.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	109180545A	S	025227760.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	109179970A	B	025226952.01	79011532	CC - NYK - Commodities	850,360.00
Commodities and other	109182215A	B	025277625.01	79011608	CC - NYK - Commodities	289,184.00
Commodities and other	109182232A	B	025277625.01	79011608	CC - NYK - Commodities	289,184.00
Commodities and other	109182726A	S	025930546.01	79014692	CC - NYK - Commodities	3,345,976.32
Commodities and other	109182758A	B	025930546.01	79014692	CC - NYK - Commodities	3,345,976.32
Commodities and other	109238690A	B	025308040.01	79011532	CC - NYK - Commodities	444,385.00
Commodities and other	109231249A	S	025431479.01	79011023	CC - NYK - Commodities	6,284,250.00
Commodities and other	109231638A	S	025225780.01	79019920	CC - NYK - Commodities	389,550.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109232362A	S	025432774.01	79093125	CC - LDN - Commodities	2,634,234.00
Commodities and other	109232363A	S	025432774.01	79093125	CC - LDN - Commodities	2,634,234.00
Commodities and other	109232364A	S	025432774.01	79093125	CC - LDN - Commodities	2,634,234.00
Commodities and other	109235315A	S	025432766.01	79011061	CC - NYK - Commodities	1,773,000.00
Commodities and other	109235553A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109239096A	S	025432766.01	79011003	CC - NYK - Commodities	3,969,000.00
Commodities and other	109239151A	S	025225780.01	79011730	CC - NYK - Commodities	862,575.00
Commodities and other	109244542A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109242306A	B	025431263.01	79010606	CC - NYK - Commodities	996,060.87
Commodities and other	109242284A	S	025431263.01	79010606	CC - NYK - Commodities	924,485.52
Commodities and other	109241398A	S	025226671.01	79019983	CC - NYK - Commodities	2,957,850.00
Commodities and other	109242311A	B	025336371.01	79011003	CC - NYK - Commodities	7,941,679.20
Commodities and other	109242357A	S	025336371.01	79011003	CC - NYK - Commodities	7,301,120.00
Commodities and other	109737114A	B	025432790.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	109243150A	B	025432790.01	79011061	CC - NYK - Commodities	55,556,000.00
Commodities and other	109243537A	B	025232026.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	109243774A	B	025277625.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	109243785A	S	025277625.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	109284685A	B	025293085.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	109284723A	S	025293085.01	79019983	CC - NYK - Commodities	3,263,400.00
Commodities and other	109290020A	S	025232638.01	79014080	CC - NYK - Commodities	1,190,400.00
Commodities and other	109290229A	B	025265802.01	79014080	CC - NYK - Commodities	1,190,400.00
Commodities and other	109291669A	B	025232026.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	109291605A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109737119A	B	025432790.01	79011061	CC - NYK - Commodities	27,880,650.00
Commodities and other	109291963A	B	025432790.01	79011061	CC - NYK - Commodities	83,334,000.00
Commodities and other	109291828A	B	025308040.01	79011532	CC - NYK - Commodities	516,060.00
Commodities and other	109296229A	S	025314444.01	79090023	CC - LDN - Commodities	1,458,464.97
Commodities and other	109296803A	S	025347956.01	79011061	CC - NYK - Commodities	779,100.00
Commodities and other	109296863A	S	025347956.01	79011061	CC - NYK - Commodities	166,950.00
Commodities and other	109296989A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	109296991A	S	025347956.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	109297027A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	109297032A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	109297041A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	109297050A	S	025347956.01	79011061	CC - NYK - Commodities	55,650.00
Commodities and other	109297095A	S	025347956.01	79011061	CC - NYK - Commodities	111,300.00
Commodities and other	109297281A	S	025314444.01	79090023	CC - LDN - Commodities	825,797.51
Commodities and other	109297293A	S	025314444.01	79090023	CC - LDN - Commodities	1,078,864.50
Commodities and other	109297535A	S	025431479.01	79011023	CC - NYK - Commodities	6,772,500.00
Commodities and other	109300707A	S	025338765.01	79011532	CC - NYK - Commodities	425,180.00
Commodities and other	109300723A	S	025338765.01	79011532	CC - NYK - Commodities	850,360.00
Commodities and other	109300727A	S	025338765.01	79011532	CC - NYK - Commodities	425,180.00
Commodities and other	109303398A	S	025254582.01	79093125	CC - LDN - Commodities	3,951,351.00
Commodities and other	109301392A	B	025289950.01	79011608	CC - NYK - Commodities	1,261,307.00
Commodities and other	109303400A	B	025254582.01	79093125	CC - LDN - Commodities	3,951,351.00
Commodities and other	109301462A	B	025289950.01	79011608	CC - NYK - Commodities	2,458,064.00
Commodities and other	109302460A	S	025432766.01	79010151	CC - NYK - Commodities	448,221.46
Commodities and other	109304402A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109302639A	S	025235912.01	79011061	CC - NYK - Commodities	12,688,200.00
Commodities and other	109302661A	S	025235912.01	79011061	CC - NYK - Commodities	8,403,150.00
Commodities and other	109302759A	B	025286675.01	79010460	CC - NYK - Commodities	1,718,675.00
Commodities and other	109304273A	S	025340118.01	79011003	CC - NYK - Commodities	1,067,875.20
Commodities and other	109305151A	S	025808932.01	79011003	CC - NYK - Commodities	4,271,500.80

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109304405A	S	025226952.01	79011605	CC - NYK - Commodities	389,550.00
Commodities and other	109304732A	B	025936030.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	109305150A	B	025333287.01	79011532	CC - NYK - Commodities	5,456,870.00
Commodities and other	109736714A	S	025269879.01	79011061	CC - NYK - Commodities	3,116,400.00
Commodities and other	109340218A	S	025284027.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109340220A	B	025284027.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109340495A	B	025269564.01	79011532	CC - NYK - Commodities	515,480.00
Commodities and other	109340913A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109340915A	B	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109340917A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109340919A	B	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109340921A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109340923A	B	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109341318A	B	025269564.01	79011532	CC - NYK - Commodities	570,710.00
Commodities and other	109345259A	S	025432766.01	79011061	CC - NYK - Commodities	1,824,900.00
Commodities and other	109349990A	S	025432774.01	79093125	CC - LDN - Commodities	2,689,113.88
Commodities and other	109349991A	S	025432774.01	79093125	CC - LDN - Commodities	2,689,113.88
Commodities and other	109349992A	S	025432774.01	79093125	CC - LDN - Commodities	2,689,113.88
Commodities and other	109344258A	S	025432774.01	79090018	CC - LDN - Commodities	888,070.30
Commodities and other	109344259A	S	025432774.01	79090018	CC - LDN - Commodities	888,070.30
Commodities and other	109344260A	S	025432774.01	79090018	CC - LDN - Commodities	888,070.30
Commodities and other	109345234A	S	025227570.01	79011397	CC - NYK - Commodities	18,900,000.00
Commodities and other	109345245A	S	025338674.01	79011397	CC - NYK - Commodities	27,000,000.00
Commodities and other	109345301A	B	025338674.01	79011397	CC - NYK - Commodities	9,559,440.00
Commodities and other	109345326A	B	025227570.01	79011397	CC - NYK - Commodities	6,691,608.00
Commodities and other	109355920A	B	025431263.01	79010151	CC - NYK - Commodities	498,030.44
Commodities and other	109355935A	S	025431263.01	79010151	CC - NYK - Commodities	462,242.76
Commodities and other	109350196A	B	025336371.01	79011003	CC - NYK - Commodities	3,970,839.60
Commodities and other	109350227A	S	025336371.01	79011003	CC - NYK - Commodities	3,650,560.00
Commodities and other	109350724A	B	025270562.01	79010151	CC - NYK - Commodities	2,782,500.00
Commodities and other	109351690A	B	025289950.01	79011608	CC - NYK - Commodities	1,261,307.00
Commodities and other	109357968A	B	025930546.01	79014082	CC - NYK - Commodities	1,248,491.52
Commodities and other	109357985A	S	025930546.01	79014082	CC - NYK - Commodities	1,248,491.52
Commodities and other	109353541A	S	025431479.01	79011023	CC - NYK - Commodities	6,772,500.00
Commodities and other	109355008A	B	025320011.01	79011532	CC - NYK - Commodities	1,798,000.00
Commodities and other	109360125A	S	025940677.01	79011003	CC - NYK - Commodities	177,979.20
Commodities and other	109401847A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109402701A	B	025337825.01	79010955	CC - NYK - Commodities	463,760.00
Commodities and other	109403668A	B	025940677.01	79011003	CC - NYK - Commodities	266,968.80
Commodities and other	109403863A	B	025940677.01	79011003	CC - NYK - Commodities	355,958.40
Commodities and other	109403904A	B	025940677.01	79011003	CC - NYK - Commodities	266,968.80
Commodities and other	109404466A	S	025298829.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109410664A	S	025431479.01	79011023	CC - NYK - Commodities	6,323,625.00
Commodities and other	109407210A	S	025337825.01	79010460	CC - NYK - Commodities	2,996,000.00
Commodities and other	109407283A	S	025284027.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	109408419A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109410990A	S	025431479.01	79011023	CC - NYK - Commodities	6,709,500.00
Commodities and other	109409231A	B	025308040.01	79011532	CC - NYK - Commodities	177,754.00
Commodities and other	109409487A	B	025273186.01	79010462	CC - NYK - Commodities	1,804,200.00
Commodities and other	109410846A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109410688A	S	025432766.01	79011023	CC - NYK - Commodities	3,895,500.00
Commodities and other	109410854A	B	025225749.01	79011023	CC - NYK - Commodities	8,820,000.00
Commodities and other	109419097A	B	025931494.01	79010460	CC - NYK - Commodities	332,124.80
Commodities and other	109413783A	S	025432774.01	79093082	CC - LDN - Commodities	600,960.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109413784A	S	025432774.01	79093082	CC - LDN - Commodities	600,960.00
Commodities and other	109413786A	S	025432774.01	79093082	CC - LDN - Commodities	600,960.00
Commodities and other	109412266A	B	025931494.01	79010460	CC - NYK - Commodities	442,724.80
Commodities and other	109419327A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	109419333A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	109419338A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	109415053A	S	025277971.01	79011608	CC - NYK - Commodities	12,558,848.00
Commodities and other	109415113A	S	025277971.01	79011608	CC - NYK - Commodities	12,558,848.00
Commodities and other	109415138A	S	025319237.01	79011608	CC - NYK - Commodities	6,279,424.00
Commodities and other	109415214A	S	025319237.01	79011608	CC - NYK - Commodities	6,279,424.00
Commodities and other	109415344A	S	025432444.01	79011003	CC - NYK - Commodities	16,550,400.00
Commodities and other	109421421A	B	025253360.01	79011392	CC - NYK - Commodities	30,842,500.00
Commodities and other	109416050A	B	025318577.01	79011608	CC - NYK - Commodities	1,590,512.00
Commodities and other	109416407A	B	025289398.01	79010078	CC - NYK - Commodities	120,600.00
Commodities and other	109417188A	B	025228313.01	79011093	CC - NYK - Commodities	21,799,200.00
Commodities and other	109417731A	B	025341538.01	79010078	CC - NYK - Commodities	120,600.00
Commodities and other	109417878A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	109417880A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	109417907A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	109418014A	B	025318577.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109418016A	S	025318577.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109419366A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	109419367A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	109419368A	S	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	109419267A	S	025305715.01	79011608	CC - NYK - Commodities	3,181,024.00
Commodities and other	109458769A	S	025270562.01	79011061	CC - NYK - Commodities	389,550.00
Commodities and other	109458770A	S	025270562.01	79011061	CC - NYK - Commodities	389,550.00
Commodities and other	109458771A	S	025270562.01	79011061	CC - NYK - Commodities	389,550.00
Commodities and other	109460139A	B	025332248.01	79010068	CC - NYK - Commodities	32,762,880.00
Commodities and other	109460177A	B	025332248.01	79010068	CC - NYK - Commodities	32,762,880.00
Commodities and other	109460191A	S	025318577.01	79010068	CC - NYK - Commodities	10,920,960.00
Commodities and other	109460205A	S	025332248.01	79010068	CC - NYK - Commodities	21,841,920.00
Commodities and other	109460236A	S	025277963.01	79010068	CC - NYK - Commodities	21,841,920.00
Commodities and other	109460250A	S	025277963.01	79010068	CC - NYK - Commodities	21,841,920.00
Commodities and other	109460263A	S	025277963.01	79010068	CC - NYK - Commodities	21,841,920.00
Commodities and other	109460276A	B	025277625.01	79010068	CC - NYK - Commodities	21,841,920.00
Commodities and other	109460289A	B	025277963.01	79010068	CC - NYK - Commodities	21,841,920.00
Commodities and other	109460675A	B	025277963.01	79010068	CC - NYK - Commodities	21,841,920.00
Commodities and other	109460688A	B	025277963.01	79010068	CC - NYK - Commodities	21,841,920.00
Commodities and other	109700235A	S	025310574.01	79015381	CC - NYK - Commodities	192,069,401.34
Commodities and other	109700245A	S	025310566.01	79015381	CC - NYK - Commodities	203,695,000.19
Commodities and other	109482394A	S	025310558.01	79015381	CC - NYK - Commodities	60,974,019.37
Commodities and other	109482396A	S	025310558.01	79091013	CC - NYK - Commodities	77,183,564.13
Commodities and other	109482398A	S	025310566.01	79091013	CC - NYK - Commodities	760,999,867.21
Commodities and other	109482400A	S	025310574.01	79091013	CC - NYK - Commodities	198,159,390.26
Commodities and other	109471811A	S	025332248.01	79011608	CC - NYK - Commodities	6,341,392.00
Commodities and other	109472428A	B	025332248.01	79011608	CC - NYK - Commodities	6,341,392.00
Commodities and other	109474514A	B	025319237.01	79011608	CC - NYK - Commodities	9,543,072.00
Commodities and other	109475259A	B	025292509.01	79011599	CC - NYK - Commodities	5,133,600.00
Commodities and other	109477450A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109476872A	S	025215393.01	79092019	CC - LDN - Commodities	1,692,971.60
Commodities and other	109476489A	B	025277831.01	79097020	CC - NYK - Commodities	492,907.69
Commodities and other	109476713A	B	025277831.01	79010082	CC - NYK - Commodities	492,907.69
Commodities and other	109476882A	S	025431479.01	79011023	CC - NYK - Commodities	4,336,500.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109780213A	B	025802380.01	79010151	CC - NYK - Commodities	23,812,800.00
Commodities and other	109477920A	B	025277625.01	79097008	CC - NYK - Commodities	171,446.15
Commodities and other	109479823A	B	025341538.01	79010078	CC - NYK - Commodities	107,200.00
Commodities and other	109480143A	S	025226952.01	79010151	CC - NYK - Commodities	779,100.00
Commodities and other	109509667A	S	025225780.01	79011059	CC - NYK - Commodities	862,575.00
Commodities and other	109516332A	B	025338765.01	79011532	CC - NYK - Commodities	885,670.00
Commodities and other	109516333A	S	025338765.01	79011532	CC - NYK - Commodities	873,425.00
Commodities and other	109520209A	S	025431479.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	109520786A	S	025254582.01	79093125	CC - LDN - Commodities	1,492,732.60
Commodities and other	109520561A	S	025294075.01	79010606	CC - NYK - Commodities	4,011,660.00
Commodities and other	109520788A	B	025254582.01	79093125	CC - LDN - Commodities	1,492,732.60
Commodities and other	109521480A	B	025347634.01	79014692	CC - NYK - Commodities	2,066,150.00
Commodities and other	109520654A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109520963A	B	025332248.01	79011608	CC - NYK - Commodities	38,048,352.00
Commodities and other	109520900A	B	025318577.01	79011608	CC - NYK - Commodities	1,569,856.00
Commodities and other	109521016A	S	025332248.01	79011608	CC - NYK - Commodities	38,048,352.00
Commodities and other	109521232A	B	025319237.01	79011608	CC - NYK - Commodities	9,543,072.00
Commodities and other	109521978A	S	025215393.01	79099924	CC - LDN - Commodities	1,692,971.60
Commodities and other	109524422A	S	025938291.01	79011061	CC - NYK - Commodities	35,949,900.00
Commodities and other	109566774A	S	025802513.01	79014081	CC - NYK - Commodities	6,509,648.76
Commodities and other	109566775A	S	025335530.01	79014081	CC - NYK - Commodities	18,942,289.24
Commodities and other	109566780A	S	025802844.01	79014081	CC - NYK - Commodities	20,458,417.39
Commodities and other	109566781A	S	025804634.01	79014081	CC - NYK - Commodities	8,524,373.05
Commodities and other	109566782A	S	025317595.01	79014081	CC - NYK - Commodities	22,367,858.25
Commodities and other	109566931A	B	025802513.01	79014081	CC - NYK - Commodities	6,106,205.15
Commodities and other	109566932A	B	025335530.01	79014081	CC - NYK - Commodities	17,768,429.65
Commodities and other	109566937A	B	025802844.01	79014081	CC - NYK - Commodities	19,192,366.61
Commodities and other	109566938A	B	025804634.01	79014081	CC - NYK - Commodities	7,996,786.95
Commodities and other	109566939A	B	025317595.01	79014081	CC - NYK - Commodities	20,983,665.59
Commodities and other	109524909A	S	025940677.01	79011003	CC - NYK - Commodities	88,989.60
Commodities and other	109524936A	S	025286873.01	79010462	CC - NYK - Commodities	1,714,200.00
Commodities and other	109558530A	S	025348590.01	79093018	CC - LDN - Commodities	101,212.05
Commodities and other	109558531A	S	025348590.01	79093018	CC - LDN - Commodities	101,212.05
Commodities and other	109558532A	S	025348590.01	79093018	CC - LDN - Commodities	118,080.73
Commodities and other	109558533A	S	025348590.01	79093018	CC - LDN - Commodities	118,080.73
Commodities and other	109558534A	S	025348590.01	79093018	CC - LDN - Commodities	118,080.73
Commodities and other	109558535A	S	025348590.01	79093018	CC - LDN - Commodities	101,212.05
Commodities and other	109554403A	S	025318577.01	79010872	CC - NYK - Commodities	1,714,461.54
Commodities and other	109559827A	S	025279829.01	79010076	CC - NYK - Commodities	216,294.40
Commodities and other	109559187A	B	025319237.01	79011608	CC - NYK - Commodities	9,543,072.00
Commodities and other	109559862A	S	025279829.01	79010076	CC - NYK - Commodities	154,496.00
Commodities and other	109559882A	S	025279829.01	79010076	CC - NYK - Commodities	152,951.04
Commodities and other	109559737A	S	025217464.01	79011910	CC - NYK - Commodities	30,000,000.00
Commodities and other	109559747A	S	025217464.01	79011910	CC - NYK - Commodities	30,000,000.00
Commodities and other	109560950A	S	025215880.01	79011910	CC - NYK - Commodities	40,000,000.00
Commodities and other	109561494A	S	025215880.01	79011917	CC - NYK - Commodities	40,000,000.00
Commodities and other	109564110A	S	025431479.01	79011023	CC - NYK - Commodities	6,284,250.00
Commodities and other	109565071A	S	025316522.01	79011532	CC - NYK - Commodities	820,270.40
Commodities and other	109568304A	S	025316522.01	79011532	CC - NYK - Commodities	810,776.40
Commodities and other	109565150A	S	025316522.01	79011532	CC - NYK - Commodities	125,500.50
Commodities and other	109566357A	S	025804626.01	79099889	CC - LDN - Commodities	3,723,844.56
Commodities and other	109566358A	S	025803263.01	79099889	CC - LDN - Commodities	4,175,042.09
Commodities and other	109566359A	S	025802521.01	79099889	CC - LDN - Commodities	2,550,437.99
Commodities and other	109566364A	S	025804014.01	79099889	CC - LDN - Commodities	3,906,960.44

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109566365A	S	025327461.01	79099889	CC - LDN - Commodities	9,773,993.27
Commodities and other	109566366A	S	025335589.01	79099889	CC - LDN - Commodities	7,422,785.36
Commodities and other	109566367A	S	025305970.01	79099889	CC - LDN - Commodities	16,700,168.36
Commodities and other	109566376A	S	025802851.01	79099889	CC - LDN - Commodities	8,937,519.93
Commodities and other	109566381A	S	025940313.01	79099889	CC - LDN - Commodities	7,541,444.45
Commodities and other	109566866A	B	025332248.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	109566895A	S	025332248.01	79011608	CC - NYK - Commodities	12,682,784.00
Commodities and other	109567404A	B	025326307.01	79010467	CC - NYK - Commodities	2,061,920.00
Commodities and other	109570170A	S	025226929.01	79014080	CC - NYK - Commodities	18,250,000.00
Commodities and other	109567810A	B	025431263.01	79010606	CC - NYK - Commodities	498,030.44
Commodities and other	109567964A	S	025431263.01	79010606	CC - NYK - Commodities	462,242.76
Commodities and other	109589766A	S	025940677.01	79011003	CC - NYK - Commodities	88,989.60
Commodities and other	109567919A	B	025277625.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109567921A	S	025277625.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109567924A	B	025277625.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109567926A	S	025277625.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109591380A	S	025944992.01	79011532	CC - NYK - Commodities	3,633,200.00
Commodities and other	109569766A	S	025284498.01	79010076	CC - NYK - Commodities	1,655,209.23
Commodities and other	109570379A	S	025319237.01	79011608	CC - NYK - Commodities	6,362,048.00
Commodities and other	109570385A	S	025319237.01	79011608	CC - NYK - Commodities	6,362,048.00
Commodities and other	109587190A	S	025338765.01	79011730	CC - NYK - Commodities	431,287.50
Commodities and other	109591457A	S	025294307.01	79017908	CC - NYK - Commodities	5,693,152.50
Commodities and other	109591621A	S	025293838.01	79010076	CC - NYK - Commodities	3,646,105.60
Commodities and other	109593791A	B	025286675.01	79019983	CC - NYK - Commodities	96,937.50
Commodities and other	109593877A	B	025286675.01	79019983	CC - NYK - Commodities	117,000.00
Commodities and other	109593895A	B	025286675.01	79019983	CC - NYK - Commodities	117,000.00
Commodities and other	109594261A	B	025286675.01	79019983	CC - NYK - Commodities	130,125.00
Commodities and other	109594507A	B	025319237.01	79011608	CC - NYK - Commodities	9,543,072.00
Commodities and other	109594774A	S	025226929.01	79014080	CC - NYK - Commodities	36,500,000.00
Commodities and other	109596423A	S	025339334.01	79017908	CC - NYK - Commodities	536,400.00
Commodities and other	109595524A	S	025256975.01	79011532	CC - NYK - Commodities	417,375.00
Commodities and other	109595526A	S	025256975.01	79011532	CC - NYK - Commodities	417,375.00
Commodities and other	109595527A	S	025256975.01	79011532	CC - NYK - Commodities	417,375.00
Commodities and other	109595528A	S	025256975.01	79011532	CC - NYK - Commodities	417,375.00
Commodities and other	109596286A	S	025319237.01	79011608	CC - NYK - Commodities	6,362,048.00
Commodities and other	109596324A	S	025319237.01	79011608	CC - NYK - Commodities	6,362,048.00
Commodities and other	109596384A	S	025225780.01	79011059	CC - NYK - Commodities	1,168,650.00
Commodities and other	109596701A	S	025338765.01	79011532	CC - NYK - Commodities	788,900.00
Commodities and other	109597694A	S	025431479.01	79011023	CC - NYK - Commodities	6,536,250.00
Commodities and other	109597650A	S	025284803.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109597672A	S	025240870.01	79014080	CC - NYK - Commodities	11,250,000.00
Commodities and other	109597763A	B	025284027.01	79011608	CC - NYK - Commodities	1,487,232.00
Commodities and other	109597765A	S	025284027.01	79011608	CC - NYK - Commodities	1,487,232.00
Commodities and other	109597828A	B	025284027.01	79011608	CC - NYK - Commodities	557,712.00
Commodities and other	109597834A	S	025284027.01	79011608	CC - NYK - Commodities	557,712.00
Commodities and other	109597955A	B	025284027.01	79011608	CC - NYK - Commodities	2,230,848.00
Commodities and other	109597957A	S	025284027.01	79011608	CC - NYK - Commodities	2,230,848.00
Commodities and other	109598393A	B	025293929.01	79019983	CC - NYK - Commodities	982,800.00
Commodities and other	109598535A	S	025341538.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109598915A	S	025318577.01	79900015	CC - NYK - Commodities	857,230.77
Commodities and other	109598917A	B	025318577.01	79900015	CC - NYK - Commodities	562,461.54
Commodities and other	109598952A	S	025240870.01	79014080	CC - NYK - Commodities	11,250,000.00
Commodities and other	109599694A	S	025240870.01	79014080	CC - NYK - Commodities	5,625,000.00
Commodities and other	109599838A	S	025240870.01	79014080	CC - NYK - Commodities	6,525,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109599974A	S	025431479.01	79011003	CC - NYK - Commodities	6,674,220.00
Commodities and other	109599897A	B	025284027.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109599901A	S	025284027.01	79011608	CC - NYK - Commodities	516,400.00
Commodities and other	109600829A	S	025227760.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	109600816A	S	025227760.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	109600821A	S	025227760.01	79014082	CC - NYK - Commodities	1,984,000.00
Commodities and other	109600702A	B	025318577.01	79011608	CC - NYK - Commodities	1,032,800.00
Commodities and other	109600954A	S	025940677.01	79011003	CC - NYK - Commodities	88,989.60
Commodities and other	109600965A	S	025940677.01	79011003	CC - NYK - Commodities	2,135,750.40
Commodities and other	109600966A	S	025940677.01	79011003	CC - NYK - Commodities	88,989.60
Commodities and other	109600970A	B	025940677.01	79011003	CC - NYK - Commodities	978,885.60
Commodities and other	109628525A	B	025940677.01	79011003	CC - NYK - Commodities	800,906.40
Commodities and other	109600972A	B	025940677.01	79011003	CC - NYK - Commodities	444,948.00
Commodities and other	109627680A	B	025338674.01	79010061	CC - NYK - Commodities	3,115,500.00
Commodities and other	109627702A	B	025257981.01	79010061	CC - NYK - Commodities	1,038,500.00
Commodities and other	109629262A	S	025226929.01	79014080	CC - NYK - Commodities	91,250,000.00
Commodities and other	109629017A	S	025226341.01	79010152	CC - NYK - Commodities	19,162,500.00
Commodities and other	109629048A	B	025226341.01	79010152	CC - NYK - Commodities	3,401,584.84
Commodities and other	109629614A	B	025257981.01	79010061	CC - NYK - Commodities	519,250.00
Commodities and other	109631612A	S	025225780.01	79010151	CC - NYK - Commodities	389,550.00
Commodities and other	109638754A	B	025280470.01	79900068	CC - NYK - Commodities	857,230.77
Commodities and other	109649677A	B	025267394.01	79011061	CC - NYK - Commodities	10,592,300.00
Commodities and other	109649759A	B	025286675.01	79019983	CC - NYK - Commodities	468,000.00
Commodities and other	109649761A	B	025286675.01	79019983	CC - NYK - Commodities	468,000.00
Commodities and other	109650017A	S	025338765.01	79010461	CC - NYK - Commodities	937,750.00
Commodities and other	109650892A	B	025268871.01	79010061	CC - NYK - Commodities	1,038,500.00
Commodities and other	109653044A	B	025284803.01	79097020	CC - NYK - Commodities	8,333,890.38
Commodities and other	109653110A	S	025284803.01	79097020	CC - NYK - Commodities	8,333,890.38
Commodities and other	109653368A	B	025432790.01	79011061	CC - NYK - Commodities	54,750,000.00
Commodities and other	109653397A	B	025432790.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	109653789A	B	025227760.01	79011023	CC - NYK - Commodities	13,965,000.00
Commodities and other	109653796A	B	025227760.01	79011023	CC - NYK - Commodities	9,975,000.00
Commodities and other	109653802A	B	025227760.01	79011023	CC - NYK - Commodities	13,853,700.00
Commodities and other	109653816A	B	025227760.01	79011003	CC - NYK - Commodities	4,316,130.00
Commodities and other	109654384A	S	028105724.01	79988951	CC - NYK - Commodities	6,217,000.00
Commodities and other	109654392A	S	028105724.01	79988951	CC - NYK - Commodities	3,978,880.00
Commodities and other	109654643A	S	025431479.01	79011023	CC - NYK - Commodities	6,693,750.00
Commodities and other	109654925A	S	025947169.01	79017908	CC - NYK - Commodities	1,762,098.00
Commodities and other	109655047A	S	025240870.01	79014080	CC - NYK - Commodities	10,650,000.00
Commodities and other	109655503A	S	025225764.01	79011061	CC - NYK - Commodities	550,000.00
Commodities and other	109655507A	S	025225764.01	79011061	CC - NYK - Commodities	550,000.00
Commodities and other	109655514A	S	025225764.01	79011061	CC - NYK - Commodities	550,000.00
Commodities and other	109655410A	S	025240870.01	79014080	CC - NYK - Commodities	10,650,000.00
Commodities and other	109655579A	S	025240870.01	79014080	CC - NYK - Commodities	11,700,000.00
Commodities and other	109655587A	S	025240870.01	79014080	CC - NYK - Commodities	11,100,000.00
Commodities and other	109684920A	B	025332248.01	79010876	CC - NYK - Commodities	42,861.54
Commodities and other	109684923A	B	025289885.01	79097006	CC - NYK - Commodities	128,584.62
Commodities and other	109684935A	S	025336967.01	79097006	CC - NYK - Commodities	85,723.08
Commodities and other	109684937A	S	025336967.01	79097006	CC - NYK - Commodities	42,861.54
Commodities and other	109684939A	S	025277971.01	79097006	CC - NYK - Commodities	85,723.08
Commodities and other	109684941A	B	025277971.01	79010876	CC - NYK - Commodities	128,584.62
Commodities and other	109684950A	B	025336967.01	79900069	CC - NYK - Commodities	42,861.54
Commodities and other	109684952A	B	025277971.01	79097006	CC - NYK - Commodities	171,446.15
Commodities and other	109685564A	S	025240870.01	79014080	CC - NYK - Commodities	5,550,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109687112A	S	025240870.01	79014080	CC - NYK - Commodities	4,212,000.00
Commodities and other	109691992A	B	025333287.01	79014080	CC - NYK - Commodities	8,212,500.00
Commodities and other	109699172A	S	042501791.01	79005427	CC - NYK - Commodities	47,910,000.00
Commodities and other	109699620A	S	028105724.01	76095796	CC - NYK - Commodities	39,760,000.00
Commodities and other	109699701A	S	028105724.01	79005413	CC - NYK - Commodities	177,240,000.00
Commodities and other	109687823A	S	025240870.01	79014080	CC - NYK - Commodities	5,325,000.00
Commodities and other	109698068A	S	025211475.01	79093125	CC - LDN - Commodities	5,487,987.50
Commodities and other	109698069A	S	025211475.01	79093125	CC - LDN - Commodities	5,487,987.50
Commodities and other	109698076A	B	025211475.01	79093125	CC - LDN - Commodities	5,487,987.50
Commodities and other	109698077A	B	025211475.01	79093125	CC - LDN - Commodities	5,487,987.50
Commodities and other	109689977A	S	025233511.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	109689994A	B	025233511.01	79014679	CC - NYK - Commodities	6,695,361.00
Commodities and other	109690340A	S	025248246.01	79014679	CC - NYK - Commodities	14,030,000.00
Commodities and other	109690342A	B	025248246.01	79014679	CC - NYK - Commodities	14,030,000.00
Commodities and other	109690689A	B	025284027.01	79011608	CC - NYK - Commodities	557,712.00
Commodities and other	109690744A	B	025284027.01	79011608	CC - NYK - Commodities	557,712.00
Commodities and other	109693917A	S	025248154.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	109693943A	B	025248154.01	79014679	CC - NYK - Commodities	4,463,574.00
Commodities and other	109694267A	S	025277625.01	79900068	CC - NYK - Commodities	12,494,138.46
Commodities and other	109694306A	B	025277625.01	79900068	CC - NYK - Commodities	12,494,138.46
Commodities and other	109695930A	S	025228313.01	79010151	CC - NYK - Commodities	10,665,200.00
Commodities and other	109695957A	B	025315193.01	79014631	CC - NYK - Commodities	4,725,000.00
Commodities and other	109695962A	S	025228313.01	79010151	CC - NYK - Commodities	7,266,400.00
Commodities and other	109696526A	S	025228313.01	79010151	CC - NYK - Commodities	14,064,000.00
Commodities and other	109696746A	B	025284027.01	79011608	CC - NYK - Commodities	557,712.00
Commodities and other	109696811A	S	025228313.01	79010151	CC - NYK - Commodities	5,274,000.00
Commodities and other	109696827A	S	025337825.01	79010151	CC - NYK - Commodities	389,550.00
Commodities and other	109696867A	B	025337825.01	79019983	CC - NYK - Commodities	6,514,200.00
Commodities and other	109696927A	S	025338765.01	79011605	CC - NYK - Commodities	779,100.00
Commodities and other	109697033A	B	025337825.01	79010151	CC - NYK - Commodities	927,520.00
Commodities and other	109697044A	S	025431479.01	79011023	CC - NYK - Commodities	6,678,000.00
Commodities and other	109699188A	S	028141281.01	79005427	CC - NYK - Commodities	20,880,000.00
Commodities and other	109699205A	S	028141273.01	79005427	CC - NYK - Commodities	1,530,000.00
Commodities and other	109699252A	S	028121028.01	79005427	CC - NYK - Commodities	43,850,000.00
Commodities and other	109699278A	S	042501429.01	79005427	CC - NYK - Commodities	19,610,000.00
Commodities and other	109699296A	S	042501403.01	79005427	CC - NYK - Commodities	540,000.00
Commodities and other	109699799A	S	028197440.01	79005427	CC - NYK - Commodities	3,540,000.00
Commodities and other	109699901A	S	028197366.01	79005427	CC - NYK - Commodities	24,960,000.00
Commodities and other	109776875A	S	042502369.01	79005427	CC - NYK - Commodities	2,270,000.00
Commodities and other	109699385A	S	028092195.01	79005427	CC - NYK - Commodities	2,228,270,000.00
Commodities and other	109699456A	S	028116457.01	79005427	CC - NYK - Commodities	95,570,000.00
Commodities and other	109722155A	S	025338765.01	79010606	CC - NYK - Commodities	389,550.00
Commodities and other	109724806A	S	025319237.01	79900059	CC - NYK - Commodities	70,584.62
Commodities and other	109724915A	B	025294497.01	79900059	CC - NYK - Commodities	105,876.92
Commodities and other	109725323A	S	025251802.01	79014679	CC - NYK - Commodities	2,497,250.00
Commodities and other	109725818A	B	025332248.01	79010876	CC - NYK - Commodities	42,861.54
Commodities and other	109725839A	B	025289885.01	79097006	CC - NYK - Commodities	128,584.62
Commodities and other	109725841A	S	025336967.01	79097006	CC - NYK - Commodities	85,723.08
Commodities and other	109725843A	S	025336967.01	79097006	CC - NYK - Commodities	42,861.54
Commodities and other	109725868A	S	025277971.01	79097006	CC - NYK - Commodities	85,723.08
Commodities and other	109725870A	B	025277971.01	79010876	CC - NYK - Commodities	128,584.62
Commodities and other	109725890A	B	025336967.01	79900069	CC - NYK - Commodities	42,861.54
Commodities and other	109725892A	B	025277971.01	79097006	CC - NYK - Commodities	171,446.15
Commodities and other	109729735A	S	025348699.01	79011061	CC - NYK - Commodities	4,012,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	109733253A	S	025225780.01	79011532	CC - NYK - Commodities	2,504,250.00
Commodities and other	109733612A	B	025284027.01	79011608	CC - NYK - Commodities	557,712.00
Commodities and other	109733614A	S	025284027.01	79011608	CC - NYK - Commodities	557,712.00
Commodities and other	109733618A	B	025284027.01	79011608	CC - NYK - Commodities	3,346,272.00
Commodities and other	109733620A	S	025284027.01	79011608	CC - NYK - Commodities	3,346,272.00
Commodities and other	109733789A	B	025284027.01	79011608	CC - NYK - Commodities	557,712.00
Commodities and other	109733792A	S	025284027.01	79011608	CC - NYK - Commodities	557,712.00
Commodities and other	109737131A	B	025939174.01	79011601	CC - NYK - Commodities	736,000.00
Commodities and other	109737532A	B	025225780.01	79011532	CC - NYK - Commodities	431,287.50
Commodities and other	109737864A	S	025235912.01	79011608	CC - NYK - Commodities	431,287.50
Commodities and other	109738881A	B	025431602.01	79011532	CC - NYK - Commodities	937,061.72
Commodities and other	109738058A	S	025940677.01	79011003	CC - NYK - Commodities	266,968.80
Commodities and other	109738882A	B	025431792.01	79011532	CC - NYK - Commodities	7,078,537.48
Commodities and other	109738884A	B	025431784.01	79011532	CC - NYK - Commodities	572,542.80
Commodities and other	109743632A	B	025253758.01	79014080	CC - NYK - Commodities	1,314,201.60
Commodities and other	109784327A	S	028126951.01	79005427	CC - NYK - Commodities	172,000,000.00
Commodities and other	109743195A	B	025290776.01	79010076	CC - NYK - Commodities	6,836,448.00
Commodities and other	109743350A	B	025257981.01	79010131	CC - NYK - Commodities	389,550.00
Commodities and other	109754341A	S	025347691.01	79010093	CC - NYK - Commodities	4,500.11
Commodities and other	109764642A	B	025257981.01	79097162	CC - NYK - Commodities	389,550.00
Commodities and other	109765783A	S	025347691.01	79010093	CC - NYK - Commodities	12,000.28
Commodities and other	109767713A	B	025338765.01	79010151	CC - NYK - Commodities	779,100.00
Commodities and other	109769071A	B	025225780.01	79011532	CC - NYK - Commodities	431,287.50
Commodities and other	109769098A	B	025226952.01	79011532	CC - NYK - Commodities	779,100.00
Commodities and other	109769299A	S	025347691.01	79010093	CC - NYK - Commodities	7,500.18
Commodities and other	109771168A	S	025333378.01	79010093	CC - NYK - Commodities	27,000.63
Commodities and other	109772510A	S	025274614.01	79011061	CC - NYK - Commodities	122,602.52
Commodities and other	109773389A	S	025277948.01	79900015	CC - NYK - Commodities	56,246.15
Commodities and other	109773541A	S	025277948.01	79900015	CC - NYK - Commodities	14,061.54
Commodities and other	109774811A	S	025225780.01	79011059	CC - NYK - Commodities	1,725,150.00
Commodities and other	109776181A	S	025277948.01	79900015	CC - NYK - Commodities	14,061.54
Commodities and other	109776197A	S	025225780.01	79011059	CC - NYK - Commodities	431,287.50
Commodities and other	109776510A	B	025226952.01	79010151	CC - NYK - Commodities	779,100.00
Commodities and other	108683439A	B	025226341.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	108683477A	B	025257205.01	79014007	CC - NYK - Commodities	2,777,600.00
Commodities and other	108684525A	B	025257205.01	79014007	CC - NYK - Commodities	103,168,000.00
Commodities and other	108684542A	B	025226341.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	109757695A	B	025266388.01	79016010	CC - LDN - Commodities	247,433,203.51
Commodities and other	55121352A	B	025265802.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	55127650A	B	025267949.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	55379637A	B	025267949.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	50949205A	B	025257205.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	50971666A	B	025226341.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	109736499A	B	025265802.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	109735539A	B	025235912.01	79011059	CC - NYK - Commodities	18,587,100.00
Commodities and other	109725678A	B	025267949.01	79010131	CC - NYK - Commodities	4,646,775.00
Commodities and other	109644829A	B	025258708.01	79011451	CC - SI - Commodities	158,154.66
Commodities and other	57091845A	B	025265802.01	79011715	CC - LDN - Commodities	14,027,400.00
Commodities and other	108615541A	B	025274853.01	79016831	CC - SI - Commodities	2,386,800.00
Commodities and other	108616478A	B	025265836.01	79016831	CC - SI - Commodities	4,081,428.00
Commodities and other	108616485A	B	025265836.01	79016831	CC - SI - Commodities	1,272,960.00
Commodities and other	108616522A	B	025265836.01	79016831	CC - SI - Commodities	222,768.00
Commodities and other	63140738A	B	025231192.01	79016831	CC - SI - Commodities	11,934,000.00
Commodities and other	108616555A	B	025265836.01	79016831	CC - SI - Commodities	6,905,808.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	63261957A	B	025231192.01	79011481	CC - SI - Commodities	23,868,000.00
Commodities and other	108616631A	B	025265836.01	79016831	CC - SI - Commodities	556,920.00
Commodities and other	108616654A	B	025233354.01	79016831	CC - SI - Commodities	2,028,780.00
Commodities and other	109725715A	B	025231192.01	79010131	CC - NYK - Commodities	9,293,550.00
Commodities and other	108835775A	B	025268525.01	79011112	CC - NYK - Commodities	8,613,270.00
Commodities and other	53603736A	B	025231192.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	53603798A	B	025233354.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108686387A	B	025233354.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	109735724A	B	025231192.01	79011059	CC - NYK - Commodities	9,293,550.00
Commodities and other	109736418A	B	025265802.01	79011059	CC - NYK - Commodities	9,293,550.00
Commodities and other	54532626A	B	025257205.01	79014009	CC - NYK - Commodities	14,284,800.00
Commodities and other	108795563A	B	025225632.01	79010064	CC - NYK - Commodities	10,156,125.00
Commodities and other	109738879A	B	025265802.01	79010064	CC - NYK - Commodities	18,587,100.00
Commodities and other	55424329A	B	025267949.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108616701A	B	025228073.01	79011405	CC - SI - Commodities	1,989,000.00
Commodities and other	71174161A	B	025410424.01	79250102	CC - SI - Commodities	7,160,400.00
Commodities and other	71174368A	B	025410424.01	79250102	CC - SI - Commodities	7,160,400.00
Commodities and other	108616928A	B	025274853.01	79011435	CC - SI - Commodities	34,150,032.00
Commodities and other	109738868A	S	025345133.01	79010106	CC - NYK - Commodities	9,293,550.00
Commodities and other	103249847A	S	025255662.01	79014008	CC - NYK - Commodities	8,129,550.45
Commodities and other	106141679A	S	025274853.01	79011451	CC - SI - Commodities	8,592,480.00
Commodities and other	106141763A	S	025274853.01	79011451	CC - SI - Commodities	23,868,000.00
Commodities and other	53345881A	S	025230855.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	106141775A	S	025265836.01	79011451	CC - SI - Commodities	33,415,200.00
Commodities and other	53753001A	S	025230855.01	79014007	CC - NYK - Commodities	28,569,600.00
Commodities and other	53893936A	S	025226341.01	79011513	CC - NYK - Commodities	19,046,400.00
Commodities and other	107385960A	S	025265836.01	79011451	CC - SI - Commodities	33,415,200.00
Commodities and other	54168033A	S	025230855.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	54171958A	S	025230855.01	79014007	CC - NYK - Commodities	38,092,800.00
Commodities and other	54478218A	S	025231192.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108616872A	S	025274853.01	79011451	CC - SI - Commodities	40,575,600.00
Commodities and other	54718717A	S	025230855.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	54860125A	S	025230855.01	79014008	CC - NYK - Commodities	14,284,800.00
Commodities and other	54928922A	S	025233354.01	79014008	CC - NYK - Commodities	14,284,800.00
Commodities and other	54993749A	S	025230855.01	79014007	CC - NYK - Commodities	28,569,600.00
Commodities and other	55005209A	S	025233354.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	55005451A	S	025230855.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	51719793A	S	025226341.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	109725734A	S	025265802.01	79010131	CC - NYK - Commodities	4,646,775.00
Commodities and other	109725718A	S	025231192.01	79010131	CC - NYK - Commodities	4,646,775.00
Commodities and other	106147842A	S	025264193.01	79014007	CC - NYK - Commodities	2,142,720.00
Commodities and other	107385993A	S	025274853.01	79011370	CC - SI - Commodities	19,094,400.00
Commodities and other	106142103A	S	025264193.01	79011370	CC - SI - Commodities	377,910.00
Commodities and other	107386090A	S	025274853.01	79011451	CC - SI - Commodities	21,481,200.00
Commodities and other	106142366A	S	025265836.01	79011451	CC - SI - Commodities	3,580,200.00
Commodities and other	108617069A	S	025274853.01	79011451	CC - SI - Commodities	8,314,020.00
Commodities and other	107386101A	S	025274853.01	79011451	CC - SI - Commodities	33,415,200.00
Commodities and other	106142121A	S	025274853.01	79011451	CC - SI - Commodities	5,171,400.00
Commodities and other	108617072A	S	025265836.01	79011451	CC - SI - Commodities	2,943,720.00
Commodities and other	108617079A	S	025274853.01	79011451	CC - SI - Commodities	21,481,200.00
Commodities and other	108616934A	S	025265836.01	79011451	CC - SI - Commodities	39,780.00
Commodities and other	108616912A	S	025274853.01	79011451	CC - SI - Commodities	28,641,600.00
Commodities and other	108616951A	S	025265836.01	79011451	CC - SI - Commodities	28,641.60
Commodities and other	108616959A	S	025265836.01	79011451	CC - SI - Commodities	11,456,640.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108617082A	S	025265836.01	79011451	CC - SI - Commodities	1,400,096.88
Commodities and other	108616963A	S	025265836.01	79011451	CC - SI - Commodities	95,472.00
Commodities and other	106142401A	S	025265836.01	79011451	CC - SI - Commodities	171,849.60
Commodities and other	108616977A	S	025265836.01	79011451	CC - SI - Commodities	318,240.00
Commodities and other	107386123A	S	025230855.01	79011451	CC - SI - Commodities	2,227,680.00
Commodities and other	108617085A	S	025274853.01	79011451	CC - SI - Commodities	31,028,400.00
Commodities and other	106142129A	S	025274853.01	79011451	CC - SI - Commodities	33,415,200.00
Commodities and other	108617075A	S	025279787.01	79011451	CC - SI - Commodities	8,867,439.36
Commodities and other	108616972A	S	025265836.01	79011451	CC - SI - Commodities	1,720,803.24
Commodities and other	108617029A	S	025265836.01	79011451	CC - SI - Commodities	1,368,432.00
Commodities and other	108617318A	S	025265836.01	79011451	CC - SI - Commodities	222,768.00
Commodities and other	108617343A	S	025279787.01	79011451	CC - SI - Commodities	27,728,410.32
Commodities and other	108617352A	S	025274853.01	79011451	CC - SI - Commodities	38,188,800.00
Commodities and other	108617361A	S	025265836.01	79011451	CC - SI - Commodities	954,720.00
Commodities and other	106142394A	S	025274853.01	79011451	CC - SI - Commodities	4,006,560.00
Commodities and other	108617358A	S	025265836.01	79011451	CC - SI - Commodities	660,348.00
Commodities and other	108617372A	S	025265836.01	79011451	CC - SI - Commodities	601,473.60
Commodities and other	108617399A	S	025265836.01	79011451	CC - SI - Commodities	6,599,040.00
Commodities and other	108617374A	S	025265836.01	79011451	CC - SI - Commodities	40,575,600.00
Commodities and other	106142410A	S	025274853.01	79011451	CC - SI - Commodities	42,962,400.00
Commodities and other	108617383A	S	025265836.01	79011451	CC - SI - Commodities	334,152.00
Commodities and other	107386333A	S	025265836.01	79011451	CC - SI - Commodities	7,856,000.00
Commodities and other	108617407A	S	025279993.01	79011451	CC - SI - Commodities	1,392,300.00
Commodities and other	108617425A	S	025279993.01	79011451	CC - SI - Commodities	875,160.00
Commodities and other	108617400A	S	025265836.01	79011451	CC - SI - Commodities	1,829,880.00
Commodities and other	108617419A	S	025265836.01	79011451	CC - SI - Commodities	3,921,830.64
Commodities and other	108617439A	S	025279787.01	79011451	CC - SI - Commodities	23,953,924.80
Commodities and other	106142957A	S	025279993.01	79011451	CC - SI - Commodities	2,625,480.00
Commodities and other	108617475A	S	025279787.01	79011451	CC - SI - Commodities	33,883,012.80
Commodities and other	107387777A	S	025274853.01	79011451	CC - SI - Commodities	20,287,800.00
Commodities and other	108617736A	S	025279993.01	79011451	CC - SI - Commodities	298,350.00
Commodities and other	108617775A	S	025265836.01	79011451	CC - SI - Commodities	1,460,721.60
Commodities and other	108617804A	S	025265836.01	79011420	CC - SI - Commodities	11,361,168.00
Commodities and other	106143299A	S	025279993.01	79011420	CC - SI - Commodities	8,115,120.00
Commodities and other	108617761A	S	025265836.01	79011420	CC - SI - Commodities	4,137,120.00
Commodities and other	108617741A	S	025265836.01	79011451	CC - SI - Commodities	8,687,952.00
Commodities and other	108617786A	S	025265836.01	79011420	CC - SI - Commodities	2,068,560.00
Commodities and other	108617819A	S	025265836.01	79011420	CC - SI - Commodities	509,184.00
Commodities and other	108617862A	S	025265836.01	79011420	CC - SI - Commodities	1,034,280.00
Commodities and other	107388038A	S	025279993.01	79011451	CC - SI - Commodities	1,790,100.00
Commodities and other	108617841A	S	025265836.01	79011451	CC - SI - Commodities	20,287,800.00
Commodities and other	107388153A	S	025265836.01	79011451	CC - SI - Commodities	29,852,800.00
Commodities and other	108617868A	S	025265836.01	79011451	CC - SI - Commodities	4,081,428.00
Commodities and other	108687193A	S	025274853.01	79014007	CC - NYK - Commodities	2,472,857.60
Commodities and other	108617799A	S	025265836.01	79011451	CC - SI - Commodities	2,187,900.00
Commodities and other	106142981A	S	025279993.01	79011451	CC - SI - Commodities	835,380.00
Commodities and other	106143519A	S	025265836.01	79011420	CC - SI - Commodities	525,096.00
Commodities and other	108618454A	S	025265836.01	79011420	CC - SI - Commodities	3,717,043.20
Commodities and other	106143078A	S	025279993.01	79016831	CC - SI - Commodities	119,340.00
Commodities and other	108618441A	S	025265836.01	79016831	CC - SI - Commodities	79,560.00
Commodities and other	108618579A	S	025274853.01	79016831	CC - SI - Commodities	477,360.00
Commodities and other	108618469A	S	025274853.01	79016831	CC - SI - Commodities	52,748,280.00
Commodities and other	107388429A	S	025265836.01	79016831	CC - SI - Commodities	52,509,600.00
Commodities and other	108618680A	S	025274853.01	79016831	CC - SI - Commodities	52,748,280.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108618607A	S	025274853.01	79016831	CC - SI - Commodities	46,105,020.00
Commodities and other	108618875A	S	025274853.01	79016831	CC - SI - Commodities	509,184.00
Commodities and other	108618756A	S	025265836.01	79016831	CC - SI - Commodities	22,913,280.00
Commodities and other	106144192A	S	025265836.01	79016831	CC - SI - Commodities	52,509,600.00
Commodities and other	108618504A	S	025226341.01	79016831	CC - SI - Commodities	994,500.00
Commodities and other	63714340A	S	025233354.01	79016831	CC - SI - Commodities	24,345,360.00
Commodities and other	109725749A	S	025226341.01	79010131	CC - NYK - Commodities	9,293,550.00
Commodities and other	109725776A	S	025231192.01	79010131	CC - NYK - Commodities	18,587,100.00
Commodities and other	109725740A	S	025226341.01	79010131	CC - NYK - Commodities	9,293,550.00
Commodities and other	109725785A	S	025345133.01	79010131	CC - NYK - Commodities	9,293,550.00
Commodities and other	52981615A	S	025226341.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	52981636A	S	025233354.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	52991881A	S	025233354.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108687292A	S	025257205.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	53384709A	S	025230855.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108835589A	S	025231192.01	79010606	CC - NYK - Commodities	9,570,300.00
Commodities and other	54188825A	S	025233354.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	55805020A	B	025230855.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108687302A	B	025225764.01	79014008	CC - NYK - Commodities	12,079,150.00
Commodities and other	56059987A	B	025225764.01	79014008	CC - NYK - Commodities	142,222,250.00
Commodities and other	56059993A	B	025225764.01	79014008	CC - NYK - Commodities	142,222,250.00
Commodities and other	56060028A	B	025225764.01	79014008	CC - NYK - Commodities	142,611,900.00
Commodities and other	56081982A	B	025233354.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	56981636A	B	025233354.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108687299A	B	025233354.01	79014007	CC - NYK - Commodities	15,475,200.00
Commodities and other	108698884A	B	025231192.01	79011042	CC - LDN - Commodities	615,000.00
Commodities and other	58304746A	B	025231192.01	79014007	CC - NYK - Commodities	190,464,000.00
Commodities and other	108687257A	B	025233354.01	79014009	CC - NYK - Commodities	595,200.00
Commodities and other	108687305A	B	025233354.01	79014009	CC - NYK - Commodities	1,190,400.00
Commodities and other	108687442A	B	025269952.01	79014009	CC - NYK - Commodities	793,600.00
Commodities and other	108654073A	B	025269952.01	79011016	CC - NYK - Commodities	153,860.00
Commodities and other	108687451A	B	025226341.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108687445A	B	025226333.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108687468A	B	025226341.01	79014008	CC - NYK - Commodities	2,337,900.00
Commodities and other	108687486A	B	025265802.01	79014007	CC - NYK - Commodities	7,936,000.00
Commodities and other	108687448A	B	025231192.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	60182806A	B	025226341.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	108687461A	B	025265802.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108687454A	B	025231192.01	79014007	CC - NYK - Commodities	1,948,250.00
Commodities and other	108687492A	B	025226341.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	61249071A	B	025226341.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	61260853A	B	025228073.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	61260861A	B	025226341.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	61609013A	B	025227133.01	79014009	CC - NYK - Commodities	12,856,320.00
Commodities and other	61614143A	B	025226333.01	79014009	CC - NYK - Commodities	12,856,320.00
Commodities and other	108687480A	B	025231192.01	79014007	CC - NYK - Commodities	992,000.00
Commodities and other	61743568A	B	025233354.01	79014007	CC - NYK - Commodities	95,232,000.00
Commodities and other	61746066A	B	025231192.01	79014007	CC - NYK - Commodities	95,232,000.00
Commodities and other	61818740A	B	025257205.01	79014007	CC - NYK - Commodities	119,040,000.00
Commodities and other	61967193A	B	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	62132523A	B	025228073.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108607668A	B	025227133.01	79011016	CC - NYK - Commodities	3,154,560.00
Commodities and other	62435697A	B	025231192.01	79014007	CC - NYK - Commodities	12,380,160.00
Commodities and other	108687471A	B	025269952.01	79014007	CC - NYK - Commodities	1,190,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	62455264A	B	025231192.01	79014007	CC - NYK - Commodities	37,140,480.00
Commodities and other	108630449A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603067A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	62594020A	B	025234691.01	79014033	CC - NYK - Commodities	23,808,000.00
Commodities and other	62731868A	B	025226341.01	79014008	CC - NYK - Commodities	190,464,000.00
Commodities and other	62748569A	B	025231192.01	79014007	CC - NYK - Commodities	97,136,640.00
Commodities and other	108687483A	B	025232836.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108687501A	B	025232836.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108687818A	B	025231192.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108687821A	B	025232836.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108687824A	B	025226341.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	108725352A	B	025284217.01	79011505	CC - LDN - Commodities	769,300.00
Commodities and other	108687774A	B	025309048.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	64176297A	B	025232836.01	79011016	CC - NYK - Commodities	19,046,400.00
Commodities and other	108725362A	B	025231192.01	79011223	CC - LDN - Commodities	3,545,210.00
Commodities and other	64591180A	B	025265802.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	108687780A	B	025227133.01	79014007	CC - NYK - Commodities	2,023,680.00
Commodities and other	108687784A	B	025265802.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	108687827A	B	025231192.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	108687804A	B	025225780.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	66080681A	B	025315193.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	66080824A	B	025315193.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	66125967A	B	025273533.01	79011061	CC - NYK - Commodities	1,165,756.20
Commodities and other	66196017A	B	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108687844A	B	025257536.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108687802A	B	025231192.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	66652824A	B	025226341.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	108725380A	B	025290982.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108687838A	B	025284944.01	79014008	CC - NYK - Commodities	4,286,150.00
Commodities and other	108687794A	B	025227299.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108606889A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	66806666A	B	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108606886A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	66980041A	B	025233354.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	66980505A	B	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108687831A	B	025233792.01	79014033	CC - NYK - Commodities	476,160.00
Commodities and other	67020170A	B	025257536.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	67315224A	B	025315425.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108725607A	B	025292913.01	79011330	CC - LDN - Commodities	446,357.40
Commodities and other	108687842A	B	025231192.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	108687847A	B	025265802.01	79014007	CC - NYK - Commodities	2,380,800.00
Commodities and other	108602367A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108698839A	B	025271560.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	67862501A	B	025232836.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	67871911A	B	025232836.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	67906569A	B	025232836.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	108725615A	B	025315425.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108599734A	B	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108607437A	B	025228032.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108602122A	B	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	68245625A	B	025226341.01	79011042	CC - LDN - Commodities	19,080,000.00
Commodities and other	108606918A	B	025257536.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	68300849A	B	025231192.01	79014027	CC - NYK - Commodities	19,046,400.00
Commodities and other	108725628A	B	025227133.01	79011330	CC - LDN - Commodities	2,231,787.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108630487A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108687815A	B	025226333.01	79014009	CC - NYK - Commodities	912,640.00
Commodities and other	68736486A	B	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108599192A	B	025226341.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108688105A	B	025226341.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	68798039A	B	025226341.01	79011227	CC - LDN - Commodities	2,513,834.39
Commodities and other	108698856A	B	025231192.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108606898A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108600792A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	68932659A	B	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	68942132A	B	025250051.01	79014009	CC - NYK - Commodities	13,094,400.00
Commodities and other	68942272A	B	025226291.01	79014009	CC - NYK - Commodities	12,856,320.00
Commodities and other	68943171A	B	025250051.01	79014009	CC - NYK - Commodities	39,283,200.00
Commodities and other	68946285A	B	025225780.01	79014009	CC - NYK - Commodities	12,618,240.00
Commodities and other	108688087A	B	025226341.01	79014008	CC - NYK - Commodities	3,968,000.00
Commodities and other	69043716A	B	025226341.01	79014008	CC - NYK - Commodities	70,137,000.00
Commodities and other	69044457A	B	025231192.01	79014027	CC - NYK - Commodities	20,951,040.00
Commodities and other	69044503A	B	025265802.01	79014027	CC - NYK - Commodities	10,475,520.00
Commodities and other	69125666A	B	025250051.01	79014007	CC - NYK - Commodities	19,840,000.00
Commodities and other	69129719A	B	025233354.01	79014009	CC - NYK - Commodities	51,425,280.00
Commodities and other	69130170A	B	025265802.01	79014009	CC - NYK - Commodities	23,331,840.00
Commodities and other	69149536A	B	025250051.01	79014007	CC - NYK - Commodities	11,904,000.00
Commodities and other	108630982A	B	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	69248841A	B	025250051.01	79014007	CC - NYK - Commodities	19,840,000.00
Commodities and other	69249038A	B	025233354.01	79014007	CC - NYK - Commodities	39,680,000.00
Commodities and other	69280895A	B	025250051.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	69314867A	B	025233354.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	108603072A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108606902A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108688098A	B	025226341.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	108688101A	B	025231192.01	79014007	CC - NYK - Commodities	5,158,400.00
Commodities and other	108688119A	B	025267949.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	108688095A	B	025233354.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	108698589A	B	025234691.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108688132A	B	025265802.01	79014009	CC - NYK - Commodities	714,240.00
Commodities and other	108606933A	B	025234691.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	69598499A	B	025284944.01	79014009	CC - NYK - Commodities	4,047,360.00
Commodities and other	108771462A	B	025290982.01	79014625	CC - NYK - Commodities	1,143,393.50
Commodities and other	108688135A	B	025267949.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108725640A	B	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	69655826A	B	025226341.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	69658067A	B	025226887.01	79014007	CC - NYK - Commodities	634,880.00
Commodities and other	108631013A	B	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	69706208A	B	025267949.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	69706229A	B	025231192.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	69709358A	B	025226341.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	69712483A	B	025226341.01	79014007	CC - NYK - Commodities	95,232,000.00
Commodities and other	69815306A	B	025232836.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	69934733A	B	025231192.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	108688128A	B	025268798.01	79014008	CC - NYK - Commodities	7,793,000.00
Commodities and other	108599178A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108603095A	B	025280280.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	69986085A	B	025315425.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108725612A	B	025290982.01	79011330	CC - LDN - Commodities	29,728,231.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	70090703A	B	025226887.01	79014007	CC - NYK - Commodities	634,880.00
Commodities and other	70152067A	B	025290982.01	79011330	CC - LDN - Commodities	13,390,722.00
Commodities and other	70160188A	B	025267949.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108600985A	B	025285669.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	70189501A	B	025290982.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	108629088A	B	025234691.01	79011003	CC - NYK - Commodities	3,180,000.00
Commodities and other	108607757A	B	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	70228420A	B	025233354.01	79014009	CC - NYK - Commodities	24,760,320.00
Commodities and other	108602050A	B	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	70255521A	B	025265778.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108607581A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	70282456A	B	025233354.01	79014009	CC - NYK - Commodities	24,760,320.00
Commodities and other	70341985A	B	025226341.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	70342021A	B	025231192.01	79014008	CC - NYK - Commodities	14,027,400.00
Commodities and other	70344104A	B	025226341.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108725634A	B	025290982.01	79011330	CC - LDN - Commodities	182,942.96
Commodities and other	108725618A	B	025227133.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	70449116A	B	025257536.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108607462A	B	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	70506808A	B	025226341.01	79014009	CC - NYK - Commodities	3,333,120.00
Commodities and other	108631357A	B	025285669.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108599719A	B	025285669.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	109758621A	B	025286899.01	79011227	CC - LDN - Commodities	808,018.20
Commodities and other	109758625A	B	025286899.01	79011227	CC - LDN - Commodities	435,086.72
Commodities and other	70553652A	B	025268798.01	79096130	CC - LDN - Commodities	19,860,000.00
Commodities and other	109758647A	B	025286899.01	79011227	CC - LDN - Commodities	808,018.20
Commodities and other	109758638A	B	025286899.01	79011227	CC - LDN - Commodities	435,086.72
Commodities and other	108600943A	B	025233354.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	70583252A	B	025290982.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	70583688A	B	025290982.01	79011330	CC - LDN - Commodities	4,116,216.60
Commodities and other	109758641A	B	025286899.01	79011227	CC - LDN - Commodities	808,018.20
Commodities and other	109758653A	B	025286899.01	79011227	CC - LDN - Commodities	435,086.72
Commodities and other	109758645A	B	025286899.01	79011227	CC - LDN - Commodities	808,018.20
Commodities and other	109758656A	B	025286899.01	79011227	CC - LDN - Commodities	435,086.72
Commodities and other	108725649A	B	025233511.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	70674027A	B	025233354.01	79014009	CC - NYK - Commodities	8,332,800.00
Commodities and other	70674069A	B	025227299.01	79014009	CC - NYK - Commodities	8,808,960.00
Commodities and other	108725625A	B	025315425.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108725652A	B	025227133.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	70744850A	B	025231192.01	79014008	CC - NYK - Commodities	95,232,000.00
Commodities and other	70887788A	B	025267949.01	79014009	CC - NYK - Commodities	13,094,400.00
Commodities and other	70897690A	B	025232836.01	79014008	CC - NYK - Commodities	47,616,000.00
Commodities and other	108688124A	B	025226341.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108688155A	B	025315193.01	79014009	CC - NYK - Commodities	793,600.00
Commodities and other	108688163A	B	025230855.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108688140A	B	025226341.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108698888A	B	025248154.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108688148A	B	025265802.01	79014005	CC - NYK - Commodities	634,880.00
Commodities and other	71173746A	B	025231192.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	71173845A	B	025284944.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	85647342A	B	025227133.01	79014007	CC - NYK - Commodities	39,680,000.00
Commodities and other	71183135A	B	025226341.01	79014007	CC - NYK - Commodities	71,424,000.00
Commodities and other	108688335A	B	025257205.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108631426A	B	025228032.01	79096130	CC - LDN - Commodities	124,125.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	71349592A	B	025315425.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	108725632A	B	025248154.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108688338A	B	025233354.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	71459510A	B	025324856.01	79011227	CC - LDN - Commodities	3,033,176.00
Commodities and other	71462178A	B	025324864.01	79011227	CC - LDN - Commodities	2,022,117.34
Commodities and other	108688344A	B	025226887.01	79014009	CC - NYK - Commodities	972,160.00
Commodities and other	108688357A	B	025290982.01	79014008	CC - NYK - Commodities	3,117,200.00
Commodities and other	71654557A	B	025267949.01	79011505	CC - LDN - Commodities	276,948,000.00
Commodities and other	71664412A	B	025226341.01	79014008	CC - NYK - Commodities	46,758,000.00
Commodities and other	108688347A	B	025290982.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	71689336A	B	025284944.01	79014009	CC - NYK - Commodities	11,189,760.00
Commodities and other	71697890A	B	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108725659A	B	025315425.01	79011505	CC - LDN - Commodities	7,693,000.00
Commodities and other	108688360A	B	025225780.01	79014005	CC - NYK - Commodities	1,071,360.00
Commodities and other	71746616A	B	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	71825420A	B	025267949.01	79011505	CC - LDN - Commodities	92,316,000.00
Commodities and other	85647358A	B	025227133.01	79014007	CC - NYK - Commodities	39,680,000.00
Commodities and other	71885045A	B	025226341.01	79014008	CC - NYK - Commodities	46,758,000.00
Commodities and other	108688381A	B	025267949.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108603081A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	72022988A	B	025227133.01	79011330	CC - LDN - Commodities	53,562,888.00
Commodities and other	108698877A	B	025231192.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	72127248A	B	025265802.01	79014009	CC - NYK - Commodities	4,761,600.00
Commodities and other	72354155A	B	025226333.01	79011505	CC - LDN - Commodities	23,079,000.00
Commodities and other	72370351A	B	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108607591A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108607747A	B	025264888.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	72406965A	B	025284944.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	72453478A	B	025227299.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	108631918A	B	025271560.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108598831A	B	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	72477168A	B	025267949.01	79014007	CC - NYK - Commodities	7,618,560.00
Commodities and other	72478190A	B	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108618535A	B	025225780.01	79016830	CC - SI - Commodities	2,227,680.00
Commodities and other	108600196A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601713A	B	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108607997A	B	025234949.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	72501123A	B	025227299.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	55884852A	S	025230855.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	56062045A	S	025267949.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	107386762A	S	025274853.01	79011451	CC - SI - Commodities	20,287,800.00
Commodities and other	56137334A	S	025267949.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	56137448A	S	025226341.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	56233133A	S	025226341.01	79014008	CC - NYK - Commodities	9,523,200.00
Commodities and other	107393813A	S	025274853.01	79014007	CC - NYK - Commodities	20,236,800.00
Commodities and other	56523977A	S	025226341.01	79014033	CC - NYK - Commodities	9,351,600.00
Commodities and other	56558953A	S	025265802.01	79014033	CC - NYK - Commodities	14,027,400.00
Commodities and other	108688401A	S	025274853.01	79014007	CC - NYK - Commodities	20,236,800.00
Commodities and other	56692939A	S	025230855.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	56692960A	S	025230855.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108688394A	S	025265836.01	79014007	CC - NYK - Commodities	20,236,800.00
Commodities and other	56973538A	S	025265802.01	79014033	CC - NYK - Commodities	9,351,600.00
Commodities and other	56990642A	S	025265802.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	57232793A	S	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57522092A	S	025226341.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	57524817A	S	025233354.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	57860221A	S	025309048.01	79014033	CC - NYK - Commodities	9,351,600.00
Commodities and other	57887436A	S	025309048.01	79014033	CC - NYK - Commodities	9,351,600.00
Commodities and other	108688554A	S	025233354.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	58075294A	S	025309048.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	108688557A	S	025226341.01	79014007	CC - NYK - Commodities	3,174,400.00
Commodities and other	58384473A	S	025309048.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	58406627A	S	025265802.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	108726659A	S	025297268.01	79096008	CC - LDN - Commodities	28,130.70
Commodities and other	59587193A	S	025226341.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	108688561A	S	025230855.01	79014007	CC - NYK - Commodities	7,459,840.00
Commodities and other	108688581A	S	025284068.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108688568A	S	025226341.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	108688565A	S	025265802.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	60096830A	S	025231192.01	79014008	CC - NYK - Commodities	46,758,000.00
Commodities and other	108607394A	S	025233354.01	79011016	CC - NYK - Commodities	1,558,600.00
Commodities and other	60773907A	S	025233354.01	79014007	CC - NYK - Commodities	33,331,200.00
Commodities and other	108688571A	S	025274853.01	79014007	CC - NYK - Commodities	1,785,600.00
Commodities and other	61967247A	S	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	107392366A	S	025279993.01	79014007	CC - NYK - Commodities	238,080.00
Commodities and other	108688574A	S	025279993.01	79014007	CC - NYK - Commodities	1,349,120.00
Commodities and other	108599201A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108725666A	S	025284068.01	79011223	CC - LDN - Commodities	1,772,605.00
Commodities and other	108725656A	S	025284068.01	79011223	CC - LDN - Commodities	1,772,605.00
Commodities and other	62513981A	S	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108601318A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	62685884A	S	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	62731897A	S	025226341.01	79014008	CC - NYK - Commodities	190,464,000.00
Commodities and other	62766569A	S	025232836.01	79014007	CC - NYK - Commodities	79,360,000.00
Commodities and other	62907626A	S	025233354.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	108688587A	S	025226341.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	108688578A	S	025232836.01	79014008	CC - NYK - Commodities	3,117,200.00
Commodities and other	108688592A	S	025226341.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108688590A	S	025226341.01	79014007	CC - NYK - Commodities	3,896,500.00
Commodities and other	108698844A	S	025231192.01	79011042	CC - LDN - Commodities	1,230,000.00
Commodities and other	109757804A	S	025232695.01	79011227	CC - LDN - Commodities	801,678.14
Commodities and other	64175971A	S	025227133.01	79011016	CC - NYK - Commodities	95,232,000.00
Commodities and other	64240695A	S	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108688598A	S	025230855.01	79014007	CC - NYK - Commodities	79,360.00
Commodities and other	108698961A	S	025227133.01	79011042	CC - LDN - Commodities	714,240.00
Commodities and other	108699791A	S	025292913.01	79011042	CC - LDN - Commodities	683,100.00
Commodities and other	108699794A	S	025292913.01	79011042	CC - LDN - Commodities	683,100.00
Commodities and other	106196753A	S	025236753.01	79011042	CC - LDN - Commodities	1,911,250.00
Commodities and other	65441441A	S	025226341.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	65511714A	S	025231192.01	79014027	CC - NYK - Commodities	11,904,000.00
Commodities and other	108688602A	S	025230855.01	79014007	CC - NYK - Commodities	119,040.00
Commodities and other	108698798A	S	025233354.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108601264A	S	025309717.01	79096130	CC - LDN - Commodities	551,611.50
Commodities and other	108688819A	S	025265802.01	79014033	CC - NYK - Commodities	1,587,200.00
Commodities and other	66145723A	S	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	66189648A	S	025226333.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	66308529A	S	025226341.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	66471663A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	66487569A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108688846A	S	025284944.01	79014027	CC - NYK - Commodities	1,587,200.00
Commodities and other	66580071A	S	025284944.01	79011227	CC - LDN - Commodities	1,250,074.39
Commodities and other	108607351A	S	025250051.01	79011016	CC - NYK - Commodities	499,968.00
Commodities and other	66713807A	S	025233354.01	79014033	CC - NYK - Commodities	11,689,500.00
Commodities and other	108688817A	S	025271560.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	108612378A	S	025302217.01	79096130	CC - LDN - Commodities	537,875.00
Commodities and other	108598958A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108688823A	S	025232836.01	79014027	CC - NYK - Commodities	317,440.00
Commodities and other	108688832A	S	025225780.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108603248A	S	025303850.01	79096130	CC - LDN - Commodities	331,000.00
Commodities and other	67235070A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	67264033A	S	025226341.01	79011227	CC - LDN - Commodities	20,110,675.14
Commodities and other	108725662A	S	025315425.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	106198569A	S	025236753.01	79011042	CC - LDN - Commodities	1,737,500.00
Commodities and other	108576277A	S	025228032.01	79011712	CC - NYK - Commodities	1,241,250.00
Commodities and other	67646174A	S	025232836.01	79014027	CC - NYK - Commodities	37,854,720.00
Commodities and other	67646242A	S	025233354.01	79014027	CC - NYK - Commodities	12,618,240.00
Commodities and other	108631945A	S	025231192.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108602216A	S	025228032.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108607830A	S	025943176.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108688849A	S	025231192.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	108603830A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108632235A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108598878A	S	025265778.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108600952A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108725899A	S	025268798.01	79011330	CC - LDN - Commodities	31,100,303.20
Commodities and other	108600597A	S	025273020.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601679A	S	025326133.01	79096130	CC - LDN - Commodities	82,750.00
Commodities and other	108608251A	S	025302217.01	79096130	CC - LDN - Commodities	124,125.00
Commodities and other	68624645A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108608005A	S	025228032.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108607772A	S	025268798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108699799A	S	025273533.01	79011042	CC - LDN - Commodities	2,306,250.00
Commodities and other	68736493A	S	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108632281A	S	025302217.01	79096130	CC - LDN - Commodities	2,801,087.50
Commodities and other	108698867A	S	025231192.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	68793993A	S	025250051.01	79014007	CC - NYK - Commodities	79,360,000.00
Commodities and other	109758660A	S	025226341.01	79011227	CC - LDN - Commodities	1,243,104.92
Commodities and other	68822751A	S	025250051.01	79014007	CC - NYK - Commodities	39,680,000.00
Commodities and other	108599315A	S	025326133.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108688852A	S	025231192.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	108607881A	S	025326133.01	79096130	CC - LDN - Commodities	165,500.00
Commodities and other	108688858A	S	025315425.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	108688864A	S	025267949.01	79014007	CC - NYK - Commodities	7,936,000.00
Commodities and other	108689051A	S	025231192.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108603102A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	69043714A	S	025226341.01	79014008	CC - NYK - Commodities	70,137,000.00
Commodities and other	108689048A	S	025309048.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	69249990A	S	025225780.01	79014007	CC - NYK - Commodities	28,569,600.00
Commodities and other	69280888A	S	025250051.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	69292927A	S	025231192.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	69293438A	S	025226341.01	79014008	CC - NYK - Commodities	14,027,400.00
Commodities and other	108698923A	S	025290982.01	79011042	CC - LDN - Commodities	954,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	69314887A	S	025233354.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	69319092A	S	025315706.01	79096130	CC - LDN - Commodities	9,930,000.00
Commodities and other	108689062A	S	025226341.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108689055A	S	025284217.01	79014008	CC - NYK - Commodities	389,650.00
Commodities and other	108689058A	S	025309048.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108689065A	S	025234691.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108689083A	S	025290982.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108725903A	S	025231382.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	108725911A	S	025290982.01	79011330	CC - LDN - Commodities	892,714.80
Commodities and other	69598853A	S	025226887.01	79014009	CC - NYK - Commodities	11,904,000.00
Commodities and other	69598873A	S	025226341.01	79014009	CC - NYK - Commodities	11,904,000.00
Commodities and other	69639028A	S	025315193.01	79014009	CC - NYK - Commodities	4,856,832.00
Commodities and other	69639056A	S	025226341.01	79014009	CC - NYK - Commodities	24,284,160.00
Commodities and other	108689074A	S	025226341.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	69658075A	S	025226887.01	79014007	CC - NYK - Commodities	634,880.00
Commodities and other	69682072A	S	025233354.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	69685696A	S	025315425.01	79014009	CC - NYK - Commodities	37,140,480.00
Commodities and other	69712516A	S	025226341.01	79014007	CC - NYK - Commodities	95,232,000.00
Commodities and other	69815300A	S	025232836.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	69877217A	S	025233354.01	79011016	CC - NYK - Commodities	26,781,444.00
Commodities and other	108698890A	S	025231192.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	69907759A	S	025250051.01	79014026	CC - NYK - Commodities	12,856,320.00
Commodities and other	69907778A	S	025265802.01	79014026	CC - NYK - Commodities	12,856,320.00
Commodities and other	108633295A	S	025303850.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108725916A	S	025231192.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	69986106A	S	025315425.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108725915A	S	025290982.01	79011330	CC - LDN - Commodities	32,165,607.50
Commodities and other	70038311A	S	025250051.01	79014027	CC - NYK - Commodities	12,856,320.00
Commodities and other	70090737A	S	025226887.01	79014007	CC - NYK - Commodities	634,880.00
Commodities and other	108603099A	S	025326133.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108725931A	S	025290982.01	79011330	CC - LDN - Commodities	1,115,893.50
Commodities and other	70189500A	S	025290982.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	70199200A	S	025250051.01	79014009	CC - NYK - Commodities	24,760,320.00
Commodities and other	70228409A	S	025233354.01	79014009	CC - NYK - Commodities	24,760,320.00
Commodities and other	70245684A	S	025943176.01	79096130	CC - LDN - Commodities	4,965,000.00
Commodities and other	108607802A	S	025234949.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108698975A	S	025227133.01	79011042	CC - LDN - Commodities	646,000.00
Commodities and other	108699000A	S	025226341.01	79011042	CC - LDN - Commodities	1,292,000.00
Commodities and other	108698610A	S	025234691.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108607889A	S	025268798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108633362A	S	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	70481650A	S	025231192.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108598853A	S	025268798.01	79096130	CC - LDN - Commodities	1,655,000.00
Commodities and other	108607474A	B	025303850.01	79096130	CC - LDN - Commodities	2,068,750.00
Commodities and other	70583255A	S	025290982.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	70596260A	S	025236753.01	79011042	CC - LDN - Commodities	6,950,000.00
Commodities and other	108601277A	S	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108598834A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108598837A	S	025271560.01	79096130	CC - LDN - Commodities	827,500.00
Commodities and other	108598850A	S	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108725921A	S	025233511.01	79011330	CC - LDN - Commodities	4,463,574.00
Commodities and other	108725905A	S	025315425.01	79011330	CC - LDN - Commodities	3,347,680.50
Commodities and other	70665895A	S	025233511.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	70703812A	S	025315425.01	79011330	CC - LDN - Commodities	26,781,444.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	70720762A	S	025227133.01	79011330	CC - LDN - Commodities	26,781,444.00
Commodities and other	70741718A	S	025226341.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108689092A	S	025231192.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	70775259A	S	025265802.01	79014009	CC - NYK - Commodities	25,712,640.00
Commodities and other	108689087A	S	025231192.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	108689080A	S	025250051.01	79014006	CC - NYK - Commodities	2,961,340.00
Commodities and other	108606313A	S	025228834.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108600946A	S	025298811.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108689095A	S	025284217.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108689099A	S	025265802.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108689068A	S	025231192.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108689071A	S	025250051.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	71022773A	S	025231192.01	79014007	CC - NYK - Commodities	14,027,400.00
Commodities and other	108689102A	S	025309048.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	71023988A	S	025231192.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	71024568A	S	025231192.01	79014008	CC - NYK - Commodities	14,027,400.00
Commodities and other	71094217A	S	025315193.01	79014009	CC - NYK - Commodities	9,523,200.00
Commodities and other	108606491A	S	025264888.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108624930A	S	025266339.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	71149108A	S	025226341.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	108689235A	S	025231192.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	71173850A	S	025284944.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108603026A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108689238A	S	025226341.01	79014007	CC - NYK - Commodities	5,952,000.00
Commodities and other	108601187A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601312A	S	025268798.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	108601174A	S	025271560.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	71237146A	S	025226341.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	71335490A	S	025230855.01	79014007	CC - NYK - Commodities	3,809,280.00
Commodities and other	108689241A	S	025231192.01	79014007	CC - NYK - Commodities	1,948,250.00
Commodities and other	108698807A	S	025231192.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	108598846A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	71367375A	S	025267949.01	79014008	CC - NYK - Commodities	37,406,400.00
Commodities and other	71390981A	S	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	71445819A	S	025284944.01	79011227	CC - LDN - Commodities	994,624.41
Commodities and other	105977217A	S	025273020.01	79096130	CC - LDN - Commodities	6,070,457.25
Commodities and other	71495479A	B	025290982.01	79011330	CC - LDN - Commodities	27,441,444.00
Commodities and other	108698939A	S	025257536.01	79011042	CC - LDN - Commodities	1,590,000.00
Commodities and other	108601329A	S	025257536.01	79096130	CC - LDN - Commodities	413,750.00
Commodities and other	71664183A	S	025226341.01	79014008	CC - NYK - Commodities	46,758,000.00
Commodities and other	71724386A	S	025226291.01	79014005	CC - NYK - Commodities	13,332,480.00
Commodities and other	108698795A	S	025233354.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	71863299A	S	025226341.01	79014009	CC - NYK - Commodities	4,761,600.00
Commodities and other	71884961A	S	025226341.01	79014008	CC - NYK - Commodities	46,758,000.00
Commodities and other	71885153A	S	025267949.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	71948305A	S	025225780.01	79014027	CC - NYK - Commodities	12,618,240.00
Commodities and other	71992250A	S	025226341.01	79014008	CC - NYK - Commodities	9,351,600.00
Commodities and other	71992707A	S	025267949.01	79014007	CC - NYK - Commodities	23,379,000.00
Commodities and other	108689244A	S	025290982.01	79014008	CC - NYK - Commodities	857,230.00
Commodities and other	108698986A	S	025257536.01	79011042	CC - LDN - Commodities	3,180,000.00
Commodities and other	72027135A	S	025226341.01	79014027	CC - NYK - Commodities	22,855,680.00
Commodities and other	72050798A	S	025315193.01	79014027	CC - NYK - Commodities	11,427,840.00
Commodities and other	72227011A	S	025231192.01	79011042	CC - LDN - Commodities	38,160,000.00
Commodities and other	72370362A	S	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	72478188A	S	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	72501097A	S	025227299.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108689250A	B	025226333.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	55877853A	B	025226341.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108689263A	B	025225764.01	79014008	CC - NYK - Commodities	12,079,150.00
Commodities and other	56174688A	B	025225764.01	79014008	CC - NYK - Commodities	142,222,250.00
Commodities and other	56174693A	B	025225764.01	79014008	CC - NYK - Commodities	142,222,250.00
Commodities and other	56174695A	B	025225764.01	79014008	CC - NYK - Commodities	142,611,900.00
Commodities and other	108689260A	B	025225764.01	79014008	CC - NYK - Commodities	7,247,490.00
Commodities and other	56379617A	B	025225764.01	79014008	CC - NYK - Commodities	85,333,350.00
Commodities and other	56379623A	B	025225764.01	79014008	CC - NYK - Commodities	85,333,350.00
Commodities and other	56379629A	B	025225764.01	79014008	CC - NYK - Commodities	85,567,140.00
Commodities and other	108689272A	B	025225764.01	79014033	CC - NYK - Commodities	7,247,490.00
Commodities and other	56399427A	B	025225764.01	79014033	CC - NYK - Commodities	85,333,350.00
Commodities and other	56399439A	B	025225764.01	79014033	CC - NYK - Commodities	85,333,350.00
Commodities and other	56399455A	B	025225764.01	79014033	CC - NYK - Commodities	85,567,140.00
Commodities and other	108689269A	B	025225764.01	79014008	CC - NYK - Commodities	7,247,490.00
Commodities and other	56461310A	B	025225764.01	79014033	CC - NYK - Commodities	85,333,350.00
Commodities and other	56461316A	B	025225764.01	79014033	CC - NYK - Commodities	85,333,350.00
Commodities and other	56461318A	B	025225764.01	79014033	CC - NYK - Commodities	85,567,140.00
Commodities and other	108831859A	B	025225871.01	79010443	CC - NYK - Commodities	10,156,125.00
Commodities and other	56481896A	B	025225764.01	79014033	CC - NYK - Commodities	28,444,450.00
Commodities and other	56481900A	B	025225764.01	79014033	CC - NYK - Commodities	28,444,450.00
Commodities and other	56481903A	B	025225764.01	79014033	CC - NYK - Commodities	28,522,380.00
Commodities and other	108689285A	B	025225764.01	79014008	CC - NYK - Commodities	2,415,830.00
Commodities and other	108900401A	B	025315151.01	79010606	CC - NYK - Commodities	28,794,604.51
Commodities and other	108900408A	B	025315151.01	79010606	CC - NYK - Commodities	19,292,385.02
Commodities and other	108689247A	B	025225764.01	79014033	CC - NYK - Commodities	9,663,320.00
Commodities and other	56929701A	B	025225764.01	79014033	CC - NYK - Commodities	113,777,800.00
Commodities and other	56929720A	B	025225764.01	79014033	CC - NYK - Commodities	113,777,800.00
Commodities and other	56929740A	B	025225764.01	79014033	CC - NYK - Commodities	114,089,520.00
Commodities and other	56977232A	B	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	56977283A	B	025257205.01	79014007	CC - NYK - Commodities	61,900,800.00
Commodities and other	109738624A	B	025226341.01	79010606	CC - NYK - Commodities	19,449,675.00
Commodities and other	109738560A	B	025226291.01	79010606	CC - NYK - Commodities	9,724,837.50
Commodities and other	109738621A	B	025225871.01	79010606	CC - NYK - Commodities	9,293,550.00
Commodities and other	108689290A	B	025312315.01	79014007	CC - NYK - Commodities	48,650,140.16
Commodities and other	109736527A	B	025312315.01	79011059	CC - NYK - Commodities	166,712,118.51
Commodities and other	108689258A	B	025269952.01	79014009	CC - NYK - Commodities	1,777,664.00
Commodities and other	108689254A	B	025339466.01	79014007	CC - NYK - Commodities	2,460,160.00
Commodities and other	58554405A	B	025253782.01	79011003	CC - NYK - Commodities	9,364,950.00
Commodities and other	108689266A	B	025226333.01	79019921	CC - NYK - Commodities	793,600.00
Commodities and other	109738555A	B	025257205.01	79010606	CC - NYK - Commodities	9,293,550.00
Commodities and other	108689295A	B	025225780.01	79014007	CC - NYK - Commodities	5,952,000.00
Commodities and other	59558021A	B	025225780.01	79014007	CC - NYK - Commodities	71,424,000.00
Commodities and other	108689273A	B	025225780.01	79014007	CC - NYK - Commodities	2,777,600.00
Commodities and other	59571416A	B	025225780.01	79014007	CC - NYK - Commodities	33,331,200.00
Commodities and other	59574684A	B	025225780.01	79014007	CC - NYK - Commodities	52,377,600.00
Commodities and other	108689292A	B	025231192.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	60079848A	B	025315193.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	60160240A	B	025227133.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	108689379A	B	025232836.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	60204415A	B	025257205.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	60431997A	B	025315193.01	79014007	CC - NYK - Commodities	14,284,800.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	60465609A	B	025315193.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108835425A	B	025257205.01	79010189	CC - NYK - Commodities	5,332,650.00
Commodities and other	60586248A	B	025225632.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	108689388A	B	025232836.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	109735571A	B	025227570.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	108689392A	B	025233354.01	79014006	CC - NYK - Commodities	2,493,760.00
Commodities and other	108900416A	B	025232695.01	79010462	CC - NYK - Commodities	2,815,008.00
Commodities and other	60738296A	B	025232695.01	79010462	CC - NYK - Commodities	17,414,880.00
Commodities and other	109715198A	B	025227570.01	79010963	CC - NYK - Commodities	18,587,100.00
Commodities and other	109735558A	B	025227570.01	79011059	CC - NYK - Commodities	9,293,550.00
Commodities and other	108689376A	B	025226333.01	79014007	CC - NYK - Commodities	2,380,800.00
Commodities and other	108835595A	B	025231192.01	79010606	CC - NYK - Commodities	9,570,300.00
Commodities and other	60772723A	B	025231192.01	79010606	CC - NYK - Commodities	9,570,300.00
Commodities and other	108689394A	B	025226341.01	79014007	CC - NYK - Commodities	5,221,310.00
Commodities and other	109736546A	B	025225871.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	108689400A	B	025265802.01	79014006	CC - NYK - Commodities	5,143,380.00
Commodities and other	108689385A	B	025228073.01	79014006	CC - NYK - Commodities	2,571,690.00
Commodities and other	60916295A	B	025265802.01	79014009	CC - NYK - Commodities	12,856,320.00
Commodities and other	60916319A	B	025233354.01	79014009	CC - NYK - Commodities	12,856,320.00
Commodities and other	61059101A	B	025227133.01	79014009	CC - NYK - Commodities	25,712,640.00
Commodities and other	108689366A	B	025226341.01	79014009	CC - NYK - Commodities	5,158,400.00
Commodities and other	108831741A	B	025225871.01	79010606	CC - NYK - Commodities	4,719,600.00
Commodities and other	109735579A	B	025227570.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	108831849A	B	025225871.01	79010606	CC - NYK - Commodities	2,359,800.00
Commodities and other	109735536A	B	025227570.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	61251542A	B	025227570.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	108689412A	B	025233354.01	79014009	CC - NYK - Commodities	793,600.00
Commodities and other	108689383A	B	025339466.01	79014007	CC - NYK - Commodities	1,230,080.00
Commodities and other	108689397A	B	025226341.01	79014009	CC - NYK - Commodities	5,237,760.00
Commodities and other	108689403A	B	025226341.01	79014009	CC - NYK - Commodities	4,523,520.00
Commodities and other	61434097A	B	025257205.01	79010445	CC - NYK - Commodities	1,495,536.00
Commodities and other	61434099A	B	025257205.01	79010445	CC - NYK - Commodities	1,397,088.00
Commodities and other	109735528A	B	025235912.01	79011059	CC - NYK - Commodities	12,153,960.00
Commodities and other	109713114A	B	025227570.01	79010967	CC - NYK - Commodities	18,587,100.00
Commodities and other	109725985A	B	025225871.01	79011151	CC - NYK - Commodities	9,293,550.00
Commodities and other	61466920A	B	025225871.01	79011151	CC - NYK - Commodities	10,183,950.00
Commodities and other	61467029A	B	025225871.01	79010967	CC - NYK - Commodities	40,624,500.00
Commodities and other	61509419A	B	025237900.01	79014007	CC - NYK - Commodities	23,331,840.00
Commodities and other	61546414A	B	025226341.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	61546415A	B	025226341.01	79014007	CC - NYK - Commodities	28,569,600.00
Commodities and other	108689427A	B	025250051.01	79014009	CC - NYK - Commodities	793,600.00
Commodities and other	108689418A	B	025233354.01	79014008	CC - NYK - Commodities	1,190,400.00
Commodities and other	108689424A	B	025250051.01	79014009	CC - NYK - Commodities	1,190,400.00
Commodities and other	109738876A	B	025227570.01	79010106	CC - NYK - Commodities	9,293,550.00
Commodities and other	61710184A	B	025231192.01	79014009	CC - NYK - Commodities	50,472,960.00
Commodities and other	61712095A	B	025250051.01	79014009	CC - NYK - Commodities	12,618,240.00
Commodities and other	61713488A	B	025231192.01	79014009	CC - NYK - Commodities	25,236,480.00
Commodities and other	61713578A	B	025250051.01	79014009	CC - NYK - Commodities	12,618,240.00
Commodities and other	61714151A	B	025315425.01	79014009	CC - NYK - Commodities	7,428,096.00
Commodities and other	109713126A	B	025225871.01	79010967	CC - NYK - Commodities	18,587,100.00
Commodities and other	108831844A	B	025225871.01	79010606	CC - NYK - Commodities	9,570,300.00
Commodities and other	62134650A	B	025226341.01	79010460	CC - NYK - Commodities	10,283,875.00
Commodities and other	108835850A	B	025226341.01	79010460	CC - NYK - Commodities	20,312,250.00
Commodities and other	62188727A	B	025225632.01	79010460	CC - NYK - Commodities	40,624,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108835634A	B	025225632.01	79010606	CC - NYK - Commodities	4,785,150.00
Commodities and other	62297535A	B	025227570.01	79010461	CC - NYK - Commodities	20,312,250.00
Commodities and other	108835613A	B	025277492.01	79010606	CC - NYK - Commodities	1,179,900.00
Commodities and other	62583814A	B	025227570.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	62625337A	B	025250051.01	79014009	CC - NYK - Commodities	108,564,480.00
Commodities and other	62627970A	B	025226333.01	79014009	CC - NYK - Commodities	81,423,360.00
Commodities and other	109738206A	B	025225632.01	79010606	CC - NYK - Commodities	9,293,550.00
Commodities and other	62714024A	B	025226333.01	79014009	CC - NYK - Commodities	23,331,840.00
Commodities and other	108900420A	B	025315151.01	79010606	CC - NYK - Commodities	19,292,385.02
Commodities and other	108759339A	B	025231192.01	79011751	CC - NYK - Commodities	1,984,000.00
Commodities and other	62952618A	B	025231192.01	79011751	CC - NYK - Commodities	14,284,800.00
Commodities and other	108689415A	B	025233354.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108689628A	B	025226341.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	63176934A	B	025227570.01	79014746	CC - NYK - Commodities	10,156,125.00
Commodities and other	63177579A	B	025227570.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	108689623A	B	025231192.01	79019921	CC - NYK - Commodities	779,300.00
Commodities and other	108689625A	B	025232836.01	79019921	CC - NYK - Commodities	389,650.00
Commodities and other	108689648A	B	025233354.01	79019921	CC - NYK - Commodities	779,300.00
Commodities and other	109737901A	B	025227570.01	79014746	CC - NYK - Commodities	9,293,550.00
Commodities and other	109737888A	B	025225632.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	63317416A	B	025315193.01	79014007	CC - NYK - Commodities	5,815,580.16
Commodities and other	63317736A	B	025225780.01	79014009	CC - NYK - Commodities	2,618,880.00
Commodities and other	109737990A	B	025257205.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	109780149A	B	025303421.01	79010606	CC - NYK - Commodities	5,111,452.50
Commodities and other	63661531A	B	025303421.01	79010460	CC - NYK - Commodities	4,599,000.00
Commodities and other	63678758A	B	025225632.01	79010460	CC - NYK - Commodities	50,808,450.00
Commodities and other	108835542A	B	025231192.01	79010606	CC - NYK - Commodities	7,970,880.00
Commodities and other	63781259A	B	025326489.01	79011059	CC - NYK - Commodities	34,555,032.75
Commodities and other	63832253A	B	025227299.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	64043114A	B	025225871.01	79010606	CC - NYK - Commodities	9,570,300.00
Commodities and other	64043705A	B	025231192.01	79010606	CC - NYK - Commodities	9,570,300.00
Commodities and other	108689667A	B	025233354.01	79014007	CC - NYK - Commodities	7,142,400.00
Commodities and other	108689660A	B	025226341.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	108689650A	B	025226341.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108689671A	B	025226341.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108689665A	B	025327214.01	79014007	CC - NYK - Commodities	369,024.00
Commodities and other	108689656A	B	025284944.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	64278765A	B	025225871.01	79010606	CC - NYK - Commodities	9,570,300.00
Commodities and other	109736540A	B	025225871.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	108689677A	B	025227133.01	79014009	CC - NYK - Commodities	7,936,000.00
Commodities and other	108689674A	B	025226341.01	79014009	CC - NYK - Commodities	5,952,000.00
Commodities and other	108689663A	B	025225780.01	79014009	CC - NYK - Commodities	5,952,000.00
Commodities and other	108689682A	B	025231192.01	79014009	CC - NYK - Commodities	3,968,000.00
Commodities and other	64769679A	B	025231192.01	79014009	CC - NYK - Commodities	47,616,000.00
Commodities and other	64771655A	B	025227133.01	79014009	CC - NYK - Commodities	47,616,000.00
Commodities and other	64822158A	B	025226341.01	79010606	CC - NYK - Commodities	9,570,300.00
Commodities and other	108835578A	B	025232422.01	79010606	CC - NYK - Commodities	19,140,600.00
Commodities and other	64997437A	B	025232422.01	79010606	CC - NYK - Commodities	4,785,150.00
Commodities and other	108689702A	B	025227133.01	79014009	CC - NYK - Commodities	436,480.00
Commodities and other	65123073A	B	025225780.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108689776A	B	025225780.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108689789A	B	025225780.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	108689804A	B	025225780.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	65125468A	B	025225780.01	79014007	CC - NYK - Commodities	23,808,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	65141916A	B	025226341.01	79019921	CC - NYK - Commodities	9,523,200.00
Commodities and other	65143424A	B	025226341.01	79019921	CC - NYK - Commodities	9,523,200.00
Commodities and other	108689801A	B	025225780.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	65463829A	B	025234691.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	65467574A	B	025288812.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	65468952A	B	025250051.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108689825A	B	025225780.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	65508927A	B	025225780.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	65509480A	B	025231192.01	79014746	CC - NYK - Commodities	6,678,000.00
Commodities and other	109738565A	B	025225871.01	79010606	CC - NYK - Commodities	4,646,775.00
Commodities and other	65801853A	B	025234691.01	79014009	CC - NYK - Commodities	8,094,720.00
Commodities and other	65805522A	B	025277492.01	79010606	CC - NYK - Commodities	2,659,138.47
Commodities and other	109737895A	B	025225632.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	65996019A	B	025231192.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	66037848A	B	025231192.01	79014746	CC - NYK - Commodities	20,312,250.00
Commodities and other	108763493A	B	025265273.01	79011751	CC - NYK - Commodities	1,427,000.00
Commodities and other	66044488A	B	025289976.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	66044474A	B	025289976.01	79014007	CC - NYK - Commodities	11,904,000.00
Commodities and other	108770828A	B	025328840.01	79019983	CC - NYK - Commodities	310,800.00
Commodities and other	66103662A	B	025328840.01	79019983	CC - NYK - Commodities	3,356,640.00
Commodities and other	108770837A	B	025328840.01	79019983	CC - NYK - Commodities	571,095.00
Commodities and other	66103713A	B	025328840.01	79019983	CC - NYK - Commodities	6,526,800.00
Commodities and other	108770932A	B	025328840.01	79019983	CC - NYK - Commodities	163,800.00
Commodities and other	108770788A	B	025328840.01	79019983	CC - NYK - Commodities	360,360.00
Commodities and other	108770840A	B	025327214.01	79019983	CC - NYK - Commodities	273,628.32
Commodities and other	108770791A	B	025327214.01	79019983	CC - NYK - Commodities	413,977.41
Commodities and other	108770889A	B	025327214.01	79019983	CC - NYK - Commodities	182,800.80
Commodities and other	108770775A	B	025327214.01	79019983	CC - NYK - Commodities	81,244.80
Commodities and other	108770834A	B	025327214.01	79019983	CC - NYK - Commodities	198,789.36
Commodities and other	66128822A	B	025327214.01	79019983	CC - NYK - Commodities	2,041,956.00
Commodities and other	66128825A	B	025327214.01	79019983	CC - NYK - Commodities	3,130,615.95
Commodities and other	66128839A	B	025327214.01	79019983	CC - NYK - Commodities	1,387,058.40
Commodities and other	66128846A	B	025327214.01	79019983	CC - NYK - Commodities	621,784.80
Commodities and other	66129588A	B	025327214.01	79019983	CC - NYK - Commodities	1,489,462.80
Commodities and other	108770851A	B	025327214.01	79019983	CC - NYK - Commodities	235,089.12
Commodities and other	108770941A	B	025327214.01	79019983	CC - NYK - Commodities	324,787.16
Commodities and other	108770794A	B	025327214.01	79019983	CC - NYK - Commodities	123,898.32
Commodities and other	108770854A	B	025327214.01	79019983	CC - NYK - Commodities	64,995.84
Commodities and other	108770797A	B	025327214.01	79019983	CC - NYK - Commodities	173,940.69
Commodities and other	66150955A	B	025327214.01	79019983	CC - NYK - Commodities	1,781,039.40
Commodities and other	66150964A	B	025327214.01	79019983	CC - NYK - Commodities	2,456,939.10
Commodities and other	66150965A	B	025327214.01	79019983	CC - NYK - Commodities	956,592.00
Commodities and other	66150968A	B	025327214.01	79019983	CC - NYK - Commodities	502,210.80
Commodities and other	66150972A	B	025327214.01	79019983	CC - NYK - Commodities	1,329,877.50
Commodities and other	109737878A	B	025227570.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	66215442A	B	025250051.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	109737898A	B	025227570.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	109780403A	B	025227562.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	66218741A	B	025226341.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	66219889A	B	025265802.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108689827A	B	025268889.01	79014007	CC - NYK - Commodities	253,952.00
Commodities and other	66495387A	B	025237900.01	79014007	CC - NYK - Commodities	11,665,920.00
Commodities and other	108770980A	B	025315193.01	79019983	CC - NYK - Commodities	248,640.00
Commodities and other	108770800A	B	025315193.01	79019983	CC - NYK - Commodities	271,950.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108770892A	B	025315193.01	79019983	CC - NYK - Commodities	98,280.00
Commodities and other	108770895A	B	025315193.01	79019983	CC - NYK - Commodities	98,280.00
Commodities and other	108770991A	B	025315193.01	79019983	CC - NYK - Commodities	72,870.00
Commodities and other	108689846A	B	025226291.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	66676656A	B	025277492.01	79010606	CC - NYK - Commodities	9,570,300.00
Commodities and other	108689851A	B	025233354.01	79014009	CC - NYK - Commodities	238,080.00
Commodities and other	66695021A	B	025233354.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	66762375A	B	025227570.01	79014782	CC - NYK - Commodities	10,156,125.00
Commodities and other	66786750A	B	025289976.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108835585A	B	025277492.01	79010606	CC - NYK - Commodities	2,359,800.00
Commodities and other	66808594A	B	025289976.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108724445A	B	025289976.01	79014625	CC - NYK - Commodities	3,567,500.00
Commodities and other	66975281A	B	025324856.01	79011227	CC - LDN - Commodities	3,016,601.27
Commodities and other	66975282A	B	025324864.01	79011227	CC - LDN - Commodities	2,011,067.51
Commodities and other	67006234A	B	025231192.01	79011751	CC - NYK - Commodities	21,405,000.00
Commodities and other	67029513A	B	025324856.01	79011227	CC - LDN - Commodities	3,016,601.27
Commodities and other	67029512A	B	025324864.01	79011227	CC - LDN - Commodities	2,011,067.51
Commodities and other	67047930A	B	025324856.01	79011227	CC - LDN - Commodities	3,016,601.27
Commodities and other	67047933A	B	025324864.01	79011227	CC - LDN - Commodities	2,011,067.51
Commodities and other	108689858A	B	025226291.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108689998A	B	025226291.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	67265007A	B	025324856.01	79011227	CC - LDN - Commodities	12,066,405.08
Commodities and other	67265025A	B	025324864.01	79011227	CC - LDN - Commodities	8,044,270.06
Commodities and other	67356286A	B	025317595.01	79014007	CC - NYK - Commodities	11,904,000.00
Commodities and other	67448455A	B	025231192.01	79014625	CC - NYK - Commodities	42,810,000.00
Commodities and other	108689989A	B	025250051.01	79014009	CC - NYK - Commodities	1,091,200.00
Commodities and other	109715206A	B	025225632.01	79010963	CC - NYK - Commodities	3,672,900.00
Commodities and other	108689992A	B	025267949.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	108690098A	B	025231192.01	79014008	CC - NYK - Commodities	1,168,950.00
Commodities and other	108771881A	B	025336371.01	79011003	CC - NYK - Commodities	1,935,423.00
Commodities and other	67757791A	B	025336371.01	79011003	CC - NYK - Commodities	11,394,022.50
Commodities and other	108758275A	B	025336371.01	79011003	CC - NYK - Commodities	2,693,577.60
Commodities and other	67757800A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00
Commodities and other	108771887A	B	025336371.01	79011003	CC - NYK - Commodities	1,935,423.00
Commodities and other	108758213A	B	025336371.01	79011003	CC - NYK - Commodities	2,693,577.60
Commodities and other	67842979A	B	025336371.01	79011003	CC - NYK - Commodities	31,714,704.00
Commodities and other	67843013A	B	025336371.01	79011003	CC - NYK - Commodities	22,788,045.00
Commodities and other	108758243A	B	025336371.01	79011003	CC - NYK - Commodities	2,693,577.60
Commodities and other	108771915A	B	025336371.01	79011003	CC - NYK - Commodities	1,935,423.00
Commodities and other	108758246A	B	025336371.01	79011003	CC - NYK - Commodities	6,733,944.00
Commodities and other	108771960A	B	025336371.01	79011003	CC - NYK - Commodities	4,838,557.50
Commodities and other	67857656A	B	025233354.01	79014009	CC - NYK - Commodities	3,333,120.00
Commodities and other	108771988A	B	025336371.01	79011003	CC - NYK - Commodities	1,935,423.00
Commodities and other	67907934A	B	025336371.01	79011003	CC - NYK - Commodities	22,788,045.00
Commodities and other	108758238A	B	025336371.01	79011003	CC - NYK - Commodities	2,693,577.60
Commodities and other	67907932A	B	025336371.01	79011003	CC - NYK - Commodities	31,714,704.00
Commodities and other	67908795A	B	025232836.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108835545A	B	025227570.01	79010606	CC - NYK - Commodities	3,539,700.00
Commodities and other	67958270A	B	025289976.01	79014007	CC - NYK - Commodities	11,904,000.00
Commodities and other	108690021A	B	025227299.01	79014007	CC - NYK - Commodities	396,800.00
Commodities and other	108763593A	B	025231192.01	79011751	CC - NYK - Commodities	1,783,750.00
Commodities and other	68143147A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00
Commodities and other	68143148A	B	025336371.01	79011003	CC - NYK - Commodities	11,394,022.50
Commodities and other	108690105A	B	025227133.01	79014007	CC - NYK - Commodities	3,968,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108690102A	B	025231192.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108690031A	B	025232695.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	68263997A	B	025225780.01	79014007	CC - NYK - Commodities	42,854,400.00
Commodities and other	68282406A	B	025227133.01	79014625	CC - NYK - Commodities	13,623,222.00
Commodities and other	68284227A	B	025225780.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	68307325A	B	025336371.01	79011003	CC - NYK - Commodities	22,788,045.00
Commodities and other	68308738A	B	025336371.01	79011003	CC - NYK - Commodities	31,714,704.00
Commodities and other	68330914A	B	025225780.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	68441745A	B	025225871.01	79010606	CC - NYK - Commodities	4,785,150.00
Commodities and other	108766094A	B	025231192.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	68474974A	B	025225871.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	68476300A	B	025227570.01	79010606	CC - NYK - Commodities	10,156,125.00
Commodities and other	68476305A	B	025231192.01	79010606	CC - NYK - Commodities	5,078,062.50
Commodities and other	68496031A	B	025225780.01	79014009	CC - NYK - Commodities	5,237,760.00
Commodities and other	68499290A	B	025267949.01	79014009	CC - NYK - Commodities	5,237,760.00
Commodities and other	108690112A	B	025226333.01	79019921	CC - NYK - Commodities	1,190,400.00
Commodities and other	68655100A	B	025226341.01	79010606	CC - NYK - Commodities	11,686,500.00
Commodities and other	68659513A	B	025250051.01	79014009	CC - NYK - Commodities	12,856,320.00
Commodities and other	68662308A	B	025267949.01	79010606	CC - NYK - Commodities	9,963,600.00
Commodities and other	108690065A	B	025267949.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	108690042A	B	025232836.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	68794850A	B	025336371.01	79011003	CC - NYK - Commodities	34,182,067.50
Commodities and other	68794230A	B	025336371.01	79011003	CC - NYK - Commodities	47,572,056.00
Commodities and other	108690371A	B	025232836.01	79014007	CC - NYK - Commodities	2,777,600.00
Commodities and other	108690398A	B	025226341.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108690431A	B	025258708.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108629128A	B	025231192.01	79011003	CC - NYK - Commodities	1,984,000.00
Commodities and other	68893515A	B	025226341.01	79014007	CC - NYK - Commodities	3,174,400.00
Commodities and other	68914356A	B	025324856.01	79011227	CC - LDN - Commodities	3,033,176.00
Commodities and other	68914354A	B	025324856.01	79011227	CC - LDN - Commodities	3,033,176.00
Commodities and other	68914348A	B	025324864.01	79011227	CC - LDN - Commodities	2,022,117.34
Commodities and other	68914353A	B	025324864.01	79011227	CC - LDN - Commodities	2,022,117.34
Commodities and other	108690428A	B	025315193.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	69086206A	B	025231192.01	79014008	CC - NYK - Commodities	18,703,200.00
Commodities and other	108690461A	B	025231192.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	69244731A	B	025225871.01	79010606	CC - NYK - Commodities	22,204,350.00
Commodities and other	69324151A	B	025231192.01	79010606	CC - NYK - Commodities	834,750.00
Commodities and other	69324202A	B	025231192.01	79010606	CC - NYK - Commodities	834,750.00
Commodities and other	69324204A	B	025231192.01	79010606	CC - NYK - Commodities	834,750.00
Commodities and other	69324209A	B	025231192.01	79010606	CC - NYK - Commodities	834,750.00
Commodities and other	69324354A	B	025231192.01	79010606	CC - NYK - Commodities	834,750.00
Commodities and other	69324371A	B	025231192.01	79010606	CC - NYK - Commodities	834,750.00
Commodities and other	69324372A	B	025231192.01	79010606	CC - NYK - Commodities	834,750.00
Commodities and other	69324378A	B	025231192.01	79010606	CC - NYK - Commodities	834,750.00
Commodities and other	69330179A	B	025231192.01	79014625	CC - NYK - Commodities	42,810,000.00
Commodities and other	108766082A	B	025231192.01	79014625	CC - NYK - Commodities	7,135,000.00
Commodities and other	108690503A	B	025339466.01	79014007	CC - NYK - Commodities	12,300,800.00
Commodities and other	69414257A	B	025339466.01	79014007	CC - NYK - Commodities	72,416,000.00
Commodities and other	69414353A	B	025339466.01	79014007	CC - NYK - Commodities	86,899,200.00
Commodities and other	108758101A	B	025290982.01	79014625	CC - NYK - Commodities	2,286,787.00
Commodities and other	108690464A	B	025339466.01	79014007	CC - NYK - Commodities	9,840,640.00
Commodities and other	69456632A	B	025339466.01	79014007	CC - NYK - Commodities	144,832,000.00
Commodities and other	69456648A	B	025339466.01	79014007	CC - NYK - Commodities	144,832,000.00
Commodities and other	69458910A	B	025339466.01	79014007	CC - NYK - Commodities	49,242,880.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	69458914A	B	025339466.01	79014007	CC - NYK - Commodities	130,348,800.00
Commodities and other	69459381A	B	025226887.01	79014007	CC - NYK - Commodities	2,222,080.00
Commodities and other	108655148A	B	025339466.01	79014028	CC - NYK - Commodities	4,805,620.00
Commodities and other	108690458A	B	025339466.01	79014007	CC - NYK - Commodities	1,476,096.00
Commodities and other	69498766A	B	025339466.01	79014007	CC - NYK - Commodities	57,932,800.00
Commodities and other	69498847A	B	025339466.01	79014007	CC - NYK - Commodities	72,416,000.00
Commodities and other	108690481A	B	025339466.01	79014007	CC - NYK - Commodities	2,460,160.00
Commodities and other	69502355A	B	025339466.01	79014007	CC - NYK - Commodities	49,242,880.00
Commodities and other	69502365A	B	025339466.01	79014007	CC - NYK - Commodities	55,036,160.00
Commodities and other	109735552A	B	025227570.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	108770803A	B	025327214.01	79019983	CC - NYK - Commodities	841,417.50
Commodities and other	108770811A	B	025327214.01	79019983	CC - NYK - Commodities	701,742.20
Commodities and other	108770843A	B	025327214.01	79019983	CC - NYK - Commodities	426,535.20
Commodities and other	108770814A	B	025327214.01	79019983	CC - NYK - Commodities	225,454.32
Commodities and other	108770883A	B	025327214.01	79019983	CC - NYK - Commodities	594,109.11
Commodities and other	69553325A	B	025339466.01	79014007	CC - NYK - Commodities	57,932,800.00
Commodities and other	69553324A	B	025339466.01	79014007	CC - NYK - Commodities	89,795,840.00
Commodities and other	69556155A	B	025935909.01	79011227	CC - LDN - Commodities	5,661,650.08
Commodities and other	69556166A	B	025935909.01	79011227	CC - LDN - Commodities	3,462,050.52
Commodities and other	108770847A	B	025327214.01	79019983	CC - NYK - Commodities	206,988.71
Commodities and other	108770886A	B	025327214.01	79019983	CC - NYK - Commodities	841,417.50
Commodities and other	108770994A	B	025327214.01	79019983	CC - NYK - Commodities	69,058.08
Commodities and other	108770898A	B	025327214.01	79019983	CC - NYK - Commodities	695,762.76
Commodities and other	108770806A	B	025327214.01	79019983	CC - NYK - Commodities	69,058.08
Commodities and other	69655496A	B	025225780.01	79014007	CC - NYK - Commodities	28,569,600.00
Commodities and other	108835772A	B	025257205.01	79010466	CC - NYK - Commodities	3,380,737.50
Commodities and other	108690508A	B	025227299.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	109736411A	B	025265802.01	79011061	CC - NYK - Commodities	3,283,350.00
Commodities and other	109736451A	B	025227133.01	79011061	CC - NYK - Commodities	2,462,512.50
Commodities and other	108690817A	B	025290982.01	79014008	CC - NYK - Commodities	7,403,350.00
Commodities and other	109738857A	B	025337247.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	108766026A	B	025265802.01	79014625	CC - NYK - Commodities	713,500.00
Commodities and other	108629140A	B	025290982.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	70019837A	B	025225780.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	108763587A	B	025231192.01	79011751	CC - NYK - Commodities	3,507,500.00
Commodities and other	70177446A	B	025225632.01	79010606	CC - NYK - Commodities	15,234,187.50
Commodities and other	70202906A	B	025225780.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	70256794A	B	025226341.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	108835607A	B	025303975.01	79010606	CC - NYK - Commodities	3,169,683.36
Commodities and other	70397859A	B	025226333.01	79019921	CC - NYK - Commodities	23,808,000.00
Commodities and other	108835581A	B	025227570.01	79010606	CC - NYK - Commodities	3,421,710.00
Commodities and other	108835623A	B	025234949.01	79010606	CC - NYK - Commodities	3,421,710.00
Commodities and other	108771980A	B	025240870.01	79011003	CC - NYK - Commodities	1,190,217.00
Commodities and other	108690836A	B	025233354.01	79014007	CC - NYK - Commodities	3,174,400.00
Commodities and other	70427864A	B	025315193.01	79014007	CC - NYK - Commodities	7,618,560.00
Commodities and other	108690844A	B	025226291.01	79014009	CC - NYK - Commodities	1,190,400.00
Commodities and other	70451913A	B	025226333.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	70469264A	B	025225632.01	79010461	CC - NYK - Commodities	10,920,800.00
Commodities and other	108690823A	B	025227133.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	108690841A	B	025267949.01	79014008	CC - NYK - Commodities	1,948,250.00
Commodities and other	70515884A	B	025226887.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108690820A	B	025226887.01	79014007	CC - NYK - Commodities	5,158,400.00
Commodities and other	108690826A	B	025232836.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	70538290A	B	025226887.01	79014007	CC - NYK - Commodities	23,808,000.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108771718A	B	025240870.01	79011003	CC - NYK - Commodities	23,679,054.00
Commodities and other	108771721A	B	025336371.01	79011003	CC - NYK - Commodities	967,711.50
Commodities and other	108758249A	B	025336371.01	79011003	CC - NYK - Commodities	1,346,788.80
Commodities and other	108690853A	B	025268889.01	79014007	CC - NYK - Commodities	158,720.00
Commodities and other	70631934A	B	025225871.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	70675536A	B	025227133.01	79014746	CC - NYK - Commodities	6,678,000.00
Commodities and other	108629090A	B	025248154.01	79011003	CC - NYK - Commodities	2,460,160.00
Commodities and other	109738004A	B	025315193.01	79014746	CC - NYK - Commodities	3,060,750.00
Commodities and other	70755297A	B	025232836.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	109725992A	B	025234949.01	79097009	CC - NYK - Commodities	4,646,775.00
Commodities and other	108690862A	B	025268889.01	79014007	CC - NYK - Commodities	341,248.00
Commodities and other	108835564A	B	025227570.01	79010606	CC - NYK - Commodities	2,359,800.00
Commodities and other	108835631A	B	025227570.01	79010606	CC - NYK - Commodities	2,359,800.00
Commodities and other	108766070A	B	025227133.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	109738865A	B	025225871.01	79014746	CC - NYK - Commodities	6,121,500.00
Commodities and other	71112156A	B	025227562.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	71115935A	B	025315193.01	79014007	CC - NYK - Commodities	5,888,988.16
Commodities and other	108771724A	B	025336371.01	79011003	CC - NYK - Commodities	967,711.50
Commodities and other	108758255A	B	025336371.01	79011003	CC - NYK - Commodities	1,346,788.80
Commodities and other	108763855A	B	025248154.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108763483A	B	025248154.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108690868A	B	025250051.01	79019921	CC - NYK - Commodities	1,587,200.00
Commodities and other	71164035A	B	025226341.01	79019921	CC - NYK - Commodities	23,808,000.00
Commodities and other	71189876A	B	025336371.01	79011003	CC - NYK - Commodities	31,714,704.00
Commodities and other	108629171A	B	025293085.01	79019983	CC - NYK - Commodities	793,600.00
Commodities and other	71213434A	B	025336371.01	79011003	CC - NYK - Commodities	11,394,022.50
Commodities and other	71213714A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00
Commodities and other	71231339A	B	025335522.01	79014007	CC - NYK - Commodities	11,747,898.88
Commodities and other	108835641A	B	025267949.01	79010606	CC - NYK - Commodities	2,926,152.00
Commodities and other	71286558A	B	025336371.01	79011003	CC - NYK - Commodities	5,650,186.50
Commodities and other	71286563A	B	025336371.01	79011003	CC - NYK - Commodities	15,727,017.60
Commodities and other	108766035A	B	025257536.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108725893A	B	025248154.01	79011330	CC - LDN - Commodities	2,231,787.00
Commodities and other	108690829A	B	025290982.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	109725746A	B	025227570.01	79010131	CC - NYK - Commodities	1,113,000.00
Commodities and other	108763602A	B	025234691.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	71349472A	B	025226887.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	109725752A	B	025225871.01	79010131	CC - NYK - Commodities	4,674,600.00
Commodities and other	108771963A	B	025336371.01	79011003	CC - NYK - Commodities	967,711.50
Commodities and other	108690856A	B	025233354.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	109738181A	B	025315193.01	79010606	CC - NYK - Commodities	779,100.00
Commodities and other	71404518A	B	025231192.01	79010606	CC - NYK - Commodities	1,725,150.00
Commodities and other	71404516A	B	025231192.01	79010606	CC - NYK - Commodities	1,725,150.00
Commodities and other	71404521A	B	025231192.01	79010606	CC - NYK - Commodities	1,725,150.00
Commodities and other	71404522A	B	025231192.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	108765960A	B	025248154.01	79014625	CC - NYK - Commodities	6,811,611.00
Commodities and other	108690847A	B	025268889.01	79014007	CC - NYK - Commodities	396,800.00
Commodities and other	108765891A	B	025290982.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108765903A	B	025290982.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108690865A	B	025327214.01	79014007	CC - NYK - Commodities	246,016.00
Commodities and other	71534873A	B	025327214.01	79014007	CC - NYK - Commodities	4,344,960.00
Commodities and other	71534905A	B	025327214.01	79014007	CC - NYK - Commodities	8,689,920.00
Commodities and other	71559597A	B	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	71559771A	B	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	71559883A	B	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	71559947A	B	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	71560163A	B	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	71560264A	B	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	108763524A	B	025227133.01	79011751	CC - NYK - Commodities	4,463,574.00
Commodities and other	109735848A	B	025336777.01	79011061	CC - NYK - Commodities	985,005.00
Commodities and other	108763826A	B	025227133.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	71688809A	B	025267949.01	79010465	CC - NYK - Commodities	8,403,150.00
Commodities and other	108629213A	B	025248154.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	71691205A	B	025227299.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	71694796A	B	025225632.01	79011061	CC - NYK - Commodities	10,156,125.00
Commodities and other	71714055A	B	025324856.01	79011227	CC - LDN - Commodities	3,033,176.00
Commodities and other	109736423A	B	025234949.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	71723811A	B	025315193.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	109738202A	B	025226341.01	79010955	CC - NYK - Commodities	6,121,500.00
Commodities and other	108835610A	B	025225632.01	79010606	CC - NYK - Commodities	2,359,800.00
Commodities and other	108766019A	B	025227133.01	79014625	CC - NYK - Commodities	4,463,574.00
Commodities and other	108629221A	B	025232836.01	79014625	CC - NYK - Commodities	1,948,250.00
Commodities and other	108629182A	B	025233354.01	79014625	CC - NYK - Commodities	1,948,250.00
Commodities and other	108629116A	B	025231192.01	79014625	CC - NYK - Commodities	1,948,250.00
Commodities and other	108766103A	B	025234691.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	71763810A	B	025324864.01	79011227	CC - LDN - Commodities	2,022,117.34
Commodities and other	71784515A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00
Commodities and other	71787399A	B	025233792.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	71813560A	B	025227570.01	79010606	CC - NYK - Commodities	5,565,000.00
Commodities and other	71839614A	B	025231192.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	108629227A	B	025248154.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	71839708A	B	025257536.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	71839974A	B	025231192.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	109738871A	B	025337247.01	79014746	CC - NYK - Commodities	3,060,750.00
Commodities and other	108765874A	B	025227133.01	79014625	CC - NYK - Commodities	29,516,981.00
Commodities and other	71893207A	B	025227133.01	79014625	CC - NYK - Commodities	27,246,444.00
Commodities and other	71893348A	B	025226341.01	79010606	CC - NYK - Commodities	11,130,000.00
Commodities and other	71893390A	B	025226341.01	79010606	CC - NYK - Commodities	11,130,000.00
Commodities and other	71893391A	B	025226341.01	79010606	CC - NYK - Commodities	11,130,000.00
Commodities and other	71893392A	B	025226341.01	79010606	CC - NYK - Commodities	11,130,000.00
Commodities and other	109715218A	B	025345018.01	79010964	CC - NYK - Commodities	9,794,400.00
Commodities and other	71893958A	B	025226341.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	71893974A	B	025226341.01	79010606	CC - NYK - Commodities	11,956,320.00
Commodities and other	71893986A	B	025226341.01	79010606	CC - NYK - Commodities	11,222,160.00
Commodities and other	71893991A	B	025226341.01	79010606	CC - NYK - Commodities	11,877,660.00
Commodities and other	109737873A	B	025225632.01	79014746	CC - NYK - Commodities	3,060,750.00
Commodities and other	71946165A	B	025315425.01	79014009	CC - NYK - Commodities	59,996,160.00
Commodities and other	108763504A	B	025290982.01	79011751	CC - NYK - Commodities	4,573,574.00
Commodities and other	109715196A	B	025345018.01	79010963	CC - NYK - Commodities	16,528,050.00
Commodities and other	71977024A	B	025225871.01	79010606	CC - NYK - Commodities	5,565,000.00
Commodities and other	71977026A	B	025225871.01	79010606	CC - NYK - Commodities	5,565,000.00
Commodities and other	71977030A	B	025225871.01	79010606	CC - NYK - Commodities	5,565,000.00
Commodities and other	109715221A	B	025345018.01	79010963	CC - NYK - Commodities	16,528,050.00
Commodities and other	108770857A	B	025327214.01	79019983	CC - NYK - Commodities	336,567.00
Commodities and other	71978420A	B	025327214.01	79019983	CC - NYK - Commodities	9,907,012.50
Commodities and other	72024372A	B	025227133.01	79014625	CC - NYK - Commodities	26,781,444.00
Commodities and other	109779450A	B	025267949.01	79014746	CC - NYK - Commodities	2,448,600.00
Commodities and other	72110316A	B	025336371.01	79011003	CC - NYK - Commodities	15,857,352.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	72116117A	B	025342528.01	79014007	CC - NYK - Commodities	299,980.80
Commodities and other	72116036A	B	025342528.01	79011061	CC - NYK - Commodities	107,382.24
Commodities and other	72116030A	B	025342528.01	79011061	CC - NYK - Commodities	120,070.44
Commodities and other	72116038A	B	025342528.01	79011061	CC - NYK - Commodities	242,277.84
Commodities and other	72116031A	B	025342528.01	79011061	CC - NYK - Commodities	271,126.80
Commodities and other	72115557A	B	025342528.01	79011061	CC - NYK - Commodities	317,271.78
Commodities and other	109735959A	B	025342528.01	79011061	CC - NYK - Commodities	336,621.29
Commodities and other	108690889A	B	025342528.01	79014007	CC - NYK - Commodities	110,072.32
Commodities and other	72116098A	B	025342528.01	79014007	CC - NYK - Commodities	1,242,777.60
Commodities and other	72116106A	B	025342528.01	79014007	CC - NYK - Commodities	1,145,640.96
Commodities and other	72116107A	B	025342528.01	79014007	CC - NYK - Commodities	1,026,600.96
Commodities and other	72116109A	B	025342528.01	79014007	CC - NYK - Commodities	945,653.76
Commodities and other	72116112A	B	025342528.01	79014007	CC - NYK - Commodities	355,215.36
Commodities and other	72129109A	B	025231192.01	79014009	CC - NYK - Commodities	52,377,600.00
Commodities and other	72135211A	B	025267949.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	108690871A	B	025233354.01	79014008	CC - NYK - Commodities	779,300.00
Commodities and other	108629160A	B	025233354.01	79014625	CC - NYK - Commodities	1,168,950.00
Commodities and other	108629862A	B	025233354.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	108629875A	B	025226333.01	79014625	CC - NYK - Commodities	1,948,250.00
Commodities and other	108629819A	B	025226333.01	79014625	CC - NYK - Commodities	1,948,250.00
Commodities and other	108629877A	B	025233354.01	79014625	CC - NYK - Commodities	779,300.00
Commodities and other	108691435A	B	025227133.01	79014007	CC - NYK - Commodities	43,806,720.00
Commodities and other	109738176A	B	025225871.01	79010955	CC - NYK - Commodities	4,646,775.00
Commodities and other	72369824A	B	025267949.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	72375227A	B	025265802.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	72400138A	B	025227299.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	108763613A	B	025248154.01	79011751	CC - NYK - Commodities	2,270,537.00
Commodities and other	81601248A	B	025938457.01	79010151	CC - NYK - Commodities	4,356,234.48
Commodities and other	108691453A	B	025938457.01	79014007	CC - NYK - Commodities	3,771,187.20
Commodities and other	108835363A	S	025227570.01	79010445	CC - NYK - Commodities	20,567,750.00
Commodities and other	55557565A	S	025227570.01	79010444	CC - NYK - Commodities	2,293,600.00
Commodities and other	55557566A	S	025227570.01	79010444	CC - NYK - Commodities	2,293,600.00
Commodities and other	55557567A	S	025227570.01	79010444	CC - NYK - Commodities	2,293,600.00
Commodities and other	108835343A	S	025231804.01	79010445	CC - NYK - Commodities	10,283,875.00
Commodities and other	55967986A	S	025230855.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	55968892A	S	025267949.01	79014007	CC - NYK - Commodities	7,142,400.00
Commodities and other	55968921A	S	025230855.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	55979085A	S	025230855.01	79014008	CC - NYK - Commodities	9,523,200.00
Commodities and other	56062285A	S	025257205.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108835348A	S	025231192.01	79010445	CC - NYK - Commodities	20,567,750.00
Commodities and other	108835345A	S	025225632.01	79010445	CC - NYK - Commodities	20,567,750.00
Commodities and other	108691429A	S	025257205.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	56378258A	S	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	56462004A	S	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	56516716A	S	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108835360A	S	025231192.01	79010445	CC - NYK - Commodities	10,283,875.00
Commodities and other	108691461A	S	025233354.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	56634119A	S	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	56650415A	S	025226341.01	79014033	CC - NYK - Commodities	19,046,400.00
Commodities and other	56846409A	S	025309048.01	79014008	CC - NYK - Commodities	23,808,000.00
Commodities and other	56875446A	S	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108772874A	S	025315151.01	79010606	CC - NYK - Commodities	1,246,845.30
Commodities and other	109657435A	S	025315151.01	79010606	CC - NYK - Commodities	681,995.84
Commodities and other	108772877A	S	025315151.01	79010606	CC - NYK - Commodities	24,936,905.98

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	56940732A	S	025233354.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	108691467A	S	025257205.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	56977236A	S	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	56977313A	S	025257205.01	79014007	CC - NYK - Commodities	61,900,800.00
Commodities and other	56991007A	S	025265802.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108900434A	S	025235672.01	79010606	CC - NYK - Commodities	7,970,880.00
Commodities and other	109738552A	S	025226341.01	79010606	CC - NYK - Commodities	9,293,550.00
Commodities and other	109738611A	S	025226341.01	79010606	CC - NYK - Commodities	9,293,550.00
Commodities and other	109740361A	S	025226341.01	79010606	CC - NYK - Commodities	9,293,550.00
Commodities and other	109738617A	S	025226341.01	79010606	CC - NYK - Commodities	9,293,550.00
Commodities and other	57450513A	S	025227570.01	79010444	CC - NYK - Commodities	1,754,604.00
Commodities and other	57450514A	S	025227570.01	79010444	CC - NYK - Commodities	1,754,604.00
Commodities and other	57450517A	S	025227570.01	79010444	CC - NYK - Commodities	1,754,604.00
Commodities and other	57450520A	S	025227570.01	79010444	CC - NYK - Commodities	1,754,604.00
Commodities and other	57587262A	S	025225871.01	79010606	CC - NYK - Commodities	10,156,125.00
Commodities and other	108691456A	S	025226341.01	79014007	CC - NYK - Commodities	10,316,800.00
Commodities and other	108691432A	S	025226341.01	79014033	CC - NYK - Commodities	1,948,250.00
Commodities and other	108691503A	S	025240870.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	108691441A	S	025240870.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	108691472A	S	025240870.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	108691507A	S	025265802.01	79014006	CC - NYK - Commodities	1,907,864.00
Commodities and other	57911428A	S	025265802.01	79014006	CC - NYK - Commodities	22,463,560.00
Commodities and other	108691444A	S	025233354.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108691516A	S	025225632.01	79014007	CC - NYK - Commodities	103,168,000.00
Commodities and other	109736502A	S	025225871.01	79011059	CC - NYK - Commodities	9,293,550.00
Commodities and other	109735565A	S	025227570.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	108691522A	S	025231192.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	108691464A	S	025225780.01	79014007	CC - NYK - Commodities	113,484,800.00
Commodities and other	58211517A	S	025269952.01	79014009	CC - NYK - Commodities	21,331,968.00
Commodities and other	58364977A	S	025225780.01	79014007	CC - NYK - Commodities	52,377,600.00
Commodities and other	109738568A	S	025226341.01	79010606	CC - NYK - Commodities	9,293,550.00
Commodities and other	108691525A	S	025265802.01	79014009	CC - NYK - Commodities	357,120.00
Commodities and other	109736513A	S	025225871.01	79011059	CC - NYK - Commodities	9,293,550.00
Commodities and other	108835501A	S	025232422.01	79010606	CC - NYK - Commodities	19,140,600.00
Commodities and other	109736577A	S	025226341.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	109736508A	S	025225871.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	59560526A	S	025226341.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	59572861A	S	025309048.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	59576058A	S	025226341.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	59587979A	S	025233354.01	79014009	CC - NYK - Commodities	11,904,000.00
Commodities and other	59592011A	S	025226341.01	79014007	CC - NYK - Commodities	19,046,400.00
Commodities and other	59592756A	S	025226341.01	79014009	CC - NYK - Commodities	23,808,000.00
Commodities and other	108691532A	S	025226341.01	79014007	CC - NYK - Commodities	20,633,600.00
Commodities and other	108691740A	S	025226341.01	79014007	CC - NYK - Commodities	15,475,200.00
Commodities and other	108691756A	S	025233354.01	79014007	CC - NYK - Commodities	10,316,800.00
Commodities and other	109736566A	S	025225871.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	109735712A	S	025267949.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	109735696A	S	025267949.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	108691753A	S	025265802.01	79019921	CC - NYK - Commodities	1,168,950.00
Commodities and other	109735601A	S	025238924.01	79011059	CC - NYK - Commodities	24,972,937.50
Commodities and other	109735533A	S	025315193.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	60187565A	S	025234949.01	79011059	CC - NYK - Commodities	121,956,975.00
Commodities and other	109736518A	S	025257205.01	79011061	CC - NYK - Commodities	4,646,775.00
Commodities and other	108835537A	S	025314428.01	79010606	CC - NYK - Commodities	78,283.05

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108835534A	S	025314428.01	79010606	CC - NYK - Commodities	78,283.05
Commodities and other	60537099A	S	025226341.01	79014007	CC - NYK - Commodities	95,232,000.00
Commodities and other	108691743A	S	025226341.01	79014007	CC - NYK - Commodities	7,936,000.00
Commodities and other	108835329A	S	025225632.01	79010444	CC - NYK - Commodities	10,156,125.00
Commodities and other	60604710A	S	025231192.01	79010443	CC - NYK - Commodities	10,156,125.00
Commodities and other	108835569A	S	025314428.01	79010606	CC - NYK - Commodities	78,283.05
Commodities and other	60738269A	S	025232422.01	79010606	CC - NYK - Commodities	19,140,600.00
Commodities and other	60738292A	S	025231192.01	79010606	CC - NYK - Commodities	4,824,480.00
Commodities and other	108715201A	S	025285685.01	79014702	CC - NYK - Commodities	2,876,000.40
Commodities and other	108715212A	S	025280066.01	79014702	CC - NYK - Commodities	1,438,000.20
Commodities and other	108835485A	S	025277492.01	79010606	CC - NYK - Commodities	670,997.56
Commodities and other	108835521A	S	025277492.01	79010606	CC - NYK - Commodities	2,236,658.53
Commodities and other	61091540A	S	025231192.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	61091557A	S	025257205.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	61093060A	S	025231192.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	109769326A	S	025225871.01	79010955	CC - NYK - Commodities	4,646,775.00
Commodities and other	108835516A	S	025265802.01	79010606	CC - NYK - Commodities	4,719,600.00
Commodities and other	61159933A	S	025231192.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	109735560A	S	025227570.01	79011061	CC - NYK - Commodities	18,587,100.00
Commodities and other	108835339A	S	025231192.01	79010445	CC - NYK - Commodities	5,141,937.50
Commodities and other	61509767A	S	025237900.01	79014007	CC - NYK - Commodities	23,331,840.00
Commodities and other	108835556A	S	025314428.01	79010606	CC - NYK - Commodities	157,435.91
Commodities and other	108691776A	S	025225780.01	79014007	CC - NYK - Commodities	10,316,800.00
Commodities and other	108835526A	S	025232422.01	79010606	CC - NYK - Commodities	9,570,300.00
Commodities and other	108691761A	S	025225780.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	61712207A	S	025225780.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108691779A	S	025225780.01	79014007	CC - NYK - Commodities	396,800.00
Commodities and other	61733057A	S	025225780.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	109738860A	S	025227570.01	79010106	CC - NYK - Commodities	4,646,775.00
Commodities and other	108835548A	S	025277492.01	79010606	CC - NYK - Commodities	4,532,961.28
Commodities and other	108715215A	S	025285685.01	79014702	CC - NYK - Commodities	7,190,001.00
Commodities and other	108835592A	S	025314428.01	79010606	CC - NYK - Commodities	237,458.58
Commodities and other	109735548A	S	025227570.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	108835310A	S	025235714.01	79010441	CC - NYK - Commodities	9,460,500.00
Commodities and other	108691771A	S	025233354.01	79014008	CC - NYK - Commodities	1,558,600.00
Commodities and other	108835504A	S	025314428.01	79010606	CC - NYK - Commodities	237,458.58
Commodities and other	108831932A	S	025226887.01	79010606	CC - NYK - Commodities	4,785,150.00
Commodities and other	109715208A	S	025225632.01	79011119	CC - NYK - Commodities	9,293,550.00
Commodities and other	109736534A	S	025226341.01	79011059	CC - NYK - Commodities	4,646,775.00
Commodities and other	108691792A	S	025225780.01	79014007	CC - NYK - Commodities	25,792,000.00
Commodities and other	108691764A	S	025225780.01	79014007	CC - NYK - Commodities	12,380,160.00
Commodities and other	62583813A	S	025227570.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	62594283A	S	025226341.01	79019921	CC - NYK - Commodities	19,046,400.00
Commodities and other	108900455A	S	025315151.01	79010606	CC - NYK - Commodities	28,794,604.51
Commodities and other	108691795A	S	025225780.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	62782700A	S	025225780.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	109737892A	S	025227570.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	63112864A	S	025233354.01	79014007	CC - NYK - Commodities	9,523,200.00
Commodities and other	108691802A	S	025233354.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	63259387A	S	025296740.01	79010460	CC - NYK - Commodities	2,535,750.00
Commodities and other	63317189A	S	025250051.01	79019921	CC - NYK - Commodities	5,237,760.00
Commodities and other	108691767A	S	025225780.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108691789A	S	025233354.01	79014009	CC - NYK - Commodities	4,364,800.00
Commodities and other	108715221A	S	025285685.01	79014702	CC - NYK - Commodities	17,256,002.40

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	63616131A	S	025324856.01	79011227	CC - LDN - Commodities	6,033,202.54
Commodities and other	63616130A	S	025324856.01	79011227	CC - LDN - Commodities	6,033,202.54
Commodities and other	63616132A	S	025324864.01	79011227	CC - LDN - Commodities	4,022,135.03
Commodities and other	63616135A	S	025324864.01	79011227	CC - LDN - Commodities	4,022,135.03
Commodities and other	63622290A	S	025324856.01	79011227	CC - LDN - Commodities	3,016,601.27
Commodities and other	63622294A	S	025324864.01	79011227	CC - LDN - Commodities	2,011,067.51
Commodities and other	108823120A	S	025314428.01	79010606	CC - NYK - Commodities	634,962.50
Commodities and other	108715218A	S	025280066.01	79014702	CC - NYK - Commodities	5,752,000.80
Commodities and other	108823313A	S	025296740.01	79010460	CC - NYK - Commodities	2,549,837.50
Commodities and other	108831738A	S	025225871.01	79010443	CC - NYK - Commodities	16,326,450.00
Commodities and other	109713108A	S	025225871.01	79010967	CC - NYK - Commodities	4,646,775.00
Commodities and other	109713155A	S	025225871.01	79010967	CC - NYK - Commodities	4,646,775.00
Commodities and other	108823126A	S	025277492.01	79010606	CC - NYK - Commodities	982,141.61
Commodities and other	109715234A	S	025257205.01	79010963	CC - NYK - Commodities	4,646,775.00
Commodities and other	108629867A	S	025227133.01	79011003	CC - NYK - Commodities	14,460,810.00
Commodities and other	108769865A	S	025227133.01	79011003	CC - NYK - Commodities	14,008,312.50
Commodities and other	108691943A	S	025233354.01	79014009	CC - NYK - Commodities	1,011,840.00
Commodities and other	108835857A	S	025231192.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	108822991A	S	025315045.01	79010446	CC - NYK - Commodities	151,424.00
Commodities and other	109715241A	S	025225632.01	79010963	CC - NYK - Commodities	18,587,100.00
Commodities and other	108823129A	S	025314428.01	79010606	CC - NYK - Commodities	317,481.25
Commodities and other	109738851A	S	025226341.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	64337341A	S	025318460.01	79014007	CC - NYK - Commodities	39,680,000.00
Commodities and other	109737868A	S	025227570.01	79014746	CC - NYK - Commodities	3,060,750.00
Commodities and other	108715236A	S	025283433.01	79014702	CC - NYK - Commodities	14,380,002.00
Commodities and other	108629883A	S	025240870.01	79011003	CC - NYK - Commodities	8,898,960.00
Commodities and other	108629890A	S	025240870.01	79011003	CC - NYK - Commodities	8,898,960.00
Commodities and other	64677089A	S	025225871.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	108629896A	S	025240870.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	108771732A	S	025240870.01	79011003	CC - NYK - Commodities	3,132,150.00
Commodities and other	109737879A	S	025227570.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	64824940A	S	025225871.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	108771736A	S	025240870.01	79011003	CC - NYK - Commodities	3,132,150.00
Commodities and other	108823319A	S	025296740.01	79010460	CC - NYK - Commodities	2,039,870.00
Commodities and other	108823132A	S	025314428.01	79010606	CC - NYK - Commodities	634,962.50
Commodities and other	108835531A	S	025226341.01	79010606	CC - NYK - Commodities	4,473,317.06
Commodities and other	108823135A	S	025277492.01	79010606	CC - NYK - Commodities	7,406,023.72
Commodities and other	108771739A	S	025240870.01	79011003	CC - NYK - Commodities	1,566,075.00
Commodities and other	108629886A	S	025240870.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108771935A	S	025240870.01	79011003	CC - NYK - Commodities	3,132,150.00
Commodities and other	109779563A	S	025231192.01	79014746	CC - NYK - Commodities	9,293,550.00
Commodities and other	108715245A	S	025280066.01	79014702	CC - NYK - Commodities	7,909,001.10
Commodities and other	108691969A	S	025309048.01	79014009	CC - NYK - Commodities	1,031,680.00
Commodities and other	109737872A	S	025227570.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	108771727A	S	025240870.01	79011003	CC - NYK - Commodities	3,132,150.00
Commodities and other	108771748A	S	025240870.01	79011003	CC - NYK - Commodities	2,505,720.00
Commodities and other	108629892A	S	025240870.01	79011003	CC - NYK - Commodities	8,898,960.00
Commodities and other	108771742A	S	025240870.01	79011003	CC - NYK - Commodities	1,566,075.00
Commodities and other	108629919A	S	025240870.01	79011003	CC - NYK - Commodities	8,898,960.00
Commodities and other	65206823A	S	025296740.01	79010461	CC - NYK - Commodities	845,250.00
Commodities and other	108715224A	S	025285685.01	79014710	CC - NYK - Commodities	15,818,002.20
Commodities and other	65289594A	S	025314287.01	79010606	CC - NYK - Commodities	333,900.00
Commodities and other	65509401A	S	025231192.01	79014746	CC - NYK - Commodities	6,678,000.00
Commodities and other	108823322A	S	025296740.01	79010460	CC - NYK - Commodities	2,039,870.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	65533107A	S	025296740.01	79010460	CC - NYK - Commodities	845,250.00
Commodities and other	108629902A	S	025240870.01	79011003	CC - NYK - Commodities	8,009,064.00
Commodities and other	65550440A	S	025315425.01	79014009	CC - NYK - Commodities	12,618,240.00
Commodities and other	108691975A	S	025227133.01	79014009	CC - NYK - Commodities	2,142,720.00
Commodities and other	108691949A	S	025226333.01	79014009	CC - NYK - Commodities	3,214,080.00
Commodities and other	108691979A	S	025231192.01	79014009	CC - NYK - Commodities	2,142,720.00
Commodities and other	65999482A	S	025268913.01	79010963	CC - NYK - Commodities	106,653,000.00
Commodities and other	109076303A	S	025283433.01	79014702	CC - NYK - Commodities	4,673,500.65
Commodities and other	66171757A	S	025289976.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	66171795A	S	025289976.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	109778606A	S	025265802.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	66194929A	S	025289976.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	66217401A	S	025289976.01	79014007	CC - NYK - Commodities	11,904,000.00
Commodities and other	66236096A	S	025324856.01	79011227	CC - LDN - Commodities	6,033,202.54
Commodities and other	66236097A	S	025324864.01	79011227	CC - LDN - Commodities	4,022,135.03
Commodities and other	109779052A	S	025265802.01	79014746	CC - NYK - Commodities	9,293,550.00
Commodities and other	66254597A	S	025324864.01	79011227	CC - LDN - Commodities	4,044,234.67
Commodities and other	66254596A	S	025324856.01	79011227	CC - LDN - Commodities	6,066,352.01
Commodities and other	109715246A	S	025226291.01	79010024	CC - NYK - Commodities	9,293,550.00
Commodities and other	108765922A	S	025231192.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	66335019A	S	025285792.01	79011227	CC - LDN - Commodities	6,066,352.01
Commodities and other	66335018A	S	025285784.01	79011227	CC - LDN - Commodities	4,044,234.67
Commodities and other	66336737A	S	025226333.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	108763578A	S	025232836.01	79011751	CC - NYK - Commodities	1,427,000.00
Commodities and other	109737846A	S	025232687.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	109778806A	S	025265802.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	66495432A	S	025237900.01	79014007	CC - NYK - Commodities	11,665,920.00
Commodities and other	66517173A	S	025225871.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	109780153A	S	025225608.01	79010606	CC - NYK - Commodities	3,038,490.00
Commodities and other	66535234A	S	025225871.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	108715254A	S	025283433.01	79014702	CC - NYK - Commodities	5,033,000.70
Commodities and other	109713169A	S	025227562.01	79010967	CC - NYK - Commodities	3,060,750.00
Commodities and other	108835616A	S	025225632.01	79010606	CC - NYK - Commodities	4,719,600.00
Commodities and other	108835509A	S	025225632.01	79010606	CC - NYK - Commodities	2,359,800.00
Commodities and other	66691711A	S	025233354.01	79014009	CC - NYK - Commodities	9,285,120.00
Commodities and other	109715450A	S	025283433.01	79014702	CC - NYK - Commodities	20,410,002.60
Commodities and other	66759648A	S	025226333.01	79010963	CC - NYK - Commodities	10,156,125.00
Commodities and other	66760136A	S	025226887.01	79014007	CC - NYK - Commodities	4,761,600.00
Commodities and other	109780156A	S	025225608.01	79010606	CC - NYK - Commodities	4,557,735.00
Commodities and other	67005846A	S	025227570.01	79010955	CC - NYK - Commodities	5,078,062.50
Commodities and other	109738199A	S	025257205.01	79010955	CC - NYK - Commodities	4,646,775.00
Commodities and other	108823140A	S	025277492.01	79010606	CC - NYK - Commodities	1,118,329.26
Commodities and other	67090380A	S	025277492.01	79010606	CC - NYK - Commodities	1,876,307.99
Commodities and other	67090497A	S	025318460.01	79014007	CC - NYK - Commodities	39,680,000.00
Commodities and other	67149103A	S	025233354.01	79019921	CC - NYK - Commodities	14,284,800.00
Commodities and other	109780159A	S	025225608.01	79010606	CC - NYK - Commodities	3,038,490.00
Commodities and other	109735554A	S	025225632.01	79011061	CC - NYK - Commodities	9,293,550.00
Commodities and other	67292348A	S	025265802.01	79011016	CC - NYK - Commodities	12,142,080.00
Commodities and other	67453347A	S	025226333.01	79019922	CC - NYK - Commodities	8,570,880.00
Commodities and other	108692029A	S	025250051.01	79014009	CC - NYK - Commodities	992,000.00
Commodities and other	108691946A	S	025226291.01	79014009	CC - NYK - Commodities	1,984,000.00
Commodities and other	108692032A	S	025233354.01	79014009	CC - NYK - Commodities	992,000.00
Commodities and other	67494209A	S	025225871.01	79011061	CC - NYK - Commodities	20,312,250.00
Commodities and other	108823181A	S	025277492.01	79010606	CC - NYK - Commodities	1,118,329.26

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108765944A	S	025228073.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	67585271A	S	025257981.01	79010467	CC - NYK - Commodities	10,156,125.00
Commodities and other	109735943A	S	025336165.01	79011061	CC - NYK - Commodities	10,239,600.00
Commodities and other	108629908A	S	025336371.01	79011003	CC - NYK - Commodities	4,920,320.00
Commodities and other	67757798A	S	025336371.01	79011003	CC - NYK - Commodities	28,966,400.00
Commodities and other	67771973A	S	025225871.01	79010460	CC - NYK - Commodities	10,156,125.00
Commodities and other	67775098A	S	025225871.01	79010955	CC - NYK - Commodities	20,312,250.00
Commodities and other	108629898A	S	025336371.01	79011003	CC - NYK - Commodities	2,460,160.00
Commodities and other	108629914A	S	025336371.01	79011003	CC - NYK - Commodities	2,460,160.00
Commodities and other	67842980A	S	025336371.01	79011003	CC - NYK - Commodities	28,966,400.00
Commodities and other	108629910A	S	025336371.01	79011003	CC - NYK - Commodities	2,460,160.00
Commodities and other	67843491A	S	025336371.01	79011003	CC - NYK - Commodities	28,966,400.00
Commodities and other	108629916A	S	025336371.01	79011003	CC - NYK - Commodities	2,460,160.00
Commodities and other	108629904A	S	025336371.01	79011003	CC - NYK - Commodities	6,150,400.00
Commodities and other	108759370A	S	025336371.01	79011003	CC - NYK - Commodities	6,150,400.00
Commodities and other	109738854A	S	025225871.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	67841908A	S	025277492.01	79010606	CC - NYK - Commodities	1,876,307.99
Commodities and other	108760071A	S	025336371.01	79011003	CC - NYK - Commodities	4,920,320.00
Commodities and other	67907960A	S	025336371.01	79011003	CC - NYK - Commodities	57,932,800.00
Commodities and other	68142683A	S	025336371.01	79011003	CC - NYK - Commodities	28,966,400.00
Commodities and other	68184350A	S	025227133.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	68203200A	S	025289976.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	68207646A	S	025289976.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	68209787A	S	025257205.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	108691963A	S	025231192.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	68305332A	S	025289976.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	68306752A	S	025289976.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	68307355A	S	025336371.01	79011003	CC - NYK - Commodities	57,932,800.00
Commodities and other	108691972A	S	025267949.01	79014009	CC - NYK - Commodities	1,269,760.00
Commodities and other	108692037A	S	025226341.01	79014009	CC - NYK - Commodities	1,269,760.00
Commodities and other	68390555A	S	025226341.01	79011519	CC - NYK - Commodities	14,284,800.00
Commodities and other	68390558A	S	025227133.01	79011519	CC - NYK - Commodities	9,523,200.00
Commodities and other	68474988A	S	025225871.01	79010955	CC - NYK - Commodities	10,156,125.00
Commodities and other	109740366A	S	025231192.01	79010606	CC - NYK - Commodities	3,116,400.00
Commodities and other	68655197A	S	025226341.01	79010606	CC - NYK - Commodities	11,686,500.00
Commodities and other	68662289A	S	025267949.01	79010606	CC - NYK - Commodities	9,987,722.40
Commodities and other	108765929A	S	025264888.01	79014625	CC - NYK - Commodities	2,270,537.00
Commodities and other	68794852A	S	025336371.01	79011003	CC - NYK - Commodities	86,899,200.00
Commodities and other	109735585A	S	025225632.01	79011061	CC - NYK - Commodities	2,448,600.00
Commodities and other	69244762A	S	025225871.01	79010606	CC - NYK - Commodities	22,260,000.00
Commodities and other	109713669A	S	025225632.01	79019983	CC - NYK - Commodities	4,646,775.00
Commodities and other	69248789A	S	025277492.01	79010606	CC - NYK - Commodities	2,659,138.47
Commodities and other	69324152A	S	025231192.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	69324206A	S	025231192.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	69324210A	S	025231192.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	69324214A	S	025231192.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	69324361A	S	025231192.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	69324373A	S	025231192.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	69324379A	S	025231192.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	69324380A	S	025231192.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	69349230A	S	025277492.01	79010606	CC - NYK - Commodities	2,127,310.78
Commodities and other	69350075A	S	025226341.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	69351334A	S	025277492.01	79010606	CC - NYK - Commodities	2,659,138.47
Commodities and other	69365194A	S	025265802.01	79019921	CC - NYK - Commodities	9,523,200.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	69388745A	S	025226333.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	69432782A	S	025225780.01	79014007	CC - NYK - Commodities	21,903,360.00
Commodities and other	108835796A	S	025226341.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	108692264A	S	025240870.01	79014007	CC - NYK - Commodities	3,968,000.00
Commodities and other	69435233A	S	025240870.01	79014007	CC - NYK - Commodities	71,424,000.00
Commodities and other	69436081A	S	025240870.01	79014007	CC - NYK - Commodities	71,424,000.00
Commodities and other	69435236A	S	025240870.01	79014007	CC - NYK - Commodities	71,424,000.00
Commodities and other	69437055A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	69437064A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	69437069A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108692189A	S	025240870.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	69455008A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	69455042A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	69455127A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108692197A	S	025240870.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	69455973A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	69456047A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	69455980A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108692214A	S	025240870.01	79014007	CC - NYK - Commodities	5,396,480.00
Commodities and other	69458178A	S	025240870.01	79014007	CC - NYK - Commodities	27,617,280.00
Commodities and other	69459084A	S	025240870.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	69459085A	S	025240870.01	79014007	CC - NYK - Commodities	57,139,200.00
Commodities and other	69459367A	S	025226887.01	79014007	CC - NYK - Commodities	2,222,080.00
Commodities and other	109779799A	S	025265802.01	79010606	CC - NYK - Commodities	5,565,000.00
Commodities and other	69483424A	S	025226887.01	79014007	CC - NYK - Commodities	7,142,400.00
Commodities and other	109715237A	S	025225632.01	79010963	CC - NYK - Commodities	18,587,100.00
Commodities and other	108765978A	S	025231382.01	79014625	CC - NYK - Commodities	1,115,893.50
Commodities and other	69861137A	S	025233354.01	79014007	CC - NYK - Commodities	12,380,160.00
Commodities and other	69863203A	S	025226291.01	79014007	CC - NYK - Commodities	25,236,480.00
Commodities and other	69863293A	S	025231192.01	79014007	CC - NYK - Commodities	24,760,320.00
Commodities and other	69907642A	S	025225871.01	79014746	CC - NYK - Commodities	6,678,000.00
Commodities and other	69973669A	S	025317595.01	79014007	CC - NYK - Commodities	6,031,360.00
Commodities and other	69970267A	S	025337247.01	79014746	CC - NYK - Commodities	5,078,062.50
Commodities and other	69973668A	S	025335522.01	79014007	CC - NYK - Commodities	11,747,898.88
Commodities and other	69993799A	S	025234949.01	79014746	CC - NYK - Commodities	3,339,000.00
Commodities and other	109736569A	S	025257205.01	79011061	CC - NYK - Commodities	820,837.50
Commodities and other	70019835A	S	025227299.01	79011061	CC - NYK - Commodities	6,678,000.00
Commodities and other	70020026A	S	025225780.01	79014007	CC - NYK - Commodities	14,284,800.00
Commodities and other	108763509A	S	025231192.01	79011751	CC - NYK - Commodities	3,514,618.17
Commodities and other	109735971A	S	025336777.01	79011061	CC - NYK - Commodities	722,337.00
Commodities and other	70150925A	S	025225780.01	79014007	CC - NYK - Commodities	5,713,920.00
Commodities and other	108765906A	S	025227133.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108769862A	S	025226341.01	79011003	CC - NYK - Commodities	862,050.00
Commodities and other	109780162A	S	025294075.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	70229024A	S	025277492.01	79010606	CC - NYK - Commodities	2,659,138.47
Commodities and other	70257691A	S	025277492.01	79010606	CC - NYK - Commodities	5,318,276.94
Commodities and other	108765952A	S	025234691.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108823160A	S	025277492.01	79010606	CC - NYK - Commodities	1,118,329.26
Commodities and other	108758223A	S	025240870.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	70400258A	S	025233354.01	79014007	CC - NYK - Commodities	38,092,800.00
Commodities and other	70427771A	S	025294075.01	79010460	CC - NYK - Commodities	3,493,700.00
Commodities and other	70430700A	S	025267949.01	79014007	CC - NYK - Commodities	77,772,800.00
Commodities and other	108769871A	S	025226341.01	79011003	CC - NYK - Commodities	2,068,920.00
Commodities and other	70452966A	S	025294075.01	79010460	CC - NYK - Commodities	6,987,400.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	70453463A	S	025226341.01	79014007	CC - NYK - Commodities	26,188,800.00
Commodities and other	70472136A	S	025294075.01	79010460	CC - NYK - Commodities	3,493,700.00
Commodities and other	70489537A	S	025227133.01	79014008	CC - NYK - Commodities	46,758,000.00
Commodities and other	70489619A	S	025267949.01	79014008	CC - NYK - Commodities	23,379,000.00
Commodities and other	70492519A	S	025226341.01	79014007	CC - NYK - Commodities	51,584,000.00
Commodities and other	108692268A	S	025226887.01	79014007	CC - NYK - Commodities	793,600.00
Commodities and other	108692328A	S	025226887.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	108758252A	S	025240870.01	79011003	CC - NYK - Commodities	5,339,376.00
Commodities and other	108771932A	S	025240870.01	79011003	CC - NYK - Commodities	6,702,801.00
Commodities and other	108771745A	S	025240870.01	79011003	CC - NYK - Commodities	32,585,490.00
Commodities and other	108760079A	S	025336371.01	79011003	CC - NYK - Commodities	2,460,160.00
Commodities and other	108823155A	S	025277492.01	79010606	CC - NYK - Commodities	2,236,658.53
Commodities and other	109778809A	S	025265802.01	79014746	CC - NYK - Commodities	4,646,775.00
Commodities and other	109735953A	S	025336777.01	79011061	CC - NYK - Commodities	3,283,350.00
Commodities and other	109735982A	S	025336777.01	79011061	CC - NYK - Commodities	1,641,675.00
Commodities and other	70655748A	S	025277492.01	79010606	CC - NYK - Commodities	2,659,138.47
Commodities and other	108758278A	S	025248154.01	79011003	CC - NYK - Commodities	1,346,788.80
Commodities and other	108771974A	S	025248154.01	79011003	CC - NYK - Commodities	967,711.50
Commodities and other	108765936A	S	025315425.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	70734753A	S	025226341.01	79014007	CC - NYK - Commodities	1,587,200.00
Commodities and other	70752013A	S	025231192.01	79014008	CC - NYK - Commodities	37,406,400.00
Commodities and other	108692311A	S	025265802.01	79014007	CC - NYK - Commodities	779,300.00
Commodities and other	70865223A	S	025230855.01	79014007	CC - NYK - Commodities	952,320.00
Commodities and other	70865228A	S	025230855.01	79014007	CC - NYK - Commodities	1,190,400.00
Commodities and other	71096349A	S	025294075.01	79010460	CC - NYK - Commodities	1,690,500.00
Commodities and other	109715251A	S	025267949.01	79010963	CC - NYK - Commodities	17,140,200.00
Commodities and other	108760074A	S	025336371.01	79011003	CC - NYK - Commodities	2,460,160.00
Commodities and other	108835553A	S	025231192.01	79010606	CC - NYK - Commodities	2,359,800.00
Commodities and other	108692316A	S	025226341.01	79019921	CC - NYK - Commodities	1,984,000.00
Commodities and other	71189872A	S	025336371.01	79011003	CC - NYK - Commodities	28,966,400.00
Commodities and other	108692284A	S	025240870.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	71185675A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	71185564A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	71185566A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108769431A	S	025293085.01	79019983	CC - NYK - Commodities	543,900.00
Commodities and other	108692325A	S	025240870.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	71189049A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	71189050A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	71189053A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	71213381A	S	025336371.01	79011003	CC - NYK - Commodities	28,966,400.00
Commodities and other	108692322A	S	025240870.01	79014007	CC - NYK - Commodities	1,984,000.00
Commodities and other	71215110A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	71215171A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	71215176A	S	025240870.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	108771751A	S	025240870.01	79011003	CC - NYK - Commodities	4,051,635.00
Commodities and other	71236348A	S	025240870.01	79011003	CC - NYK - Commodities	53,791,920.00
Commodities and other	71286180A	S	025336371.01	79011003	CC - NYK - Commodities	21,546,240.00
Commodities and other	108692332A	S	025240870.01	79014007	CC - NYK - Commodities	3,729,920.00
Commodities and other	71313568A	S	025240870.01	79014007	CC - NYK - Commodities	50,472,960.00
Commodities and other	71313587A	S	025240870.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	71313590A	S	025240870.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	109726025A	S	025337247.01	79097009	CC - NYK - Commodities	9,293,550.00
Commodities and other	71316511A	S	025240870.01	79014007	CC - NYK - Commodities	66,662,400.00
Commodities and other	71316539A	S	025240870.01	79014007	CC - NYK - Commodities	80,947,200.00

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	108758259A	S	025240870.01	79011003	CC - NYK - Commodities	4,449,480.00
Commodities and other	108758229A	S	025240870.01	79011003	CC - NYK - Commodities	2,224,740.00
Commodities and other	108759377A	S	025336371.01	79011003	CC - NYK - Commodities	1,230,080.00
Commodities and other	71377717A	S	025225632.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	71404514A	S	025231192.01	79010606	CC - NYK - Commodities	1,725,150.00
Commodities and other	71404520A	S	025231192.01	79010606	CC - NYK - Commodities	1,725,150.00
Commodities and other	71404519A	S	025231192.01	79010606	CC - NYK - Commodities	1,725,150.00
Commodities and other	71404523A	S	025231192.01	79010606	CC - NYK - Commodities	862,575.00
Commodities and other	108835637A	S	025234949.01	79010606	CC - NYK - Commodities	3,344,308.56
Commodities and other	71436126A	S	025335522.01	79014007	CC - NYK - Commodities	12,313,735.68
Commodities and other	109726031A	S	025227562.01	79010929	CC - NYK - Commodities	4,646,775.00
Commodities and other	71454773A	S	025267949.01	79014007	CC - NYK - Commodities	47,616,000.00
Commodities and other	108831717A	S	025225871.01	79010606	CC - NYK - Commodities	6,688,617.12
Commodities and other	71459369A	S	025267949.01	79014007	CC - NYK - Commodities	23,808,000.00
Commodities and other	71498738A	S	025267949.01	79014007	CC - NYK - Commodities	38,092,800.00
Commodities and other	71558489A	S	025225871.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	71558522A	S	025234949.01	79010606	CC - NYK - Commodities	5,611,080.00
Commodities and other	71559548A	S	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	71559730A	S	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	71559807A	S	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	71559919A	S	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	71560149A	S	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	71560241A	S	025227299.01	79010606	CC - NYK - Commodities	8,347,500.00
Commodities and other	71563326A	S	025226887.01	79014009	CC - NYK - Commodities	10,951,680.00
Commodities and other	71688823A	S	025226333.01	79010465	CC - NYK - Commodities	8,375,325.00
Commodities and other	109714367A	S	025231192.01	79010924	CC - NYK - Commodities	9,293,550.00
Commodities and other	71694808A	S	025225632.01	79011061	CC - NYK - Commodities	10,183,950.00
Commodities and other	71723845A	S	025315193.01	79011061	CC - NYK - Commodities	5,091,975.00
Commodities and other	108831735A	S	025225871.01	79010606	CC - NYK - Commodities	3,539,700.00
Commodities and other	71729690A	S	025225632.01	79010461	CC - NYK - Commodities	10,156,125.00
Commodities and other	71784393A	S	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	71813548A	S	025227570.01	79010606	CC - NYK - Commodities	5,453,700.00
Commodities and other	108766012A	S	025231192.01	79014625	CC - NYK - Commodities	1,783,750.00
Commodities and other	108758287A	S	025231192.01	79011003	CC - NYK - Commodities	889,896.00
Commodities and other	71892054A	S	025226341.01	79010606	CC - NYK - Commodities	23,373,000.00
Commodities and other	71892106A	S	025226341.01	79010606	CC - NYK - Commodities	23,373,000.00
Commodities and other	71893407A	S	025226341.01	79010606	CC - NYK - Commodities	11,130,000.00
Commodities and other	71893427A	S	025226341.01	79010606	CC - NYK - Commodities	11,130,000.00
Commodities and other	71893452A	S	025226341.01	79010606	CC - NYK - Commodities	11,130,000.00
Commodities and other	71893455A	S	025226341.01	79010606	CC - NYK - Commodities	11,130,000.00
Commodities and other	109738187A	S	025227570.01	79010606	CC - NYK - Commodities	6,232,800.00
Commodities and other	71977005A	S	025225871.01	79010606	CC - NYK - Commodities	5,565,000.00
Commodities and other	71977021A	S	025225871.01	79010606	CC - NYK - Commodities	5,565,000.00
Commodities and other	71977023A	S	025225871.01	79010606	CC - NYK - Commodities	5,565,000.00
Commodities and other	109715242A	S	025337247.01	79010963	CC - NYK - Commodities	16,528,050.00
Commodities and other	108765914A	S	025234691.01	79014625	CC - NYK - Commodities	2,231,787.00
Commodities and other	108765969A	S	025233354.01	79014625	CC - NYK - Commodities	892,714.80
Commodities and other	72057540A	S	025277492.01	79010606	CC - NYK - Commodities	1,876,307.99
Commodities and other	72110845A	S	025336371.01	79011003	CC - NYK - Commodities	14,483,200.00
Commodities and other	108763720A	S	025248154.01	79011751	CC - NYK - Commodities	4,541,074.00
Commodities and other	108692393A	S	025228073.01	79019921	CC - NYK - Commodities	1,984,000.00
Commodities and other	108692355A	S	025233354.01	79014008	CC - NYK - Commodities	3,896,500.00
Commodities and other	72166336A	S	025337247.01	79010955	CC - NYK - Commodities	7,180,800.00
Commodities and other	108823166A	S	025265463.01	79010606	CC - NYK - Commodities	3,777,467.74

Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	72369839A	S	025227133.01	79011061	CC - NYK - Commodities	5,078,062.50
Commodities and other	72420354A	S	025315425.01	79011061	CC - NYK - Commodities	3,339,000.00
Commodities and other	108763491A	S	025234691.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108763699A	S	025234691.01	79011751	CC - NYK - Commodities	2,231,787.00
Commodities and other	108616597A	B	025265836.01	79016831	CC - SI - Commodities	795,600.00
Commodities and other	108618583A	B	025226341.01	79016831	CC - SI - Commodities	785,600.00
Commodities and other	108618519A	B	025226341.01	79016831	CC - SI - Commodities	477,360.00
Commodities and other	107388596A	B	025265836.01	79016831	CC - SI - Commodities	589,200.00
Commodities and other	108619178A	B	025265836.01	79016831	CC - SI - Commodities	1,034,280.00
Commodities and other	108619042A	B	025231192.01	79016831	CC - SI - Commodities	3,182,400.00
Commodities and other	68487780A	B	025274853.01	79014007	CC - NYK - Commodities	33,331,200.00
Commodities and other	108619161A	B	025226341.01	79016834	CC - SI - Commodities	1,989,000.00
Commodities and other	108688113A	B	025274853.01	79014007	CC - NYK - Commodities	65,614,848.00
Commodities and other	108688116A	B	025274853.01	79014007	CC - NYK - Commodities	66,662,400.00
Commodities and other	108688123A	B	025274853.01	79014007	CC - NYK - Commodities	15,872,000.00
Commodities and other	108687254A	S	025274853.01	79014007	CC - NYK - Commodities	55,552,000.00
Commodities and other	108618818A	S	025265836.01	79016831	CC - SI - Commodities	7,550,244.00
Commodities and other	108619221A	S	025265836.01	79016831	CC - SI - Commodities	286,416.00
Commodities and other	108619086A	S	025265836.01	79016831	CC - SI - Commodities	795,600.00
Commodities and other	108692414A	S	025279993.01	79014007	CC - NYK - Commodities	1,666,560.00
Commodities and other	108618960A	S	025265836.01	79016831	CC - SI - Commodities	1,591,200.00
Commodities and other	66284961A	S	025274853.01	79016831	CC - SI - Commodities	7,637,760.00
Commodities and other	68238919A	S	025274853.01	79016831	CC - SI - Commodities	9,547,200.00
Commodities and other	108619276A	S	025274853.01	79016831	CC - SI - Commodities	318,240.00
Commodities and other	68688225A	S	025274853.01	79016834	CC - SI - Commodities	9,547,200.00
Commodities and other	108619299A	S	025274853.01	79016834	CC - SI - Commodities	63,488,880.00
Commodities and other	68715445A	S	025274853.01	79016834	CC - SI - Commodities	7,637,760.00
Commodities and other	108689089A	S	025274853.01	79014007	CC - NYK - Commodities	8,808,960.00
Commodities and other	108618909A	S	025279993.01	79016834	CC - SI - Commodities	1,750,320.00
Commodities and other	108618988A	S	025279993.01	79016834	CC - SI - Commodities	1,750,320.00
Commodities and other	71477316A	S	025279993.01	79014007	CC - NYK - Commodities	8,729,600.00
Commodities and other	108618540A	S	025274853.01	79011435	CC - SI - Commodities	1,829,880.00
Commodities and other	72021703A	S	025274853.01	79014007	CC - NYK - Commodities	3,333,120.00
Commodities and other	103556481A	B	025217522.01	79094014	CC - LDN - Commodities	1,102.99
Commodities and other	SDB8061717.0.0.0	S	006064257.01	73822285	FI - NYK - Financial Reporting	20,000,000.00
Commodities and other	103850805A	B	025218314.01	79099920	CC - LDN - Commodities	35,214,979.69
Commodities and other	104146478A	B	025268038.01	79099920	CC - LDN - Commodities	165,425,179.77
Commodities and other	90306145A	B	025314790.01	79099920	CC - LDN - Commodities	38,604,512.10
Commodities and other	104455445A	S	025369208.01	76997500	CC - NYK - CMDBRZ	1,720.89
Commodities and other	104455889A	B	025369174.01	76997500	CC - NYK - CMDBRZ	1,720.89
Commodities and other	104493347A	B	025369174.01	76997500	CC - NYK - CMDBRZ	573.63
Commodities and other	104800828A	B	025369174.01	76997500	CC - NYK - CMDBRZ	573.63
Commodities and other	SDB503747927.0.0.0	S	006606768.01	79900199	CC - NYK - Commodities	1.00
Commodities and other	SDB507321511.0.0.0	S	006485619.01	75099690	FI - NYK - Credit Derivatives	1.00