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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	74811951A	B	025856675.01	79599004	CC - LDN - Currencies	19,072,018.89
FX	74811960A	S	025856675.01	79599004	CC - LDN - Currencies	20,453,745.46
FX	75382539A	B	025856675.01	79599004	CC - LDN - Currencies	34,340,986.39
FX	75382553A	S	025856675.01	79599004	CC - LDN - Currencies	37,445,526.19
FX	80752421A	S	025742867.01	79599004	CC - LDN - Currencies	6,574.42
FX	80752425A	S	025742867.01	79599004	CC - LDN - Currencies	6,574.42
FX	83880190A	B	025856675.01	79599004	CC - LDN - Currencies	5,960,052.39
FX	83880208A	S	025856675.01	79599004	CC - LDN - Currencies	8,455,730.03
FX	84854734A	B	025856675.01	79599004	CC - LDN - Currencies	8,775,076.15
FX	84854742A	S	025856675.01	79599004	CC - LDN - Currencies	10,726,658.72
FX	84918182A	S	025856675.01	79599004	CC - LDN - Currencies	19,329,274.19
FX	84918267A	B	025856675.01	79599004	CC - LDN - Currencies	19,329,274.19
FX	85850666A	S	033625625.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	86089645A	B	033353368.01	79599004	CC - LDN - Currencies	1.00
FX	86667815A	S	025966045.01	79599004	CC - LDN - Currencies	2,400,290.77
FX	86860732A	B	025856675.01	79599004	CC - LDN - Currencies	8,326,903.11
FX	86879300A	S	025766908.01	79599004	CC - LDN - Currencies	72,484,778.20
FX	87567061A	B	025856675.01	79599004	CC - LDN - Currencies	5,985,687.03
FX	87567070A	S	025856675.01	79599004	CC - LDN - Currencies	9,159,086.00
FX	87820384A	S	033353368.01	79599004	CC - LDN - Currencies	44,486,041.60
FX	88525121A	B	025766908.01	79599004	CC - LDN - Currencies	47,421,449.77
FX	89178308A	S	023697568.01	79599004	CC - LDN - Currencies	2,000,000,000.00
FX	89663440A	B	025683426.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	90600899A	B	033555632.01	79599004	CC - LDN - Currencies	1.00
FX	90680832A	B	033555632.01	79599004	CC - LDN - Currencies	1.00
FX	90762255A	B	025971458.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	90762264A	B	025971458.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	90762273A	B	025971458.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	90913979A	S	025766908.01	79599004	CC - LDN - Currencies	56,539,000.00
FX	92259052A	S	025691882.01	79599004	CC - LDN - Currencies	27,221,212.12
FX	97256977A	S	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	97256987A	S	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	97256995A	B	025894213.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	97256941A	S	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	97256950A	B	025894213.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	97256960A	S	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	97544996A	S	025776444.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	97545011A	S	025776444.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	97743679A	S	025879586.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	97743690A	B	025879586.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	97716020A	S	025971458.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	97716028A	B	025971458.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	97745420A	B	025894213.01	79599004	CC - LDN - Currencies	61,000,000.00
FX	97745986A	S	025671488.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	97814877A	B	025899238.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	97947230A	S	025879586.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	97947234A	B	025879586.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	97947356A	B	025879586.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	97947360A	S	025879586.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	98028045A	S	025766908.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	98046416A	B	025703356.01	79599004	CC - LDN - Currencies	17,438,536.31
FX	98046673A	B	025703356.01	79599004	CC - LDN - Currencies	17,343,243.76
FX	98046700A	B	025703356.01	79599004	CC - LDN - Currencies	17,390,890.03
FX	98046705A	B	025703356.01	79599004	CC - LDN - Currencies	17,390,890.03
FX	103947773A	S	025595372.01	79599004	CC - LDN - Currencies	10,500,000.00
FX	103947782A	B	025595372.01	79599004	CC - LDN - Currencies	10,500,000.00
FX	101565652A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	102467015A	S	025588443.01	79599004	CC - LDN - Currencies	47,432,000.00
FX	102467032A	B	025588443.01	79599004	CC - LDN - Currencies	47,432,000.00

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
FX	102473510A	B	025589441.01	79599004	CC - LDN - Currencies	29,568,000.00
FX	102473521A	S	025589441.01	79599004	CC - LDN - Currencies	29,568,000.00
FX	102612814A	B	025584509.01	79599004	CC - LDN - Currencies	17,346,560.00
FX	102612822A	B	025584509.01	79599004	CC - LDN - Currencies	47,308,800.00
FX	102612830A	B	025584509.01	79599004	CC - LDN - Currencies	17,346,560.00
FX	102612838A	B	025584509.01	79599004	CC - LDN - Currencies	47,308,800.00
FX	102697536A	B	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	102697550A	B	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	102697561A	S	025894213.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	103424282A	S	025592676.01	79599004	CC - LDN - Currencies	2,139,000.00
FX	103424290A	S	025592841.01	79599004	CC - LDN - Currencies	1,497,000.00
FX	103424298A	S	025592817.01	79599004	CC - LDN - Currencies	6,361,000.00
FX	103424306A	S	025592833.01	79599004	CC - LDN - Currencies	1,334,000.00
FX	103424316A	S	025592650.01	79599004	CC - LDN - Currencies	50,180,000.00
FX	103424324A	S	025592643.01	79599004	CC - LDN - Currencies	23,173,000.00
FX	103424332A	S	025592635.01	79599004	CC - LDN - Currencies	2,007,000.00
FX	103425700A	S	025592668.01	79599004	CC - LDN - Currencies	7,431,000.00
FX	103433828A	S	025592965.01	79599004	CC - LDN - Currencies	2,148,000.00
FX	103433836A	S	025592981.01	79599004	CC - LDN - Currencies	1,205,000.00
FX	103433844A	S	025592999.01	79599004	CC - LDN - Currencies	1,508,000.00
FX	103433852A	S	025592973.01	79599004	CC - LDN - Currencies	1,017,000.00
FX	103423825A	S	025592676.01	79599004	CC - LDN - Currencies	785,612.80
FX	103423834A	S	025592841.01	79599004	CC - LDN - Currencies	549,068.80
FX	103423843A	S	025592817.01	79599004	CC - LDN - Currencies	2,333,900.80
FX	103423852A	S	025592833.01	79599004	CC - LDN - Currencies	488,857.60
FX	103423865A	S	025592650.01	79599004	CC - LDN - Currencies	18,418,892.80
FX	103423873A	S	025592643.01	79599004	CC - LDN - Currencies	8,504,115.20
FX	103423882A	S	025592635.01	79599004	CC - LDN - Currencies	736,870.40
FX	103425720A	S	025592668.01	79599004	CC - LDN - Currencies	2,726,707.20
FX	103433873A	S	025592965.01	79599004	CC - LDN - Currencies	788,480.00
FX	103433881A	S	025592981.01	79599004	CC - LDN - Currencies	441,548.80
FX	103433889A	S	025592999.01	79599004	CC - LDN - Currencies	553,369.60
FX	103433898A	S	025592973.01	79599004	CC - LDN - Currencies	372,736.00
FX	103885931A	B	025981333.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103885944A	B	025981333.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103885955A	S	025981333.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103885972A	S	025981333.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105034441A	S	025670373.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	105034449A	B	025670373.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	106704256A	S	025981333.01	79599004	CC - LDN - Currencies	102,400,000.00
FX	106704279A	S	025981333.01	79599004	CC - LDN - Currencies	102,400,000.00
FX	106918009A	S	025617242.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	106918770A	S	025617259.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	106920659A	S	025825167.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	106707742A	S	025772245.01	79599004	CC - LDN - Currencies	28,588,397.50
FX	106707751A	S	025772245.01	79599004	CC - LDN - Currencies	28,588,397.50
FX	106713357A	S	025587981.01	79599004	CC - LDN - Currencies	159,326,979.50
FX	106713365A	S	025772252.01	79599004	CC - LDN - Currencies	15,652,877.50
FX	106713373A	S	025772229.01	79599004	CC - LDN - Currencies	14,089,835.50
FX	106713381A	S	025772237.01	79599004	CC - LDN - Currencies	32,693,628.50
FX	106713389A	S	025772260.01	79599004	CC - LDN - Currencies	15,518,132.50
FX	106713397A	S	025772278.01	79599004	CC - LDN - Currencies	43,172,298.00
FX	106713405A	S	025772294.01	79599004	CC - LDN - Currencies	83,896,728.50
FX	106713413A	S	025772302.01	79599004	CC - LDN - Currencies	14,251,529.50
FX	106713421A	S	025587981.01	79599004	CC - LDN - Currencies	159,326,979.50
FX	106713429A	S	025772310.01	79599004	CC - LDN - Currencies	34,256,670.50
FX	106713437A	S	025772252.01	79599004	CC - LDN - Currencies	15,652,877.50
FX	106713445A	S	025587999.01	79599004	CC - LDN - Currencies	7,702,922.50
FX	106713453A	S	025772229.01	79599004	CC - LDN - Currencies	14,089,835.50

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
FX	106713461A	S	025772237.01	79599004	CC - LDN - Currencies	32,693,628.50
FX	106713469A	S	025772260.01	79599004	CC - LDN - Currencies	15,518,132.50
FX	106713477A	S	025772278.01	79599004	CC - LDN - Currencies	43,172,298.00
FX	106713485A	S	025772294.01	79599004	CC - LDN - Currencies	83,896,728.50
FX	106713493A	S	025772302.01	79599004	CC - LDN - Currencies	14,251,529.50
FX	106713501A	S	025772310.01	79599004	CC - LDN - Currencies	34,256,670.50
FX	106713509A	S	025587999.01	79599004	CC - LDN - Currencies	7,702,922.50
FX	106819439A	S	025981333.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106819447A	B	025981333.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107005282A	B	025894213.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107005290A	S	025894213.01	79599004	CC - LDN - Currencies	46,000,000.00
FX	107005298A	S	025894213.01	79599004	CC - LDN - Currencies	46,000,000.00
FX	107064932A	S	025981333.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	107103109A	S	025617259.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107103119A	S	025825167.01	79599004	CC - LDN - Currencies	125,000,000.00
FX	107103127A	S	025617242.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107065819A	B	025894213.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107065827A	S	025894213.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107065836A	S	025894213.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107804050A	S	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107804058A	B	025894213.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	107863522A	B	025981333.01	79599004	CC - LDN - Currencies	80,770,000.00
FX	107863530A	S	025981333.01	79599004	CC - LDN - Currencies	80,770,000.00
FX	107914519A	S	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	107914527A	B	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108006377A	S	025587981.01	79599004	CC - LDN - Currencies	52,200,000.00
FX	108006387A	S	025772229.01	79599004	CC - LDN - Currencies	4,705,000.00
FX	108006395A	S	025772237.01	79599004	CC - LDN - Currencies	10,860,000.00
FX	108006403A	S	025772245.01	79599004	CC - LDN - Currencies	9,580,000.00
FX	108006412A	S	025772252.01	79599004	CC - LDN - Currencies	5,300,000.00
FX	108006420A	S	025772260.01	79599004	CC - LDN - Currencies	5,305,000.00
FX	108006428A	S	025772278.01	79599004	CC - LDN - Currencies	14,695,000.00
FX	108006437A	S	025772294.01	79599004	CC - LDN - Currencies	28,355,000.00
FX	108006449A	S	025772302.01	79599004	CC - LDN - Currencies	4,820,000.00
FX	108006458A	S	025772310.01	79599004	CC - LDN - Currencies	11,580,000.00
FX	108006467A	S	025587999.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	108006557A	S	025587981.01	79599004	CC - LDN - Currencies	104,400,000.00
FX	108006567A	S	025772229.01	79599004	CC - LDN - Currencies	9,410,000.00
FX	108006576A	S	025772237.01	79599004	CC - LDN - Currencies	21,715,000.00
FX	108006586A	S	025772245.01	79599004	CC - LDN - Currencies	19,160,000.00
FX	108006597A	S	025772252.01	79599004	CC - LDN - Currencies	10,600,000.00
FX	108006609A	S	025772260.01	79599004	CC - LDN - Currencies	10,610,000.00
FX	108006619A	S	025772278.01	79599004	CC - LDN - Currencies	29,395,000.00
FX	108006631A	S	025772294.01	79599004	CC - LDN - Currencies	56,710,000.00
FX	108006642A	S	025772302.01	79599004	CC - LDN - Currencies	9,640,000.00
FX	108006653A	S	025772310.01	79599004	CC - LDN - Currencies	23,160,000.00
FX	108006662A	S	025587999.01	79599004	CC - LDN - Currencies	5,200,000.00
FX	108372634A	S	025595372.01	79599004	CC - LDN - Currencies	13,600,000.00
FX	108372642A	B	025595372.01	79599004	CC - LDN - Currencies	13,600,000.00
FX	109480046A	B	025676057.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109480054A	B	025676057.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107748570A	S	025731282.01	79599004	CC - LDN - Currencies	573,440,000.00
FX	107756136A	S	025695826.01	79599004	CC - LDN - Currencies	114,688,000.00
FX	107756145A	B	025695826.01	79599004	CC - LDN - Currencies	100,352,000.00
FX	107791124A	S	025848169.01	79599004	CC - LDN - Currencies	484,620,000.00
FX	107791135A	S	025848169.01	79599004	CC - LDN - Currencies	484,620,000.00
FX	107791143A	B	025848169.01	79599004	CC - LDN - Currencies	969,240,000.00
FX	107794424A	S	025695826.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	107794432A	B	025695826.01	79599004	CC - LDN - Currencies	30,000,000.00

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
FX	107794440A	B	025695826.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	107843628A	B	025894213.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	107857228A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	107859869A	S	025660721.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107859879A	B	025660721.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107893252A	B	025720004.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107907312A	S	025617275.01	79599004	CC - LDN - Currencies	22,099,447.51
FX	107938618A	S	025776444.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107938626A	B	025776444.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107944901A	S	025848169.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	107944909A	S	025848169.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	107959567A	B	013008115.01	79599004	CC - LDN - Currencies	0.43
FX	107959571A	B	013012448.01	79599004	CC - LDN - Currencies	0.57
FX	108046786A	S	025695826.01	79599004	CC - LDN - Currencies	114,688,000.00
FX	108051643A	B	025720004.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	108051652A	B	025720004.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	108054782A	B	025720004.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108054791A	B	025720004.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108054801A	B	025720004.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108054810A	B	025720004.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108058899A	S	025605551.01	79599004	CC - LDN - Currencies	120,422,400.00
FX	108058907A	S	025605551.01	79599004	CC - LDN - Currencies	120,422,400.00
FX	108087112A	B	025834383.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	108087120A	S	025834383.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108087128A	S	025834383.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108089849A	S	025894213.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	108089860A	B	025894213.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	108169388A	S	025838798.01	79599004	CC - LDN - Currencies	573,440,000.00
FX	108178540A	S	025762501.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	108205196A	S	025695826.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	108254712A	B	025783663.01	79599004	CC - LDN - Currencies	1.00
FX	108258045A	S	025950528.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	108349312A	S	025848169.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	108349328A	S	025848169.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	108469964A	S	011292406.01	79599004	CC - LDN - Currencies	9,881,300.00
FX	108513889A	S	025586082.01	79599004	CC - LDN - Currencies	1,312,500.00
FX	108513897A	S	025586090.01	79599004	CC - LDN - Currencies	6,187,500.00
FX	108491550A	B	025954751.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	108491559A	S	025954751.01	79599004	CC - LDN - Currencies	35,932,000.00
FX	108514699A	S	025731282.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	108514709A	B	025731282.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	108512376A	B	025855719.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108751262A	S	025885989.01	79599004	CC - LDN - Currencies	10,794,164.71
FX	108751270A	S	025885989.01	79599004	CC - LDN - Currencies	7,195,049.06
FX	108751278A	S	025885989.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	108557434A	B	025596958.01	79599004	CC - LDN - Currencies	1.00
FX	108587906A	B	025763152.01	79599004	CC - LDN - Currencies	1.00
FX	108707710A	S	025706854.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	108707719A	B	025706854.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	108747366A	B	033138215.01	79599004	CC - LDN - Currencies	1.00
FX	108749683A	S	025704123.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	108749691A	B	025704123.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	108742651A	S	025695826.01	79599004	CC - LDN - Currencies	400,000.00
FX	109067099A	S	025382615.01	79599004	CC - LDN - Currencies	150,000.00
FX	108748249A	S	025695826.01	79599004	CC - LDN - Currencies	19,683,339.95
FX	108762086A	S	025695826.01	79599004	CC - LDN - Currencies	13,619,200.00
FX	108798335A	B	025855719.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108798343A	S	025855719.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108798351A	B	025855719.01	79599004	CC - LDN - Currencies	14,336,000.00

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
FX	108854831A	B	025623943.01	79599004	CC - LDN - Currencies	1.00
FX	108886036A	S	025855719.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108924311A	B	013008115.01	79599004	CC - LDN - Currencies	1.00
FX	108925800A	S	025598707.01	79599004	CC - LDN - Currencies	4,316,521.92
FX	108925808A	B	025598707.01	79599004	CC - LDN - Currencies	4,316,521.92
FX	108983683A	B	025766908.01	79599004	CC - LDN - Currencies	54,195,942.59
FX	108983696A	S	025766908.01	79599004	CC - LDN - Currencies	27,097,971.30
FX	108993208A	B	025624222.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	108993217A	S	025624222.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	108998104A	B	025970443.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	108998599A	S	025970443.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	109039258A	S	025913096.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	109110317A	B	025695826.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109110327A	S	025695826.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109140635A	S	011298908.01	79599004	CC - LDN - Currencies	3,553,880.00
FX	109140682A	S	011292406.01	79599004	CC - LDN - Currencies	14,215,520.00
FX	109167579A	S	025968421.01	79599004	CC - LDN - Currencies	22,220,800.00
FX	109167592A	B	025968421.01	79599004	CC - LDN - Currencies	44,441,600.00
FX	109167607A	S	025968421.01	79599004	CC - LDN - Currencies	22,220,800.00
FX	109175387A	S	025847567.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109175395A	B	025847567.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109223225A	S	025950528.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109223240A	S	025950528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109178634A	B	025598707.01	79599004	CC - LDN - Currencies	5,767,356.32
FX	109178642A	S	025598707.01	79599004	CC - LDN - Currencies	5,669,604.52
FX	109223253A	S	025661000.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109223264A	S	025621855.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109212679A	S	025703778.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109212695A	B	025703778.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109223294A	B	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109223302A	B	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109229098A	B	025867797.01	79599004	CC - LDN - Currencies	66,064,516.13
FX	109229107A	S	025867797.01	79599004	CC - LDN - Currencies	56,813,738.44
FX	109229162A	S	025867797.01	79599004	CC - LDN - Currencies	58,713,993.17
FX	109229170A	B	025867797.01	79599004	CC - LDN - Currencies	53,592,523.36
FX	109229178A	B	025867797.01	79599004	CC - LDN - Currencies	64,335,078.53
FX	109266326A	B	025848169.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109266356A	B	025848169.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109268016A	S	025970443.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	109268024A	B	025970443.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	109297679A	S	025605296.01	79599004	CC - LDN - Currencies	9,435,400.00
FX	109297687A	S	025693417.01	79599004	CC - LDN - Currencies	32,661,000.00
FX	109297697A	S	025697137.01	79599004	CC - LDN - Currencies	2,903,200.00
FX	109303098A	S	025894213.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109303106A	B	025894213.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109336030A	S	025703778.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109336038A	B	025703778.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109347862A	S	025848169.01	79599004	CC - LDN - Currencies	100,352,000.00
FX	109347876A	S	025848169.01	79599004	CC - LDN - Currencies	100,352,000.00
FX	109347894A	S	025848169.01	79599004	CC - LDN - Currencies	100,352,000.00
FX	109347904A	S	025848169.01	79599004	CC - LDN - Currencies	100,352,000.00
FX	109349593A	B	025763152.01	79599004	CC - LDN - Currencies	1.00
FX	109383114A	S	025848169.01	79599004	CC - LDN - Currencies	224,575,000.00
FX	109383671A	B	025848169.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109384050A	B	025894213.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109384058A	S	025894213.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109400241A	S	025729104.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109400251A	B	025729104.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109402950A	S	025560277.01	79599004	CC - LDN - Currencies	2,800,000.00

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
FX	109402958A	S	025560285.01	79599004	CC - LDN - Currencies	37,200,000.00
FX	109409356A	S	025570623.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109411210A	S	025843640.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109411218A	B	025843640.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109503978A	S	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109503063A	S	025848169.01	79599004	CC - LDN - Currencies	1,075,200,000.00
FX	109503071A	B	025848169.01	79599004	CC - LDN - Currencies	716,800,000.00
FX	109509936A	B	025592866.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109509944A	S	025592866.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109509952A	S	025592866.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109519271A	S	025598707.01	79599004	CC - LDN - Currencies	4,846,200.00
FX	109549812A	S	025598707.01	79599004	CC - LDN - Currencies	10,887,000.00
FX	109549820A	B	025598707.01	79599004	CC - LDN - Currencies	1,814,500.00
FX	109562362A	B	013012448.01	79599004	CC - LDN - Currencies	1.00
FX	109580804A	B	025617275.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	109580812A	S	025617275.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	109585589A	S	025598707.01	79599004	CC - LDN - Currencies	1,814,500.00
FX	109585597A	B	025598707.01	79599004	CC - LDN - Currencies	1,814,500.00
FX	109676863A	B	025598707.01	79599004	CC - LDN - Currencies	4,316,521.92
FX	109676871A	S	025598707.01	79599004	CC - LDN - Currencies	4,316,521.92
FX	109677840A	S	025598707.01	79599004	CC - LDN - Currencies	2,589,913.15
FX	109677285A	S	025598707.01	79599004	CC - LDN - Currencies	4,316,521.92
FX	109677809A	S	025598707.01	79599004	CC - LDN - Currencies	2,589,913.15
FX	109682312A	B	025848169.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109682320A	B	025848169.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109712694A	S	025867573.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109712702A	S	025867573.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109717427A	S	025703786.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109717437A	S	025703786.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109717445A	S	025703786.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109715789A	S	025703786.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109732405A	B	025763152.01	79599004	CC - LDN - Currencies	1.00
FX	99772481A	B	025569807.01	79599004	CC - LDN - Currencies	1.00
FX	98511130A	S	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	98511139A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	98593246A	S	025698630.01	79599004	CC - LDN - Currencies	5,711,218.46
FX	98593250A	S	025554775.01	79599004	CC - LDN - Currencies	34,245,840.04
FX	98593254A	S	025698630.01	79599004	CC - LDN - Currencies	5,711,218.46
FX	98593261A	S	025554775.01	79599004	CC - LDN - Currencies	34,245,840.04
FX	99379688A	S	018210757.01	79599004	CC - LDN - Currencies	5,017,600.00
FX	99340934A	S	018064469.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	99990446A	S	011283165.01	79599004	CC - LDN - Currencies	5,017,600.00
FX	100369324A	S	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	100369334A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101312332A	S	011284064.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	101550165A	S	025768581.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	101895433A	S	025703760.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	101934718A	S	011297298.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	102483364A	B	025714700.01	79599004	CC - LDN - Currencies	7,258,000.00
FX	103566219A	B	025856675.01	79599004	CC - LDN - Currencies	18,856,065.37
FX	103566229A	S	025856675.01	79599004	CC - LDN - Currencies	18,856,065.37
FX	103802499A	S	025848169.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103802514A	B	025848169.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103896397A	S	025704628.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	104007523A	B	025856675.01	79599004	CC - LDN - Currencies	11,283,828.92
FX	104007534A	S	025856675.01	79599004	CC - LDN - Currencies	13,184,263.26
FX	104008163A	B	025856675.01	79599004	CC - LDN - Currencies	10,531,573.66
FX	104008171A	S	025856675.01	79599004	CC - LDN - Currencies	12,305,312.38
FX	104297142A	S	025763152.01	79599004	CC - LDN - Currencies	43,008,000.00

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
FX	104321359A	S	025716390.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104321374A	S	025716390.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104396867A	S	038131280.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104396881A	B	038131280.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104509737A	B	011235355.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104509742A	B	011707999.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104509748A	S	011235355.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104509753A	S	011707999.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104509917A	B	011235355.01	79599004	CC - LDN - Currencies	1,144,331.21
FX	104509921A	B	011707999.01	79599004	CC - LDN - Currencies	2,288,662.42
FX	104509925A	S	011235355.01	79599004	CC - LDN - Currencies	1,064,336.49
FX	104509930A	S	011707999.01	79599004	CC - LDN - Currencies	2,128,672.99
FX	104664741A	S	025768581.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	105373161A	S	011707999.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	105373169A	B	011707999.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	105406715A	S	011707999.01	79599004	CC - LDN - Currencies	1,034,907.83
FX	105406723A	B	011707999.01	79599004	CC - LDN - Currencies	1,083,202.70
FX	105454392A	S	025704628.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	105910130A	S	025706995.01	79599004	CC - LDN - Currencies	269,490,000.00
FX	105910170A	B	025706995.01	79599004	CC - LDN - Currencies	269,490,000.00
FX	106353340A	S	025822974.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	106624338A	S	025917337.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	106736521A	S	018207407.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	106736899A	B	018207407.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	106985976A	S	025769290.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106985984A	S	025769290.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106985992A	B	025769290.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106986000A	B	025769290.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107187519A	S	025769290.01	79599004	CC - LDN - Currencies	67,372,500.00
FX	107253610A	S	025769290.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	107253618A	S	025769290.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	107254837A	S	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107254847A	B	025848169.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	107515609A	B	025763152.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107647407A	S	025971458.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107724887A	B	025971458.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	107682641A	B	025706995.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	107686633A	S	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107690418A	B	038131280.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	107690426A	S	038131280.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	107739060A	S	025848169.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107739068A	B	025848169.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107742637A	S	025848169.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107742645A	B	025848169.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107743036A	S	025848169.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107743045A	S	025674979.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	107743054A	B	025848169.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107743077A	B	025674979.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	107835329A	B	025856675.01	79599004	CC - LDN - Currencies	170,000,000.00
FX	107835342A	S	025856675.01	79599004	CC - LDN - Currencies	170,000,000.00
FX	107842078A	B	025856675.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	107842088A	S	025856675.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	107872114A	B	025706995.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	107872122A	B	025706995.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	107932044A	S	025848169.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107932052A	S	025674979.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	107932060A	B	025848169.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	107932070A	B	025674979.01	79599004	CC - LDN - Currencies	112,500,000.00
FX	108028143A	B	025704628.01	79599004	CC - LDN - Currencies	28,672,000.00

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
FX	108082068A	S	011707288.01	79599004	CC - LDN - Currencies	1,910,896.40
FX	108082092A	B	011707288.01	79599004	CC - LDN - Currencies	1,910,896.40
FX	108192920A	S	025848169.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108192928A	S	025674979.01	79599004	CC - LDN - Currencies	107,520,000.00
FX	108192937A	B	025848169.01	79599004	CC - LDN - Currencies	53,760,000.00
FX	108192956A	B	025674979.01	79599004	CC - LDN - Currencies	161,280,000.00
FX	108197537A	S	025769290.01	79599004	CC - LDN - Currencies	12,000,000.00
FX	108197545A	S	025769290.01	79599004	CC - LDN - Currencies	12,000,000.00
FX	108290184A	S	025848169.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108290192A	B	025848169.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	108290207A	S	025848169.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108458317A	S	025769290.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	108458325A	S	025769290.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	108459163A	B	025848169.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	108465628A	B	025847955.01	79599004	CC - LDN - Currencies	4,491,500.00
FX	108737564A	S	025762501.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	108737586A	B	025762501.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	108737596A	S	025762501.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	108789003A	S	025674979.01	79599004	CC - LDN - Currencies	107,520,000.00
FX	108789020A	S	025848169.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108789028A	B	025674979.01	79599004	CC - LDN - Currencies	161,280,000.00
FX	108789036A	B	025848169.01	79599004	CC - LDN - Currencies	53,760,000.00
FX	108851905A	S	038131280.01	79599004	CC - LDN - Currencies	898,300.00
FX	108851913A	B	038131280.01	79599004	CC - LDN - Currencies	898,300.00
FX	108908924A	B	025714700.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	108928913A	B	018192229.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109040212A	B	011713302.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109040262A	S	011713302.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109031247A	S	025611120.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	109031255A	B	025611120.01	79599004	CC - LDN - Currencies	120,000,000.00
FX	109031263A	B	025611120.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	109035295A	B	018185181.01	79599004	CC - LDN - Currencies	2,018,651.69
FX	109135955A	S	011220977.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	109135966A	B	011220977.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	109142053A	S	025709585.01	79599004	CC - LDN - Currencies	500,000.00
FX	109147177A	S	025848169.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109147187A	B	025848169.01	79599004	CC - LDN - Currencies	175,000,000.00
FX	109206345A	S	025674979.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	109206356A	S	025848169.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109206367A	B	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109206378A	B	025674979.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	109206389A	S	025848169.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109206415A	S	025674979.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	109256905A	S	025848169.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109256913A	B	025848169.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	109257618A	S	025848169.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109257627A	S	025674979.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	109257639A	B	025848169.01	79599004	CC - LDN - Currencies	107,520,000.00
FX	109257648A	B	025674979.01	79599004	CC - LDN - Currencies	322,560,000.00
FX	109386424A	S	025623745.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	109386432A	S	025623752.01	79599004	CC - LDN - Currencies	16,000,000.00
FX	109443772A	S	018210757.01	79599004	CC - LDN - Currencies	1,537,600.79
FX	109387639A	S	011297298.01	79599004	CC - LDN - Currencies	3,553,880.00
FX	109387631A	S	025830704.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109452626A	S	011297298.01	79599004	CC - LDN - Currencies	3,553,880.00
FX	109496400A	S	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109496412A	B	025848169.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109500148A	S	025674979.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	109500160A	S	025848169.01	79599004	CC - LDN - Currencies	25,000,000.00

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
FX	109500168A	B	025674979.01	79599004	CC - LDN - Currencies	112,500,000.00
FX	109500176A	B	025848169.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	109541018A	S	011215860.01	79599004	CC - LDN - Currencies	3,553,880.00
FX	109577045A	S	011297298.01	79599004	CC - LDN - Currencies	4,400,000.00
FX	109578335A	S	025848169.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	109578344A	B	025848169.01	79599004	CC - LDN - Currencies	120,000,000.00
FX	109646162A	S	025848169.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109646170A	S	025674979.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	109646181A	B	025848169.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	109646190A	B	025674979.01	79599004	CC - LDN - Currencies	112,500,000.00
FX	109753626A	S	011297298.01	79599004	CC - LDN - Currencies	3,553,880.00
FX	109753634A	B	011297298.01	79599004	CC - LDN - Currencies	8,400,080.00
FX	109753638A	S	011297298.01	79599004	CC - LDN - Currencies	646,160.00
FX	98373094A	B	025843640.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	98373102A	S	025843640.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	98403639A	S	025762501.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	98478137A	S	025968421.01	79599004	CC - LDN - Currencies	132,129,032.26
FX	98528404A	B	025776444.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	98528901A	S	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	98528909A	B	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	98563118A	B	025834383.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	98563416A	B	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	98563424A	S	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	99383208A	S	025766908.01	79599004	CC - LDN - Currencies	40,385,000.00
FX	99629720A	S	025766908.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	99973834A	S	025676057.01	79599004	CC - LDN - Currencies	86,330,438.39
FX	99973842A	B	025676057.01	79599004	CC - LDN - Currencies	86,330,438.39
FX	100125043A	S	025867565.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	100469620A	S	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	100469628A	B	025894213.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	100469636A	S	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	101428726A	B	025892530.01	79599004	CC - LDN - Currencies	108,953,600.00
FX	101526037A	B	025745100.01	79599004	CC - LDN - Currencies	1.00
FX	101684032A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	101978510A	B	025587361.01	79599004	CC - LDN - Currencies	1.00
FX	102058147A	S	025894213.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102058155A	B	025894213.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102335645A	S	025986126.01	79599004	CC - LDN - Currencies	175,000,000.00
FX	102336295A	S	025986126.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	102356944A	B	025848169.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	102431729A	B	025708421.01	79599004	CC - LDN - Currencies	66,000,000.00
FX	102431781A	S	025708421.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	102436160A	S	025961384.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	102464605A	S	025915851.01	79599004	CC - LDN - Currencies	9,428,032.68
FX	102464613A	B	025915851.01	79599004	CC - LDN - Currencies	9,428,032.68
FX	102492591A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	102547449A	S	025856675.01	79599004	CC - LDN - Currencies	9,981,111.11
FX	102555508A	S	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	102555519A	B	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	102602861A	B	025590027.01	79599004	CC - LDN - Currencies	1.00
FX	102607797A	S	025745100.01	79599004	CC - LDN - Currencies	1,009,625.00
FX	102607805A	B	025745100.01	79599004	CC - LDN - Currencies	504,812.50
FX	102697241A	S	025967589.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102936007A	B	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	102936015A	S	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103037121A	B	025776444.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103037129A	S	025776444.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103086037A	S	025894213.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	103176284A	B	025796251.01	79599004	CC - LDN - Currencies	1.00

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
FX	103228065A	S	025879586.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103228151A	B	025879586.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103200081A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	103358074A	B	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103420297A	B	025894213.01	79599004	CC - LDN - Currencies	25,804,800.00
FX	103420305A	B	025894213.01	79599004	CC - LDN - Currencies	25,804,800.00
FX	103420313A	S	025894213.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	103420321A	S	025894213.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	103554908A	S	025960113.01	79599004	CC - LDN - Currencies	8,580,000.00
FX	103554916A	S	025960048.01	79599004	CC - LDN - Currencies	22,490,000.00
FX	103554924A	S	025959321.01	79599004	CC - LDN - Currencies	8,930,000.00
FX	103554952A	S	025960048.01	79599004	CC - LDN - Currencies	22,490,000.00
FX	103554960A	S	025959321.01	79599004	CC - LDN - Currencies	8,930,000.00
FX	103554968A	S	025960113.01	79599004	CC - LDN - Currencies	8,580,000.00
FX	103704532A	S	025856675.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	103704540A	B	025856675.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	103711297A	B	025867573.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103711306A	B	025867573.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103783944A	S	025708421.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	103783955A	B	025708421.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	103814145A	B	025776444.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	103837003A	S	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103907336A	S	025894213.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	103954267A	B	025834383.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103954275A	B	025834383.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103954283A	S	025834383.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103954291A	S	025834383.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104103215A	B	025919572.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	104110907A	B	025919572.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	104110919A	B	025919572.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	104110927A	B	025919572.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	104084318A	S	025702143.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	104291087A	B	025584616.01	79599004	CC - LDN - Currencies	1,600,000.00
FX	104324536A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	104338362A	S	025843640.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104363684A	S	025586249.01	79599004	CC - LDN - Currencies	80,770,000.00
FX	104363692A	B	025586249.01	79599004	CC - LDN - Currencies	40,385,000.00
FX	104416223A	S	025731282.01	79599004	CC - LDN - Currencies	53,676,865.27
FX	104416235A	B	025731282.01	79599004	CC - LDN - Currencies	53,676,865.27
FX	104413519A	S	025867565.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	104440486A	S	025894213.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	104471333A	S	025585217.01	79599004	CC - LDN - Currencies	121,856,000.00
FX	104477370A	B	025596958.01	79599004	CC - LDN - Currencies	1.00
FX	104481809A	S	025894213.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	104481817A	B	025894213.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	104508547A	S	025894213.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	104516645A	S	025899238.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	104516653A	B	025899238.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	104518141A	B	025695826.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	104573095A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	104625959A	B	025584616.01	79599004	CC - LDN - Currencies	14,400,000.00
FX	104625967A	B	025584608.01	79599004	CC - LDN - Currencies	146,600,000.00
FX	104633475A	S	025894213.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104640132A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	105196240A	B	025899238.01	79599004	CC - LDN - Currencies	483,231,854.64
FX	105256280A	B	025694274.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105301224A	B	025783663.01	79599004	CC - LDN - Currencies	1.00
FX	105304379A	B	025847567.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	105304387A	S	025847567.01	79599004	CC - LDN - Currencies	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
FX	105327343A	B	025783663.01	79599004	CC - LDN - Currencies	1.00
FX	105561213A	S	025687997.01	79599004	CC - LDN - Currencies	6,587,541.00
FX	105561223A	S	025682725.01	79599004	CC - LDN - Currencies	4,412,459.00
FX	105561232A	B	025687997.01	79599004	CC - LDN - Currencies	6,587,541.00
FX	105561242A	B	025682725.01	79599004	CC - LDN - Currencies	4,412,459.00
FX	105507573A	S	025848169.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	105507581A	B	025848169.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	105549542A	B	025796269.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	105549550A	B	025796277.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	105615165A	S	025865064.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	105657082A	B	025899238.01	79599004	CC - LDN - Currencies	53,676,865.27
FX	105657107A	S	025899238.01	79599004	CC - LDN - Currencies	53,676,865.27
FX	105662803A	B	025695826.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	105728171A	S	025752882.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	105728179A	B	025752882.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	105729965A	B	025894213.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	105777413A	S	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105820878A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	105889369A	S	025762501.01	79599004	CC - LDN - Currencies	5,736,316.45
FX	105962749A	S	025694274.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	106053362A	B	025848169.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	106210866A	S	025848169.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	106221969A	S	025762501.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	106258265A	B	013008115.01	79599004	CC - LDN - Currencies	1.00
FX	106275845A	B	033382433.01	79599004	CC - LDN - Currencies	1.00
FX	106261734A	B	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106261742A	B	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106314529A	B	025856675.01	79599004	CC - LDN - Currencies	1.00
FX	106314519A	B	025856675.01	79599004	CC - LDN - Currencies	1.00
FX	106320250A	B	025856675.01	79599004	CC - LDN - Currencies	1.00
FX	106307669A	B	025856675.01	79599004	CC - LDN - Currencies	1.00
FX	106355436A	S	025762501.01	79599004	CC - LDN - Currencies	650,000,000.00
FX	106318498A	S	025762501.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	106414382A	B	013012448.01	79599004	CC - LDN - Currencies	1.00
FX	106416879A	S	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106416887A	B	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106473578A	B	025590753.01	79599004	CC - LDN - Currencies	1.00
FX	106522458A	S	025878364.01	79599004	CC - LDN - Currencies	97,000,000.00
FX	106541656A	S	025682667.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	106509045A	B	025776444.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	106509053A	S	025776444.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	106536709A	B	025847567.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106536739A	S	025847567.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106536750A	B	025847567.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106536759A	S	025847567.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106555467A	S	025865064.01	79599004	CC - LDN - Currencies	2,694,900.00
FX	106555477A	S	025865064.01	79599004	CC - LDN - Currencies	2,694,900.00
FX	106642638A	B	025596958.01	79599004	CC - LDN - Currencies	1.00
FX	106684350A	S	025848169.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	106684358A	B	025848169.01	79599004	CC - LDN - Currencies	300,000,000.00
FX	106696676A	S	025611328.01	79599004	CC - LDN - Currencies	6,400,000.00
FX	106705281A	S	025950528.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106733849A	B	025963380.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	106763623A	S	025894213.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	106942087A	S	025557471.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	106888427A	S	025695826.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106888435A	B	025695826.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106892815A	S	025852344.01	79599004	CC - LDN - Currencies	26,054,838.71
FX	106892824A	B	025852344.01	79599004	CC - LDN - Currencies	23,560,469.05

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
FX	107046652A	B	013012448.01	79599004	CC - LDN - Currencies	1.00
FX	107042524A	S	025920778.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107042533A	B	025920778.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	107050199A	S	025856675.01	79599004	CC - LDN - Currencies	10,568,235.29
FX	107050207A	B	025856675.01	79599004	CC - LDN - Currencies	9,711,351.35
FX	107226460A	S	025856675.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	107323220A	B	025731282.01	79599004	CC - LDN - Currencies	45,875,200.00
FX	107323228A	B	025731282.01	79599004	CC - LDN - Currencies	45,875,200.00
FX	107329670A	S	025696600.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107329678A	B	025696600.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107355323A	S	025687997.01	79599004	CC - LDN - Currencies	100,430,449.00
FX	107355333A	S	025682725.01	79599004	CC - LDN - Currencies	79,569,551.00
FX	107440277A	B	025695826.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107440286A	S	025695826.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107440040A	S	025695826.01	79599004	CC - LDN - Currencies	400,000.00
FX	107444320A	S	025695826.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107460273A	S	025695826.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	107475993A	S	025695826.01	79599004	CC - LDN - Currencies	17,266,087.68
FX	107476003A	B	025695826.01	79599004	CC - LDN - Currencies	17,266,087.68
FX	107526898A	S	025731282.01	79599004	CC - LDN - Currencies	232,000,000.00
FX	107526909A	S	025731282.01	79599004	CC - LDN - Currencies	168,000,000.00
FX	107536414A	B	025617275.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107536422A	B	025617275.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107544872A	B	025971458.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	107544881A	B	025971458.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	107560914A	S	025762501.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	107553988A	S	025561101.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	107558238A	S	025592866.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	107558248A	B	025592866.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	107595397A	S	025695826.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	107595406A	B	025695826.01	79599004	CC - LDN - Currencies	90,000,000.00
FX	107600370A	S	025621855.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	107600378A	S	025661000.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	107609621A	S	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107680770A	S	025956780.01	79599004	CC - LDN - Currencies	181,599,846.40
FX	107680778A	S	025956764.01	79599004	CC - LDN - Currencies	34,873,753.60
FX	107680786A	B	025956780.01	79599004	CC - LDN - Currencies	181,599,846.40
FX	107680794A	B	025956764.01	79599004	CC - LDN - Currencies	34,873,753.60
FX	107677210A	S	025696881.01	79599004	CC - LDN - Currencies	36,060,000.00
FX	107677220A	B	025696881.01	79599004	CC - LDN - Currencies	36,060,000.00
FX	107710913A	B	025561275.01	79599004	CC - LDN - Currencies	18,940,000.00
FX	107712338A	S	025561275.01	79599004	CC - LDN - Currencies	18,940,000.00
FX	107692941A	B	025783663.01	79599004	CC - LDN - Currencies	1.00
FX	101540251A	B	025569807.01	79599004	CC - LDN - Currencies	1.00
FX	105551858A	S	025554775.01	79599004	CC - LDN - Currencies	6,038,675.73
FX	105551870A	S	025554775.01	79599004	CC - LDN - Currencies	6,038,675.73
FX	105552577A	S	025698630.01	79599004	CC - LDN - Currencies	1,006,445.95
FX	105552581A	S	025698630.01	79599004	CC - LDN - Currencies	1,006,445.95
FX	108418381A	S	011297298.01	79599004	CC - LDN - Currencies	3,952,520.00
FX	108469561A	S	011292406.01	79599004	CC - LDN - Currencies	9,881,300.00
FX	109031892A	B	025565565.01	79599004	CC - LDN - Currencies	12,000,000.00
FX	109535167A	S	011297298.01	79599004	CC - LDN - Currencies	3,952,520.00
FX	85825395A	S	025758798.01	79599004	CC - LDN - Currencies	483,840.00
FX	66977212A	B	025742867.01	79599004	CC - LDN - Currencies	8,452,726.15
FX	66977384A	S	025742867.01	79599004	CC - LDN - Currencies	6,364,021.62
FX	66977392A	S	025742867.01	79599004	CC - LDN - Currencies	6,364,021.62
FX	67449192A	S	025718016.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	67449201A	S	025718016.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	71853208A	S	033010893.01	79599004	CC - LDN - Currencies	1,116,945.85

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
FX	96560674A	B	025558636.01	79599004	CC - LDN - Currencies	1.00
FX	78505876A	S	033625625.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	78505884A	S	033625625.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	78837386A	S	025856675.01	79599004	CC - LDN - Currencies	20,422,250.32
FX	78837402A	B	025856675.01	79599004	CC - LDN - Currencies	19,208,085.61
FX	78880149A	S	025856675.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	90348173A	B	025974122.01	79599004	CC - LDN - Currencies	2,700,000.00
FX	90348184A	B	025974122.01	79599004	CC - LDN - Currencies	2,700,000.00
FX	90348194A	S	025974122.01	79599004	CC - LDN - Currencies	5,400,000.00
FX	90208138A	B	025733171.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	97874227A	S	025979865.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	98603283A	B	025791559.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	99661158A	B	025979865.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	99713546A	B	025704164.01	79599004	CC - LDN - Currencies	250,000.00
FX	99713536A	S	025704164.01	79599004	CC - LDN - Currencies	250,000.00
FX	99713554A	B	025704164.01	79599004	CC - LDN - Currencies	250,000.00
FX	99868275A	S	025704164.01	79599004	CC - LDN - Currencies	403,850.00
FX	99868241A	B	025704164.01	79599004	CC - LDN - Currencies	403,850.00
FX	99868264A	B	025704164.01	79599004	CC - LDN - Currencies	403,850.00
FX	100075103A	S	025979865.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	100581268A	B	025979865.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	101895021A	S	025855651.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	104046139A	S	025590753.01	79599004	CC - LDN - Currencies	3,230,800.00
FX	104127451A	B	025755679.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	104228992A	S	025590753.01	79599004	CC - LDN - Currencies	538,466.67
FX	104296335A	B	025755679.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	104374556A	B	025755679.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	104441183A	B	025755679.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	104444152A	B	025755679.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	104782760A	B	025855651.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	104878803A	B	025755679.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	104916113A	B	025847955.01	79599004	CC - LDN - Currencies	9,664,637.09
FX	105350559A	S	025590753.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	105640593A	B	025855651.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	106001490A	S	025580218.01	79599004	CC - LDN - Currencies	1,169,490.14
FX	106001500A	S	025679531.01	79599004	CC - LDN - Currencies	2,728,810.33
FX	106001379A	S	025580218.01	79599004	CC - LDN - Currencies	1,169,490.14
FX	106001387A	S	025679531.01	79599004	CC - LDN - Currencies	2,728,810.33
FX	106045242A	B	025755679.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106084434A	B	025755679.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106095216A	B	025755679.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	106195711A	S	025797861.01	79599004	CC - LDN - Currencies	8,633,043.84
FX	106197771A	S	025797861.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	106197786A	S	025797861.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	106213558A	B	025755679.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	106307652A	B	025855651.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	106411331A	B	025567025.01	79599004	CC - LDN - Currencies	430,080.00
FX	106536450A	B	025755679.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	106580937A	S	025735796.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106585337A	S	025855651.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106592472A	S	025742057.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106631906A	S	025735796.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	106632905A	S	025855651.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106638461A	S	025855651.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106668578A	S	025855651.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106728557A	B	025855651.01	79599004	CC - LDN - Currencies	3,593,200.00
FX	106743032A	S	025797861.01	79599004	CC - LDN - Currencies	8,633,043.84
FX	106773740A	S	025855651.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	106783231A	S	025797861.01	79599004	CC - LDN - Currencies	14,336,000.00

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
FX	106783494A	B	025855651.01	79599004	CC - LDN - Currencies	4,810,738.26
FX	106827740A	S	025855651.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106874220A	S	025855651.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106876201A	S	025855651.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106950099A	B	025742057.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	106950108A	S	025742057.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	106991549A	S	025742057.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	106991537A	B	025742057.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107045096A	S	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107045087A	S	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107091044A	S	025755679.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107162629A	B	025742057.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107179314A	S	025679531.01	79599004	CC - LDN - Currencies	3,383,868.35
FX	107179322A	S	025580218.01	79599004	CC - LDN - Currencies	1,450,229.30
FX	107179287A	S	025679531.01	79599004	CC - LDN - Currencies	3,383,868.35
FX	107179296A	S	025580218.01	79599004	CC - LDN - Currencies	1,450,229.30
FX	107208180A	S	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107208160A	S	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107297772A	B	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107298029A	B	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107324376A	S	025617275.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107324367A	S	025617275.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107336762A	S	025617275.01	79599004	CC - LDN - Currencies	4,649,865.15
FX	107336653A	S	025617275.01	79599004	CC - LDN - Currencies	4,649,865.15
FX	107434673A	S	025797861.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107524784A	S	025855651.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	107528615A	S	025742057.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107556946A	S	025617275.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	107556938A	S	025617275.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	107578545A	S	025791559.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	107605123A	S	025617275.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107605115A	S	025617275.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107606762A	S	025617275.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	107606771A	S	025617275.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	107611570A	B	025684093.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	107634471A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	107634483A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	107634654A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	107634662A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	107634632A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	107634640A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	107634429A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	107634437A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	107653728A	S	025617275.01	79599004	CC - LDN - Currencies	7,835,455.44
FX	107653701A	S	025617275.01	79599004	CC - LDN - Currencies	7,835,455.44
FX	107660751A	B	025567025.01	79599004	CC - LDN - Currencies	716,800.00
FX	107661019A	B	025567025.01	79599004	CC - LDN - Currencies	430,080.00
FX	107694506A	S	025731191.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107729332A	S	025580218.01	79599004	CC - LDN - Currencies	1,730,240.04
FX	107729340A	S	025679531.01	79599004	CC - LDN - Currencies	4,037,226.77
FX	107729348A	S	025580218.01	79599004	CC - LDN - Currencies	1,730,240.04
FX	107729364A	S	025679531.01	79599004	CC - LDN - Currencies	4,037,226.77
FX	107729250A	S	025580218.01	79599004	CC - LDN - Currencies	727,482.89
FX	107729258A	S	025679531.01	79599004	CC - LDN - Currencies	1,697,460.07
FX	107729266A	S	025580218.01	79599004	CC - LDN - Currencies	727,482.89
FX	107729282A	S	025679531.01	79599004	CC - LDN - Currencies	1,697,460.07
FX	107729274A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	107729290A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	107729314A	S	025580218.01	79599004	CC - LDN - Currencies	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
FX	107729322A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	107791607A	B	025755679.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107896520A	S	025679531.01	79599004	CC - LDN - Currencies	3,338,167.78
FX	107896529A	S	025580218.01	79599004	CC - LDN - Currencies	1,430,643.34
FX	107896577A	S	025679531.01	79599004	CC - LDN - Currencies	3,338,167.78
FX	107896585A	S	025580218.01	79599004	CC - LDN - Currencies	1,430,643.34
FX	107898130A	S	025580218.01	79599004	CC - LDN - Currencies	582,651.04
FX	107898140A	S	025679531.01	79599004	CC - LDN - Currencies	1,359,519.09
FX	107896696A	S	025679531.01	79599004	CC - LDN - Currencies	1,359,519.09
FX	107896705A	S	025580218.01	79599004	CC - LDN - Currencies	582,651.03
FX	107890699A	S	025731191.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	107890924A	S	025731191.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107901062A	S	025617275.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107915258A	B	025979865.01	79599004	CC - LDN - Currencies	5,305,699.48
FX	107915250A	B	025979865.01	79599004	CC - LDN - Currencies	5,305,699.48
FX	107939703A	S	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107939682A	S	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107939772A	S	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107939761A	S	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107995170A	S	025742057.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108005514A	S	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108005525A	S	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108041523A	S	025617275.01	79599004	CC - LDN - Currencies	9,398,496.24
FX	108041533A	S	025617275.01	79599004	CC - LDN - Currencies	9,398,496.24
FX	108046195A	B	025590753.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	108151144A	S	025617275.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108152224A	S	025617275.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108156144A	S	025617275.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108156158A	S	025617275.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108182830A	B	025704164.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	108160484A	S	025617275.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108160466A	S	025617275.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108160728A	S	025617275.01	79599004	CC - LDN - Currencies	5,624,296.96
FX	108160715A	S	025617275.01	79599004	CC - LDN - Currencies	5,624,296.96
FX	108156748A	B	025755679.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108156740A	B	025755679.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108211278A	S	025755679.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	108211651A	S	025742057.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108211659A	B	025742057.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108215878A	S	025731191.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108255809A	S	025617275.01	79599004	CC - LDN - Currencies	9,692,400.00
FX	108255817A	S	025617275.01	79599004	CC - LDN - Currencies	9,692,400.00
FX	108255373A	B	025755679.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108341948A	B	025590753.01	79599004	CC - LDN - Currencies	3,230,800.00
FX	108341958A	B	025590753.01	79599004	CC - LDN - Currencies	538,466.67
FX	108318607A	S	025586249.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108330184A	S	025763152.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	108389936A	S	025791559.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	108463902A	S	025830704.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	108463956A	S	025830704.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	108417066A	S	025829375.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108417057A	S	025829375.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108431694A	S	025797861.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108464074A	B	025847955.01	79599004	CC - LDN - Currencies	4,491,500.00
FX	108467375A	B	025847955.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	108474647A	B	025855651.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	108470350A	B	025847955.01	79599004	CC - LDN - Currencies	1,796,600.00
FX	108584717A	S	025580218.01	79599004	CC - LDN - Currencies	646,551.85
FX	108584725A	S	025679531.01	79599004	CC - LDN - Currencies	1,508,620.98

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
FX	108584665A	S	025580218.01	79599004	CC - LDN - Currencies	646,551.85
FX	108584673A	S	025679531.01	79599004	CC - LDN - Currencies	1,508,620.98
FX	108581807A	B	025704164.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	108679981A	B	025782442.01	79599004	CC - LDN - Currencies	288,000.00
FX	108683335A	B	025782442.01	79599004	CC - LDN - Currencies	611,000.00
FX	108683376A	B	025782442.01	79599004	CC - LDN - Currencies	747,000.00
FX	108685314A	B	025782442.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	108668503A	B	025714577.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108668487A	B	025714577.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108710924A	B	025704164.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	108694977A	S	025695826.01	79599004	CC - LDN - Currencies	8,533,850.00
FX	108706207A	B	025742057.01	79599004	CC - LDN - Currencies	201,420.80
FX	108737657A	B	025704628.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108745817A	B	025782442.01	79599004	CC - LDN - Currencies	417,000.00
FX	108752086A	B	025782442.01	79599004	CC - LDN - Currencies	336,000.00
FX	108725970A	B	025791559.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	108757199A	S	025684093.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108797898A	B	025822966.01	79599004	CC - LDN - Currencies	1,571,000.00
FX	108800114A	B	025782442.01	79599004	CC - LDN - Currencies	945,000.00
FX	108800185A	B	025782442.01	79599004	CC - LDN - Currencies	388,000.00
FX	108799045A	B	025885393.01	79599004	CC - LDN - Currencies	3,601,031.91
FX	108805472A	B	033375676.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	108808968A	B	025567025.01	79599004	CC - LDN - Currencies	137,457.04
FX	108822330A	B	025696667.01	79599004	CC - LDN - Currencies	1,796,600.00
FX	108822341A	B	025696667.01	79599004	CC - LDN - Currencies	1,796,600.00
FX	108851486A	S	025617275.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108851476A	S	025617275.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108853282A	B	025782442.01	79599004	CC - LDN - Currencies	387,000.00
FX	108853299A	B	025782442.01	79599004	CC - LDN - Currencies	387,000.00
FX	108853812A	S	025797861.01	79599004	CC - LDN - Currencies	8,633,043.84
FX	108853973A	S	025797861.01	79599004	CC - LDN - Currencies	12,949,565.76
FX	108845445A	S	025791559.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108851050A	B	025791559.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	108873834A	B	025549825.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108851973A	B	025567025.01	79599004	CC - LDN - Currencies	343,642.61
FX	108883765A	B	025590753.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	108885617A	B	025549825.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	108887467A	B	025617275.01	79599004	CC - LDN - Currencies	11,049,723.76
FX	108887477A	B	025617275.01	79599004	CC - LDN - Currencies	11,049,723.76
FX	108897615A	S	025679531.01	79599004	CC - LDN - Currencies	3,029,138.71
FX	108897623A	S	025580218.01	79599004	CC - LDN - Currencies	1,298,202.31
FX	108897599A	S	025679531.01	79599004	CC - LDN - Currencies	3,029,138.71
FX	108897607A	S	025580218.01	79599004	CC - LDN - Currencies	1,298,202.31
FX	108897551A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	108897559A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	108897535A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	108897543A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	108897583A	S	025679531.01	79599004	CC - LDN - Currencies	3,367,516.78
FX	108897591A	S	025580218.01	79599004	CC - LDN - Currencies	1,443,221.48
FX	108897567A	S	025580218.01	79599004	CC - LDN - Currencies	1,443,221.48
FX	108897575A	S	025679531.01	79599004	CC - LDN - Currencies	3,367,516.78
FX	108930740A	B	025782442.01	79599004	CC - LDN - Currencies	662,422.07
FX	108903415A	B	025847955.01	79599004	CC - LDN - Currencies	7,186,400.00
FX	108908481A	B	025791559.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	108911623A	B	025855651.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	108921579A	B	025830704.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	108995475A	B	025590753.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	108985398A	B	025590753.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	108985388A	S	025590753.01	79599004	CC - LDN - Currencies	1,615,400.00

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
FX	108914702A	S	025714577.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108928344A	S	025742057.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109000015A	S	025679531.01	79599004	CC - LDN - Currencies	3,719,997.31
FX	109000029A	S	025580218.01	79599004	CC - LDN - Currencies	1,594,284.55
FX	109000000A	S	025679531.01	79599004	CC - LDN - Currencies	3,719,997.31
FX	109000010A	S	025580218.01	79599004	CC - LDN - Currencies	1,594,284.55
FX	108971489A	B	011079001.01	79599004	CC - LDN - Currencies	20,564,280.93
FX	109034037A	B	025617275.01	79599004	CC - LDN - Currencies	11,248,593.93
FX	109034076A	B	025617275.01	79599004	CC - LDN - Currencies	11,248,593.93
FX	109033827A	S	025617275.01	79599004	CC - LDN - Currencies	9,803,921.57
FX	109034067A	S	025617275.01	79599004	CC - LDN - Currencies	9,803,921.57
FX	108973588A	S	025714577.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	108973596A	S	025714577.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	108977934A	B	025714577.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108977952A	B	025714577.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109004356A	B	025852880.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109005978A	B	025852880.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109012096A	B	025590753.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109022528A	S	025679531.01	79599004	CC - LDN - Currencies	1,700,766.04
FX	109022536A	S	025580218.01	79599004	CC - LDN - Currencies	728,899.74
FX	109022497A	S	025679531.01	79599004	CC - LDN - Currencies	1,700,766.05
FX	109022505A	S	025580218.01	79599004	CC - LDN - Currencies	728,899.74
FX	109063775A	B	025617275.01	79599004	CC - LDN - Currencies	11,396,011.40
FX	109063770A	B	025617275.01	79599004	CC - LDN - Currencies	11,396,011.40
FX	109040430A	B	025782442.01	79599004	CC - LDN - Currencies	257,000.00
FX	109024617A	B	025855651.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109034098A	B	025855651.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109037377A	B	025830704.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	109067229A	B	025549825.01	79599004	CC - LDN - Currencies	5,389,800.00
FX	109063787A	S	025617275.01	79599004	CC - LDN - Currencies	9,756,097.56
FX	109063795A	S	025617275.01	79599004	CC - LDN - Currencies	9,756,097.56
FX	109156450A	S	025617275.01	79599004	CC - LDN - Currencies	12,923,200.00
FX	109156458A	S	025617275.01	79599004	CC - LDN - Currencies	12,923,200.00
FX	109135995A	B	025855651.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109184177A	S	025679531.01	79599004	CC - LDN - Currencies	6,856,049.73
FX	109184185A	S	025580218.01	79599004	CC - LDN - Currencies	2,938,307.04
FX	109184195A	S	025580218.01	79599004	CC - LDN - Currencies	2,938,307.04
FX	109184203A	S	025679531.01	79599004	CC - LDN - Currencies	6,856,049.73
FX	109184227A	S	025679531.01	79599004	CC - LDN - Currencies	5,826,846.10
FX	109184235A	S	025580218.01	79599004	CC - LDN - Currencies	2,497,219.75
FX	109184211A	S	025580218.01	79599004	CC - LDN - Currencies	2,497,219.75
FX	109184219A	S	025679531.01	79599004	CC - LDN - Currencies	5,826,846.10
FX	109184419A	S	025679531.01	79599004	CC - LDN - Currencies	3,150,000.00
FX	109184427A	S	025580218.01	79599004	CC - LDN - Currencies	1,350,000.00
FX	109184403A	S	025679531.01	79599004	CC - LDN - Currencies	3,150,000.00
FX	109184411A	S	025580218.01	79599004	CC - LDN - Currencies	1,350,000.00
FX	109184259A	S	025580218.01	79599004	CC - LDN - Currencies	1,341,694.35
FX	109184267A	S	025679531.01	79599004	CC - LDN - Currencies	3,130,620.16
FX	109184243A	S	025679531.01	79599004	CC - LDN - Currencies	3,130,620.16
FX	109184251A	S	025580218.01	79599004	CC - LDN - Currencies	1,341,694.35
FX	109184161A	S	025679531.01	79599004	CC - LDN - Currencies	2,450,000.00
FX	109184169A	S	025580218.01	79599004	CC - LDN - Currencies	1,050,000.00
FX	109184145A	S	025679531.01	79599004	CC - LDN - Currencies	2,450,000.00
FX	109184153A	S	025580218.01	79599004	CC - LDN - Currencies	1,050,000.00
FX	109171087A	B	025567496.01	79599004	CC - LDN - Currencies	656,808.74
FX	109184327A	S	025580218.01	79599004	CC - LDN - Currencies	900,000.00
FX	109184343A	S	025679531.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	109184275A	S	025679531.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	109184283A	S	025580218.01	79599004	CC - LDN - Currencies	900,000.00

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
FX	109184112A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	109184120A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	109184128A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	109184136A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	109189800A	S	025791559.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109190559A	S	025791559.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109281637A	B	025822966.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	109255558A	S	025791559.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109360983A	S	025384231.01	79599004	CC - LDN - Currencies	1,468,545.45
FX	109360956A	S	025384231.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	109361005A	S	025384231.01	79599004	CC - LDN - Currencies	480,000.00
FX	109360965A	S	025384231.01	79599004	CC - LDN - Currencies	400,000.00
FX	109316301A	B	011710118.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	109325689A	B	025742057.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109328870A	B	025742057.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109342062A	B	025731191.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109376157A	S	025706854.01	79599004	CC - LDN - Currencies	24,231,000.00
FX	109382251A	S	025731191.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109377461A	B	025791559.01	79599004	CC - LDN - Currencies	4,491,500.00
FX	109478616A	B	025549825.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109400266A	S	025742057.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109401725A	B	025742057.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109436947A	B	025847955.01	79599004	CC - LDN - Currencies	10,779,600.00
FX	109452379A	B	025885393.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109452460A	B	025885393.01	79599004	CC - LDN - Currencies	37,273,600.00
FX	109441857A	B	025830704.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109441866A	B	025830704.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109459918A	B	025742057.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109473294A	B	025852880.01	79599004	CC - LDN - Currencies	17,203,200.00
FX	109495368A	B	018099119.01	79599004	CC - LDN - Currencies	522,267.44
FX	109500976A	B	025885393.01	79599004	CC - LDN - Currencies	14,135,296.00
FX	109501077A	B	025885393.01	79599004	CC - LDN - Currencies	17,059,840.00
FX	109501129A	B	025885393.01	79599004	CC - LDN - Currencies	12,185,600.00
FX	109503140A	B	025567496.01	79599004	CC - LDN - Currencies	738,636.13
FX	109509179A	B	025567025.01	79599004	CC - LDN - Currencies	227,722.77
FX	109509218A	B	025567025.01	79599004	CC - LDN - Currencies	300,000.00
FX	109511869A	S	025714577.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	109513250A	B	025885393.01	79599004	CC - LDN - Currencies	9,891,840.00
FX	109513295A	B	025885393.01	79599004	CC - LDN - Currencies	12,357,632.00
FX	109524841A	B	025901430.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109524849A	B	025901430.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109531531A	S	025791559.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109548977A	B	025590753.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	109548953A	B	025590753.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	109578326A	B	025847955.01	79599004	CC - LDN - Currencies	3,593,200.00
FX	109578374A	B	025791559.01	79599004	CC - LDN - Currencies	4,491,500.00
FX	109589337A	B	025567025.01	79599004	CC - LDN - Currencies	300,000.00
FX	109589933A	B	025829375.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109644152A	B	025847955.01	79599004	CC - LDN - Currencies	966,463.71
FX	109640811A	B	025830704.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109665856A	B	025847955.01	79599004	CC - LDN - Currencies	3,593,200.00
FX	109667435A	B	025602848.01	79599004	CC - LDN - Currencies	628,810.00
FX	109703075A	S	025883224.01	79599004	CC - LDN - Currencies	458,773.60
FX	109703083A	S	025566845.01	79599004	CC - LDN - Currencies	510,466.40
FX	109662843A	B	025788225.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	109662882A	B	025830704.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109662890A	B	025830704.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109663895A	B	025830704.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109663905A	B	025830704.01	79599004	CC - LDN - Currencies	13,474,500.00

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
FX	109669590A	B	025791559.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	109676447A	B	025855651.01	79599004	CC - LDN - Currencies	23,355,800.00
FX	109671177A	S	025925108.01	79599004	CC - LDN - Currencies	4,038,500.00
FX	109671372A	B	025885393.01	79599004	CC - LDN - Currencies	7,311,360.00
FX	109675341A	B	025988163.01	79599004	CC - LDN - Currencies	291,519.78
FX	109683804A	B	025714577.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109683812A	B	025714577.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109687581A	B	025988163.01	79599004	CC - LDN - Currencies	7,228,974.23
FX	109712111A	B	011291986.01	79599004	CC - LDN - Currencies	898,300.00
FX	109711704A	B	011291986.01	79599004	CC - LDN - Currencies	1,451,600.00
FX	109711718A	B	025782442.01	79599004	CC - LDN - Currencies	296,755.20
FX	109703062A	B	025830704.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109732392A	B	025684093.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109712879A	B	025549825.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	109743973A	S	025580218.01	79599004	CC - LDN - Currencies	1,198,411.71
FX	109743981A	S	025679531.01	79599004	CC - LDN - Currencies	2,796,293.96
FX	109743956A	S	025679531.01	79599004	CC - LDN - Currencies	2,796,293.96
FX	109743964A	S	025580218.01	79599004	CC - LDN - Currencies	1,198,411.71
FX	109744013A	S	025679531.01	79599004	CC - LDN - Currencies	1,774,830.49
FX	109744021A	S	025580218.01	79599004	CC - LDN - Currencies	760,641.64
FX	109743997A	S	025679531.01	79599004	CC - LDN - Currencies	1,774,830.49
FX	109744005A	S	025580218.01	79599004	CC - LDN - Currencies	760,641.64
FX	109726186A	B	025797861.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	109726652A	B	025852880.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109769007A	B	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109769016A	B	025617275.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109747147A	S	025791559.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109755169A	B	025855651.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109753878A	B	025988163.01	79599004	CC - LDN - Currencies	1,013,256.91
FX	109755228A	B	025549825.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	109756164A	B	025885393.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100907574A	S	025731191.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	100907582A	S	025731191.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107943232A	B	025742099.01	79599004	CC - LDN - Currencies	377,366.87
FX	108435784A	B	033293416.01	79599004	CC - LDN - Currencies	3,230,800.00
FX	108853542A	B	025742099.01	79599004	CC - LDN - Currencies	459,450.40
FX	108920567A	B	025567496.01	79599004	CC - LDN - Currencies	493,583.06
FX	108926207A	B	025758640.01	79599004	CC - LDN - Currencies	4,941,744.23
FX	109207207A	B	025766106.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109271065A	B	025766106.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109401319A	B	025742099.01	79599004	CC - LDN - Currencies	498,201.42
FX	109582854A	B	025742099.01	79599004	CC - LDN - Currencies	382,293.33
FX	109582990A	B	025742099.01	79599004	CC - LDN - Currencies	624,457.79
FX	109648319A	B	025742099.01	79599004	CC - LDN - Currencies	1,757,579.26
FX	99146439A	S	025709528.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	99146447A	S	025709528.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	99632587A	S	025709072.01	79599004	CC - LDN - Currencies	28,993,911.28
FX	99771039A	S	025855651.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	99776937A	S	025855651.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	100163545A	B	025714700.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	100163535A	B	025714700.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	100163560A	S	025714700.01	79599004	CC - LDN - Currencies	37,000,000.00
FX	100710255A	B	025759705.01	79599004	CC - LDN - Currencies	17,920,000.00
FX	100710242A	B	025759705.01	79599004	CC - LDN - Currencies	17,920,000.00
FX	100944768A	S	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	100944816A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101281509A	B	025778671.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	101281517A	B	025778671.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	101456035A	B	025706995.01	79599004	CC - LDN - Currencies	57,344,000.00

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
FX	101413588A	S	025707126.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	101522036A	S	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	101522044A	B	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	101726178A	S	025706359.01	79599004	CC - LDN - Currencies	112,287,500.00
FX	101726159A	S	025706359.01	79599004	CC - LDN - Currencies	112,287,500.00
FX	101726170A	B	025706359.01	79599004	CC - LDN - Currencies	211,100,500.00
FX	101726151A	B	025706359.01	79599004	CC - LDN - Currencies	211,100,500.00
FX	101726188A	S	025706359.01	79599004	CC - LDN - Currencies	112,287,500.00
FX	101726198A	S	025706359.01	79599004	CC - LDN - Currencies	112,287,500.00
FX	101726141A	B	025706359.01	79599004	CC - LDN - Currencies	211,100,500.00
FX	101726129A	B	025706359.01	79599004	CC - LDN - Currencies	211,100,500.00
FX	102214820A	S	025710146.01	79599004	CC - LDN - Currencies	96,500,000.00
FX	102214828A	S	025710146.01	79599004	CC - LDN - Currencies	96,500,000.00
FX	102214711A	B	025710146.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	102493604A	B	025706409.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	102493614A	B	025706409.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	102586779A	B	025709072.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	102586766A	S	025709072.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	102686571A	B	025709528.01	79599004	CC - LDN - Currencies	92,500,000.00
FX	102686591A	S	025709528.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	102761972A	S	025759705.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	102761961A	B	025759705.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	103162527A	B	025714965.01	79599004	CC - LDN - Currencies	11,468,800.00
FX	103388203A	B	025710948.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	103393227A	B	025706995.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	103490189A	S	025706409.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	103532903A	B	025778655.01	79599004	CC - LDN - Currencies	67,372,500.00
FX	103532895A	S	025778655.01	79599004	CC - LDN - Currencies	67,372,500.00
FX	103911252A	S	025707126.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	104414747A	S	025759705.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	104717008A	S	025709528.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	104748814A	S	025706995.01	79599004	CC - LDN - Currencies	17,516,850.00
FX	105215191A	S	033141458.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	105215208A	S	033141458.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	105215178A	B	033141458.01	79599004	CC - LDN - Currencies	44,441,600.00
FX	105215199A	B	033141458.01	79599004	CC - LDN - Currencies	44,441,600.00
FX	105492390A	B	025716119.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105492404A	B	025716119.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105468162A	S	025707126.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	105464932A	B	025706409.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	105464924A	B	025706409.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	105856842A	B	025706409.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105856853A	B	025706409.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105908014A	B	025709528.01	79599004	CC - LDN - Currencies	45,000,000.00
FX	105908001A	B	025709528.01	79599004	CC - LDN - Currencies	45,000,000.00
FX	106441057A	B	025960832.01	79599004	CC - LDN - Currencies	38,707,200.00
FX	106441046A	B	025960832.01	79599004	CC - LDN - Currencies	32,972,800.00
FX	106738203A	B	025885393.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	106756285A	B	025710948.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	106756259A	B	025710948.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	106795504A	B	025716580.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	106795481A	B	025716580.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	106840022A	S	025707126.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106839998A	B	025707126.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	107014387A	S	025706409.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	107168537A	B	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107168549A	B	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107232065A	B	025716119.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107232025A	S	025716119.01	79599004	CC - LDN - Currencies	35,840,000.00

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
FX	107296753A	S	025706995.01	79599004	CC - LDN - Currencies	21,000,000.00
FX	107296765A	S	025706995.01	79599004	CC - LDN - Currencies	21,000,000.00
FX	107300474A	S	025706995.01	79599004	CC - LDN - Currencies	10,779,600.00
FX	107300482A	S	025706995.01	79599004	CC - LDN - Currencies	10,779,600.00
FX	107351369A	B	025778671.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107351377A	B	025778671.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107438090A	S	025716119.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	107438079A	S	025716119.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	107530593A	S	025716119.01	79599004	CC - LDN - Currencies	36,500,000.00
FX	107592399A	B	025716119.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	107592384A	B	025716119.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	107677470A	S	025709585.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	107677455A	S	025709585.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	107764812A	B	025716119.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107764802A	S	025716119.01	79599004	CC - LDN - Currencies	30,822,400.00
FX	107793802A	B	025906603.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107793777A	B	025906603.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107793803A	S	025906603.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107793829A	S	025906603.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107886495A	S	025706268.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	107898786A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107898760A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107910309A	S	025716119.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107910297A	S	025716119.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107910130A	B	025716119.01	79599004	CC - LDN - Currencies	12,902,400.00
FX	107910108A	B	025716119.01	79599004	CC - LDN - Currencies	12,902,400.00
FX	107934558A	B	025716119.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107934549A	B	025716119.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107959606A	B	025706409.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107959621A	B	025706409.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107958094A	B	025716119.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107958080A	B	025716119.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107999840A	B	025706995.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	107999832A	B	025706995.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	108100605A	B	025709072.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108100593A	B	025709072.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108057824A	S	025906603.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108057784A	S	025906603.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108057857A	B	025906603.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	108057847A	B	025906603.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	108107549A	B	025709072.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	108175814A	B	025716119.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108175363A	B	025716119.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108302876A	S	025708819.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108302863A	S	025708819.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108356106A	B	025716135.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	108356098A	B	025716135.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	108399839A	S	025709528.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108400051A	S	025709528.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108404546A	S	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108404571A	S	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108489712A	S	025706995.01	79599004	CC - LDN - Currencies	64,500,000.00
FX	108504017A	S	025706409.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108504025A	S	025706409.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108503752A	B	025706409.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108503744A	B	025706409.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108567906A	S	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108710774A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108710757A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00

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
FX	109409634A	B	025711961.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	109409599A	B	025711961.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	108767538A	B	025716119.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108767533A	B	025716119.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108830760A	B	025716119.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108830768A	B	025716119.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108932844A	B	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108932832A	B	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108932884A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108932862A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109049116A	B	025706268.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109049124A	S	025706268.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109098949A	S	025707340.01	79599004	CC - LDN - Currencies	17,920,000.00
FX	109098961A	S	025707340.01	79599004	CC - LDN - Currencies	17,920,000.00
FX	109357989A	B	025778689.01	79599004	CC - LDN - Currencies	67,372,500.00
FX	109457188A	B	025706409.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	109457156A	B	025706409.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	109471942A	B	025709585.01	79599004	CC - LDN - Currencies	18,145,000.00
FX	109471918A	B	025709585.01	79599004	CC - LDN - Currencies	18,145,000.00
FX	109471950A	S	025709585.01	79599004	CC - LDN - Currencies	10,887,000.00
FX	109471963A	S	025709585.01	79599004	CC - LDN - Currencies	10,887,000.00
FX	109518383A	B	025706409.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	103031701A	B	025707126.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	103075135A	B	025759705.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	103075144A	B	025759705.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	103110960A	B	025706235.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103110968A	B	025706235.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103455688A	B	025708421.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	103455705A	B	025708421.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	103538114A	B	025763152.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	103538133A	B	025763152.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	103907996A	B	025708421.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	103908006A	B	025708421.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	103950963A	S	025708421.01	79599004	CC - LDN - Currencies	22,937,600.00
FX	104102063A	S	025759705.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	104102148A	S	025759705.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	104102105A	B	025759705.01	79599004	CC - LDN - Currencies	60,928,000.00
FX	104102136A	B	025759705.01	79599004	CC - LDN - Currencies	60,928,000.00
FX	104107770A	S	025708421.01	79599004	CC - LDN - Currencies	13,000,000.00
FX	104107786A	B	025708421.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	104107795A	B	025708421.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	104107804A	S	025708421.01	79599004	CC - LDN - Currencies	13,000,000.00
FX	104664513A	S	025716119.01	79599004	CC - LDN - Currencies	224,575,000.00
FX	104664522A	B	025716119.01	79599004	CC - LDN - Currencies	224,575,000.00
FX	104737624A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	104854139A	S	025709528.01	79599004	CC - LDN - Currencies	70,246,400.00
FX	104890164A	B	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104890172A	B	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	105077184A	S	025706367.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	105077227A	S	025706367.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	105256318A	B	025716119.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	105256329A	B	025716119.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	105250997A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105251020A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105267014A	S	025716119.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105267069A	S	025716119.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105350772A	S	025707126.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	106471380A	S	025705724.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	106703367A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00

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
FX	106703377A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106703447A	B	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	106703456A	B	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	106788652A	B	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106788660A	B	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107747588A	B	025706656.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107747596A	B	025706656.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107798207A	B	025706409.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107798221A	B	025706409.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107757304A	S	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107757312A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107835028A	S	025706995.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	107835038A	S	025706995.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	107883868A	B	025706409.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	107883893A	B	025706409.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	107999716A	S	025716119.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	107999726A	B	025716119.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	108110856A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108110869A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108175929A	B	025706995.01	79599004	CC - LDN - Currencies	24,000,000.00
FX	108175971A	S	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108424587A	B	025716119.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108424547A	B	025716119.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108414668A	B	025705724.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108440209A	B	025706995.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	108504093A	B	025706409.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	108504101A	B	025706409.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	108504128A	S	025706409.01	79599004	CC - LDN - Currencies	53,448,850.00
FX	108504140A	S	025706409.01	79599004	CC - LDN - Currencies	53,448,850.00
FX	108710659A	S	025706409.01	79599004	CC - LDN - Currencies	23,019,450.00
FX	108710671A	S	025706409.01	79599004	CC - LDN - Currencies	23,019,450.00
FX	108752179A	B	025706235.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	108977696A	S	025906603.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109003077A	S	025709072.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109060036A	B	025709072.01	79599004	CC - LDN - Currencies	35,481,600.00
FX	109003172A	B	025707126.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109021052A	B	025714700.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109021061A	B	025714700.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109151518A	B	025714700.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109151527A	S	025714700.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109151541A	B	025714700.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109151550A	S	025714700.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109213416A	B	025706995.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	109213425A	B	025706995.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	109434876A	B	025714700.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109454861A	S	025706995.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109454871A	B	025706995.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109455178A	B	025709585.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109455187A	B	025709585.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109454826A	B	025705724.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	109583054A	B	025709999.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	109583062A	B	025709999.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	74418507A	B	025745357.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	74778530A	B	025745357.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	74956462A	S	025911678.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	74956497A	S	025911678.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	74956478A	S	025911678.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	74956474A	S	025911678.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	74956466A	S	025911678.01	79599004	CC - LDN - Currencies	95,334,400.00

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
FX	75066787A	S	025744962.01	79599004	CC - LDN - Currencies	420,000.00
FX	75531860A	S	025788373.01	79599004	CC - LDN - Currencies	35,932,000.00
FX	75531868A	B	025788373.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	108253745A	B	025745357.01	79599004	CC - LDN - Currencies	623,616.00
FX	76331182A	S	025911678.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	76331172A	S	025911678.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	80936960A	S	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	80936969A	S	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	80937103A	S	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	80937092A	S	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	76884528A	S	025911678.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	80980248A	S	025921271.01	79599004	CC - LDN - Currencies	12,731,715.01
FX	80979995A	S	025921271.01	79599004	CC - LDN - Currencies	15,763,075.72
FX	81747193A	S	033353368.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109686709A	B	025911637.01	79599004	CC - LDN - Currencies	1.00
FX	107895653A	B	025911637.01	79599004	CC - LDN - Currencies	1.00
FX	77048879A	B	025787003.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	77048866A	B	025787003.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	77138915A	S	025719220.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	77138927A	S	025719220.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	77207716A	S	025772963.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	77298303A	S	025856675.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	77300014A	S	025856675.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	80943348A	S	025742479.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	80943357A	S	025742479.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	77677639A	S	033428848.01	79599004	CC - LDN - Currencies	371,922,022.09
FX	77721466A	S	033428848.01	79599004	CC - LDN - Currencies	320,357,541.90
FX	77833441A	B	025843640.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	77833433A	B	025843640.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	77928676A	S	025856675.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	77929526A	S	025856675.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	77941094A	S	025856675.01	79599004	CC - LDN - Currencies	14,138,961.04
FX	109645239A	B	025733171.01	79599004	CC - LDN - Currencies	1.00
FX	78350618A	S	025746769.01	79599004	CC - LDN - Currencies	11,468,800.00
FX	78350626A	S	025866286.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	78350634A	S	025746785.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	78467897A	S	025731282.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	78467888A	B	025731282.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	80140715A	B	025960832.01	79599004	CC - LDN - Currencies	86,016,000.00
FX	78528672A	S	025745357.01	79599004	CC - LDN - Currencies	54,138.97
FX	78530492A	S	025745357.01	79599004	CC - LDN - Currencies	530,561.93
FX	79227431A	S	025957150.01	79599004	CC - LDN - Currencies	11,581,570.35
FX	79227439A	S	025957150.01	79599004	CC - LDN - Currencies	17,664,568.32
FX	79246986A	S	025957150.01	79599004	CC - LDN - Currencies	3,561,968.44
FX	79246994A	S	025957150.01	79599004	CC - LDN - Currencies	3,384,967.58
FX	79247007A	S	025957150.01	79599004	CC - LDN - Currencies	11,534,266.78
FX	79247016A	S	025957150.01	79599004	CC - LDN - Currencies	8,231,580.67
FX	78729021A	S	033428848.01	79599004	CC - LDN - Currencies	295,683,890.58
FX	78729030A	B	033428848.01	79599004	CC - LDN - Currencies	340,480,000.00
FX	78756489A	S	033428848.01	79599004	CC - LDN - Currencies	280,162,130.86
FX	78756481A	B	033428848.01	79599004	CC - LDN - Currencies	317,272,131.15
FX	80140321A	B	025960832.01	79599004	CC - LDN - Currencies	15,769,600.00
FX	80140311A	B	025960832.01	79599004	CC - LDN - Currencies	20,070,400.00
FX	80140147A	B	025960832.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	78770608A	B	025743998.01	79599004	CC - LDN - Currencies	2,338,009.35
FX	81451200A	B	025960832.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	78923027A	B	025700378.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	78923038A	B	025700378.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107051768A	B	025911637.01	79599004	CC - LDN - Currencies	1.00

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
FX	78954790A	B	025700378.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	78954782A	B	025700378.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	80140169A	B	025960832.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	79023295A	B	025911678.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	79124514A	S	025848292.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	79279598A	B	025700378.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	79668029A	S	025956228.01	79599004	CC - LDN - Currencies	26,000,000.00
FX	79668075A	S	025956228.01	79599004	CC - LDN - Currencies	26,000,000.00
FX	79399749A	B	025959099.01	79599004	CC - LDN - Currencies	480,774.96
FX	79399845A	B	025959099.01	79599004	CC - LDN - Currencies	504,734.72
FX	79391176A	B	025911678.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	81129584A	B	025960832.01	79599004	CC - LDN - Currencies	86,016,000.00
FX	79668000A	B	025956228.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	79668008A	B	025956228.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	79668021A	B	025956228.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	79668037A	B	025956228.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	79527376A	B	025911678.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	79572922A	B	025911678.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	79889826A	B	025769191.01	79599004	CC - LDN - Currencies	24,371,200.00
FX	79889841A	B	025769191.01	79599004	CC - LDN - Currencies	18,636,800.00
FX	79650897A	S	033625625.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	79650889A	S	033625625.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	79815247A	S	025957150.01	79599004	CC - LDN - Currencies	358,161.21
FX	79818875A	S	025779448.01	79599004	CC - LDN - Currencies	86,016,000.00
FX	79893291A	S	025957150.01	79599004	CC - LDN - Currencies	1,712,662.92
FX	81000412A	B	025960832.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	81000420A	B	025960832.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	80133615A	B	025700378.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	80206085A	S	025848169.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	81000393A	S	025960832.01	79599004	CC - LDN - Currencies	22,937,600.00
FX	81000371A	S	025960832.01	79599004	CC - LDN - Currencies	22,937,600.00
FX	81000354A	B	025960832.01	79599004	CC - LDN - Currencies	27,500,000.00
FX	81000363A	B	025960832.01	79599004	CC - LDN - Currencies	22,500,000.00
FX	80217112A	S	025957150.01	79599004	CC - LDN - Currencies	1,162,142.11
FX	80289174A	S	025848169.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	81000331A	B	025960832.01	79599004	CC - LDN - Currencies	56,000,000.00
FX	81000340A	B	025960832.01	79599004	CC - LDN - Currencies	44,000,000.00
FX	80386162A	S	025957150.01	79599004	CC - LDN - Currencies	1,482,783.73
FX	80415298A	S	025745357.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	80415533A	S	025745357.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	80510851A	B	025962697.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	80552188A	S	025848169.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	81000312A	B	025960832.01	79599004	CC - LDN - Currencies	34,048,000.00
FX	81000321A	B	025960832.01	79599004	CC - LDN - Currencies	37,632,000.00
FX	80675469A	B	025742479.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	80675477A	B	025742479.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	80747930A	S	025848169.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	80739745A	S	025771528.01	79599004	CC - LDN - Currencies	860,160.00
FX	81110464A	S	025719220.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	81110936A	S	025834383.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	81217974A	B	033010893.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	81217963A	S	033010893.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	81293127A	B	025960832.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	81293119A	B	025960832.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	100511303A	B	025960832.01	79599004	CC - LDN - Currencies	22,750,000.00
FX	100511289A	B	025960832.01	79599004	CC - LDN - Currencies	27,250,000.00
FX	81450452A	S	025758798.01	79599004	CC - LDN - Currencies	14,700,000.00
FX	107007817A	B	025745357.01	79599004	CC - LDN - Currencies	0.67
FX	81521700A	B	025960832.01	79599004	CC - LDN - Currencies	35,840,000.00

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
FX	81521716A	B	025960832.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	81594002A	S	025745357.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	81675395A	S	025856675.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	81725208A	B	025956228.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	81725175A	B	025956228.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	100511350A	B	025960832.01	79599004	CC - LDN - Currencies	54,750,000.00
FX	100511320A	B	025960832.01	79599004	CC - LDN - Currencies	45,250,000.00
FX	82046586A	S	025971169.01	79599004	CC - LDN - Currencies	121,856,000.00
FX	82023812A	B	025956228.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	82023790A	B	025956228.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	82026164A	B	025956228.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	82026144A	B	025956228.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	82175478A	B	025960832.01	79599004	CC - LDN - Currencies	82,500,000.00
FX	82175488A	B	025960832.01	79599004	CC - LDN - Currencies	67,500,000.00
FX	82438161A	B	025956228.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	82438173A	B	025956228.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	82485990A	B	025956228.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	82485957A	B	025956228.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	82486056A	B	025956228.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	82486048A	B	025956228.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	82486124A	B	025956228.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	82486101A	B	025956228.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	82486181A	B	025956228.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	82486173A	B	025956228.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	82486228A	B	025956228.01	79599004	CC - LDN - Currencies	3,300,000.00
FX	82486238A	B	025956228.01	79599004	CC - LDN - Currencies	3,300,000.00
FX	82684358A	B	025706680.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	82684384A	B	025706680.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	109617700A	B	025746173.01	79599004	CC - LDN - Currencies	1.00
FX	82948616A	S	025971680.01	79599004	CC - LDN - Currencies	123,324,006.40
FX	83036680A	S	025971169.01	79599004	CC - LDN - Currencies	121,856,000.00
FX	103983791A	S	025584608.01	79599004	CC - LDN - Currencies	15,461,119.39
FX	83036314A	S	025584616.01	79599004	CC - LDN - Currencies	6,042,880.61
FX	83060869A	S	025960725.01	79599004	CC - LDN - Currencies	152,561,167.99
FX	83149588A	S	025976820.01	79599004	CC - LDN - Currencies	31,894,616.58
FX	83149596A	S	025976838.01	79599004	CC - LDN - Currencies	4,856,648.65
FX	83149604A	S	025976812.01	79599004	CC - LDN - Currencies	187,501,800.88
FX	83130269A	S	025886342.01	79599004	CC - LDN - Currencies	17,989,185.00
FX	83130259A	S	025886342.01	79599004	CC - LDN - Currencies	22,993,672.00
FX	83217960A	S	025745357.01	79599004	CC - LDN - Currencies	40,140,800.00
FX	83280327A	S	025977588.01	79599004	CC - LDN - Currencies	22,164,879.43
FX	83313752A	S	025971680.01	79599004	CC - LDN - Currencies	77,718,648.63
FX	83384557A	S	025971680.01	79599004	CC - LDN - Currencies	52,517,391.36
FX	83515412A	S	033625625.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	83515980A	B	025960832.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	83515988A	B	025960832.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	83698383A	S	025733171.01	79599004	CC - LDN - Currencies	13,440,000.00
FX	83698392A	S	025733171.01	79599004	CC - LDN - Currencies	17,472,000.00
FX	83737786A	S	025856675.01	79599004	CC - LDN - Currencies	3,853,861.57
FX	83833768A	S	025847567.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	83875686A	S	025919572.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	83875694A	S	025919572.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	83876104A	B	025745100.01	79599004	CC - LDN - Currencies	8,444,328.28
FX	83895387A	S	025744277.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	83895363A	B	025744277.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	83937448A	S	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	83956066A	B	025745357.01	79599004	CC - LDN - Currencies	19,329,274.19
FX	83990737A	B	025745357.01	79599004	CC - LDN - Currencies	11,468,800.00
FX	84087537A	S	025788084.01	79599004	CC - LDN - Currencies	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
FX	94973998A	S	025694324.01	79599004	CC - LDN - Currencies	28,993,911.28
FX	93087809A	S	025694324.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	97802491A	B	025745357.01	79599004	CC - LDN - Currencies	0.67
FX	97753278A	B	025703356.01	79599004	CC - LDN - Currencies	1.00
FX	94440916A	B	025973025.01	79599004	CC - LDN - Currencies	1.00
FX	109328960A	B	025746173.01	79599004	CC - LDN - Currencies	1.00
FX	109677228A	B	025746173.01	79599004	CC - LDN - Currencies	1.00
FX	84485642A	B	025745357.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	84613255A	B	025745357.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	84613269A	B	025745357.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	84698529A	S	025856675.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	84702212A	S	025744277.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	84727700A	B	025733171.01	79599004	CC - LDN - Currencies	13,440,000.00
FX	84727729A	B	025733171.01	79599004	CC - LDN - Currencies	17,472,000.00
FX	84739499A	S	025733171.01	79599004	CC - LDN - Currencies	13,440,000.00
FX	84739491A	S	025733171.01	79599004	CC - LDN - Currencies	17,472,000.00
FX	98152052A	B	025745357.01	79599004	CC - LDN - Currencies	0.67
FX	84780655A	S	025706573.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	84780609A	S	025706573.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	99246746A	B	025703356.01	79599004	CC - LDN - Currencies	1.00
FX	84797679A	S	025718370.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	84797694A	S	025718370.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	84798562A	S	025718370.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	84798541A	S	025718370.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109695386A	B	025736422.01	79599004	CC - LDN - Currencies	156,800,000.00
FX	84852246A	S	025745357.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	84852256A	B	025745357.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	84852265A	B	025745357.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	98484165A	B	025745357.01	79599004	CC - LDN - Currencies	0.67
FX	98484157A	B	025745357.01	79599004	CC - LDN - Currencies	0.67
FX	94973948A	B	025694324.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	84945230A	B	025708322.01	79599004	CC - LDN - Currencies	190,000,000.00
FX	84945215A	B	025708322.01	79599004	CC - LDN - Currencies	103,000,000.00
FX	84945274A	S	025708322.01	79599004	CC - LDN - Currencies	290,000,000.00
FX	85185405A	B	025768581.01	79599004	CC - LDN - Currencies	13,619,200.00
FX	85185392A	B	025768581.01	79599004	CC - LDN - Currencies	15,052,800.00
FX	85158401A	S	025715871.01	79599004	CC - LDN - Currencies	10,167,375.89
FX	85161752A	S	025848292.01	79599004	CC - LDN - Currencies	34,000,000.00
FX	109756134A	B	025746173.01	79599004	CC - LDN - Currencies	1.00
FX	85544685A	B	025768581.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	85544672A	B	025768581.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	99105883A	B	025745357.01	79599004	CC - LDN - Currencies	0.67
FX	85503911A	S	025856675.01	79599004	CC - LDN - Currencies	10,359,842.93
FX	85503928A	B	025856675.01	79599004	CC - LDN - Currencies	8,021,165.61
FX	85573566A	S	025742347.01	79599004	CC - LDN - Currencies	2,488,888.89
FX	85812688A	B	025742347.01	79599004	CC - LDN - Currencies	4,480,000.00
FX	85611173A	S	025742479.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	85611161A	S	025742479.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	93087746A	S	025694324.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	85648442A	B	025694324.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	85700763A	S	025660465.01	79599004	CC - LDN - Currencies	48,367,066.51
FX	85700746A	S	025660457.01	79599004	CC - LDN - Currencies	38,296,888.29
FX	85705641A	B	025768581.01	79599004	CC - LDN - Currencies	129,024,000.00
FX	85705652A	B	025768581.01	79599004	CC - LDN - Currencies	157,696,000.00
FX	85778226A	B	025768581.01	79599004	CC - LDN - Currencies	22,794,240.00
FX	85778224A	B	025768581.01	79599004	CC - LDN - Currencies	20,213,760.00
FX	85776949A	S	025700378.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	85816333A	B	025734542.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	85816414A	B	025734542.01	79599004	CC - LDN - Currencies	10,752,000.00

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
FX	85831797A	S	033010893.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	85831813A	B	033010893.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	85831805A	S	033010893.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	85831823A	B	033010893.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	85831761A	S	033010893.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	85831782A	B	033010893.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	85831748A	S	033010893.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	85831771A	B	033010893.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	85834007A	S	033010893.01	79599004	CC - LDN - Currencies	3,870,720.00
FX	85833984A	B	033010893.01	79599004	CC - LDN - Currencies	3,870,720.00
FX	85849073A	S	025868266.01	79599004	CC - LDN - Currencies	8,640,000.00
FX	85849081A	S	025864745.01	79599004	CC - LDN - Currencies	16,320,000.00
FX	85849089A	S	025864737.01	79599004	CC - LDN - Currencies	71,040,000.00
FX	85849097A	S	025868266.01	79599004	CC - LDN - Currencies	8,640,000.00
FX	85849105A	S	025864745.01	79599004	CC - LDN - Currencies	16,320,000.00
FX	85849113A	S	025864737.01	79599004	CC - LDN - Currencies	71,040,000.00
FX	85850217A	S	025766908.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	85851202A	B	025700378.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	85851217A	B	025700378.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	85851127A	S	025733171.01	79599004	CC - LDN - Currencies	15,769,600.00
FX	85851135A	S	025733171.01	79599004	CC - LDN - Currencies	15,769,600.00
FX	85851143A	S	025733171.01	79599004	CC - LDN - Currencies	15,769,600.00
FX	85951134A	S	025914763.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	86094474A	S	025718131.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	86094461A	S	025718131.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	85975241A	S	033625625.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	85975220A	B	033625625.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	85978196A	B	033010893.01	79599004	CC - LDN - Currencies	860,160.00
FX	85978212A	S	033010893.01	79599004	CC - LDN - Currencies	860,160.00
FX	103983807A	S	025584608.01	79599004	CC - LDN - Currencies	887,398,547.00
FX	86003906A	S	025584616.01	79599004	CC - LDN - Currencies	112,601,453.00
FX	86035266A	B	025700378.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97166270A	B	025706680.01	79599004	CC - LDN - Currencies	1.00
FX	97568754A	B	025706680.01	79599004	CC - LDN - Currencies	1.00
FX	86237280A	S	025745357.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	86290574A	S	025862384.01	79599004	CC - LDN - Currencies	10,465,226.91
FX	86292645A	S	025745357.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	86464213A	B	025712126.01	79599004	CC - LDN - Currencies	27,750,000.00
FX	86464249A	B	025712126.01	79599004	CC - LDN - Currencies	22,250,000.00
FX	86334507A	B	025708819.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	86345975A	S	025766908.01	79599004	CC - LDN - Currencies	72,484,778.20
FX	86821890A	S	025820622.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	86821894A	S	025820622.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	94356649A	S	033353368.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	86686880A	S	025706359.01	79599004	CC - LDN - Currencies	184,151,500.00
FX	86686895A	S	025706359.01	79599004	CC - LDN - Currencies	83,541,900.00
FX	86686907A	S	025706359.01	79599004	CC - LDN - Currencies	215,592,000.00
FX	86686911A	S	025706359.01	79599004	CC - LDN - Currencies	84,440,200.00
FX	86821857A	S	025820622.01	79599004	CC - LDN - Currencies	9,318,400.00
FX	86821861A	S	025820622.01	79599004	CC - LDN - Currencies	9,318,400.00
FX	86821873A	S	025820622.01	79599004	CC - LDN - Currencies	12,185,600.00
FX	86821878A	S	025820622.01	79599004	CC - LDN - Currencies	12,185,600.00
FX	86686929A	S	025706359.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	86686933A	S	025706359.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	86686948A	S	025706359.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	86583886A	B	025706359.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	86583890A	B	025706359.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	86583920A	S	025706359.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	86583927A	S	025706359.01	79599004	CC - LDN - Currencies	50,000,000.00

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
FX	86583936A	B	025706359.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	86583960A	B	025706359.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	86583966A	S	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	86583971A	S	025706359.01	79599004	CC - LDN - Currencies	85,000,000.00
FX	86583975A	S	025706359.01	79599004	CC - LDN - Currencies	160,000,000.00
FX	86583982A	S	025706359.01	79599004	CC - LDN - Currencies	160,000,000.00
FX	86584009A	S	025706359.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	86584015A	S	025706359.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	86584022A	S	025706359.01	79599004	CC - LDN - Currencies	156,000,000.00
FX	86584037A	B	025706359.01	79599004	CC - LDN - Currencies	77,500,000.00
FX	86584041A	B	025706359.01	79599004	CC - LDN - Currencies	77,500,000.00
FX	86584046A	S	025706359.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	86584050A	S	025706359.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	86584055A	S	025706359.01	79599004	CC - LDN - Currencies	78,000,000.00
FX	86584062A	B	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	86584066A	S	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	86584075A	B	025706359.01	79599004	CC - LDN - Currencies	97,000,000.00
FX	86584084A	S	025706359.01	79599004	CC - LDN - Currencies	165,000,000.00
FX	86584088A	S	025706359.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	86584093A	S	025706359.01	79599004	CC - LDN - Currencies	172,000,000.00
FX	86584116A	S	025706359.01	79599004	CC - LDN - Currencies	175,000,000.00
FX	86584120A	S	025706359.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	86598060A	S	025706359.01	79599004	CC - LDN - Currencies	90,000,000.00
FX	86584135A	S	025706359.01	79599004	CC - LDN - Currencies	165,000,000.00
FX	86584141A	S	025706359.01	79599004	CC - LDN - Currencies	175,000,000.00
FX	86584145A	B	025706359.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	86584153A	S	025706359.01	79599004	CC - LDN - Currencies	170,000,000.00
FX	86584170A	S	025706359.01	79599004	CC - LDN - Currencies	245,000,000.00
FX	86584176A	S	025706359.01	79599004	CC - LDN - Currencies	115,000,000.00
FX	86584187A	S	025706359.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	86584191A	B	025706359.01	79599004	CC - LDN - Currencies	206,000,000.00
FX	86584197A	B	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	86597875A	B	025706359.01	79599004	CC - LDN - Currencies	205,000,000.00
FX	86584207A	S	025706359.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	86584221A	B	025706359.01	79599004	CC - LDN - Currencies	160,000,000.00
FX	86584247A	S	025706359.01	79599004	CC - LDN - Currencies	186,750,000.00
FX	86584255A	B	025706359.01	79599004	CC - LDN - Currencies	370,500,000.00
FX	86584260A	S	025706359.01	79599004	CC - LDN - Currencies	186,500,000.00
FX	86584264A	B	025706359.01	79599004	CC - LDN - Currencies	373,000,000.00
FX	86584268A	S	025706359.01	79599004	CC - LDN - Currencies	185,000,000.00
FX	86584272A	B	025706359.01	79599004	CC - LDN - Currencies	157,000,000.00
FX	93089574A	B	025694324.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	86577657A	B	025745357.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	86577613A	B	025745357.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	86633489A	S	025681479.01	79599004	CC - LDN - Currencies	40,423,500.00
FX	86633494A	S	025681479.01	79599004	CC - LDN - Currencies	40,423,500.00
FX	86633498A	B	025681479.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	86633502A	B	025681479.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	86633514A	S	025681479.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	86633518A	S	025681479.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	86633522A	S	025681479.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	86633526A	S	025681479.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	86633538A	B	025681479.01	79599004	CC - LDN - Currencies	116,779,000.00
FX	86633542A	B	025681479.01	79599004	CC - LDN - Currencies	94,321,500.00
FX	86633546A	S	025681479.01	79599004	CC - LDN - Currencies	83,541,900.00
FX	86633550A	B	025681479.01	79599004	CC - LDN - Currencies	94,321,500.00
FX	86633554A	B	025681479.01	79599004	CC - LDN - Currencies	84,440,200.00
FX	86633558A	B	025681479.01	79599004	CC - LDN - Currencies	206,609,000.00
FX	86634840A	S	025681479.01	79599004	CC - LDN - Currencies	46,262,450.00

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
FX	86634821A	S	025681479.01	79599004	CC - LDN - Currencies	46,262,450.00
FX	86633566A	S	025681479.01	79599004	CC - LDN - Currencies	107,796,000.00
FX	86633578A	B	025681479.01	79599004	CC - LDN - Currencies	46,711,600.00
FX	86633582A	B	025681479.01	79599004	CC - LDN - Currencies	46,711,600.00
FX	86633594A	B	025681479.01	79599004	CC - LDN - Currencies	97,016,400.00
FX	86633598A	B	025681479.01	79599004	CC - LDN - Currencies	97,016,400.00
FX	86633627A	S	025681479.01	79599004	CC - LDN - Currencies	81,071,575.00
FX	86633696A	B	025681479.01	79599004	CC - LDN - Currencies	309,913,500.00
FX	86633700A	S	025681479.01	79599004	CC - LDN - Currencies	224,575,000.00
FX	86633704A	B	025681479.01	79599004	CC - LDN - Currencies	186,368,000.00
FX	86633798A	B	025681479.01	79599004	CC - LDN - Currencies	359,320,000.00
FX	86633802A	S	025681479.01	79599004	CC - LDN - Currencies	103,304,500.00
FX	86633806A	B	025681479.01	79599004	CC - LDN - Currencies	34,000,000.00
FX	86633810A	B	025681479.01	79599004	CC - LDN - Currencies	34,000,000.00
FX	86633822A	S	025681479.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	86633826A	S	025681479.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	86633830A	S	025681479.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	86633834A	S	025681479.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	86633838A	B	025681479.01	79599004	CC - LDN - Currencies	152,000,000.00
FX	86633842A	S	025681479.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	86633846A	S	025681479.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	86622073A	S	025706359.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	86668527A	B	025712126.01	79599004	CC - LDN - Currencies	34,048,000.00
FX	86668510A	B	025712126.01	79599004	CC - LDN - Currencies	37,632,000.00
FX	97045263A	B	025708819.01	79599004	CC - LDN - Currencies	32,338,800.00
FX	97045267A	B	025708819.01	79599004	CC - LDN - Currencies	32,338,800.00
FX	96275318A	B	025708819.01	79599004	CC - LDN - Currencies	28,745,600.00
FX	96275322A	B	025708819.01	79599004	CC - LDN - Currencies	28,745,600.00
FX	86682539A	S	025766908.01	79599004	CC - LDN - Currencies	43,548,000.00
FX	97414798A	B	025820622.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	97414722A	S	025706821.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97414814A	B	025820622.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	97414679A	S	025706821.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97414702A	B	025706821.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	97414669A	B	025706821.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	86961071A	B	025708819.01	79599004	CC - LDN - Currencies	95,000,000.00
FX	86961097A	B	025708819.01	79599004	CC - LDN - Currencies	95,000,000.00
FX	109772168A	B	025973025.01	79599004	CC - LDN - Currencies	1.00
FX	86785136A	B	025706318.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	86785130A	S	025706821.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	86785168A	B	025971458.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	86789185A	S	025718008.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	86810245A	S	025958109.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	86810455A	S	025894213.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	96032976A	B	025703752.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	86985775A	B	025768581.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	86985807A	B	025768581.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	87099448A	S	025703729.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	87158424A	S	025899238.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	87158449A	S	025899238.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	93087698A	S	025694324.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	87274476A	S	033221441.01	79599004	CC - LDN - Currencies	1,841,490.04
FX	87274465A	B	033221441.01	79599004	CC - LDN - Currencies	3,682,980.09
FX	87302700A	S	025970310.01	79599004	CC - LDN - Currencies	3,245,098.04
FX	87302720A	S	025970310.01	79599004	CC - LDN - Currencies	3,068,627.45
FX	87302739A	S	025970310.01	79599004	CC - LDN - Currencies	3,029,411.76
FX	87302755A	S	025970310.01	79599004	CC - LDN - Currencies	26,431,372.55
FX	87302747A	S	025970310.01	79599004	CC - LDN - Currencies	28,696,078.43
FX	87335180A	S	025848169.01	79599004	CC - LDN - Currencies	4,000,000.00

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
FX	87586793A	S	025703752.01	79599004	CC - LDN - Currencies	18,150,000.00
FX	87592289A	S	025703752.01	79599004	CC - LDN - Currencies	18,150,000.00
FX	87597117A	B	025821182.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	87713240A	B	025708819.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	87713415A	B	025708819.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	105343768A	S	025973025.01	79599004	CC - LDN - Currencies	727,962.09
FX	105339879A	B	025973025.01	79599004	CC - LDN - Currencies	485,308.06
FX	87834349A	S	025766908.01	79599004	CC - LDN - Currencies	47,140,163.42
FX	87855397A	S	025899238.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	87855422A	S	025899238.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	87900088A	S	025708819.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	87917965A	S	025768581.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	87969340A	S	025745100.01	79599004	CC - LDN - Currencies	1,599,246.00
FX	108231269A	B	025745357.01	79599004	CC - LDN - Currencies	0.67
FX	87969350A	S	025745100.01	79599004	CC - LDN - Currencies	3,271,185.00
FX	88008367A	S	025694324.01	79599004	CC - LDN - Currencies	774,144.00
FX	88109615A	B	025787003.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	88109533A	B	025787003.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	88120522A	S	025706359.01	79599004	CC - LDN - Currencies	34,000,000.00
FX	88120500A	S	025706359.01	79599004	CC - LDN - Currencies	34,000,000.00
FX	88138555A	S	025674672.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	88164292A	S	025733171.01	79599004	CC - LDN - Currencies	37,632,000.00
FX	88164359A	S	025733171.01	79599004	CC - LDN - Currencies	17,561,600.00
FX	88277717A	S	025674672.01	79599004	CC - LDN - Currencies	39,000,000.00
FX	88283085A	B	025971458.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	88323582A	S	025745357.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	88426702A	B	025584616.01	79599004	CC - LDN - Currencies	16,000,000.00
FX	88435881A	S	025745100.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	88435897A	S	025745100.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	88545527A	B	025894213.01	79599004	CC - LDN - Currencies	95,000,000.00
FX	88569503A	B	025712399.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	88569495A	B	025712399.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	88569511A	S	025712399.01	79599004	CC - LDN - Currencies	28,500,000.00
FX	88569524A	S	025712399.01	79599004	CC - LDN - Currencies	28,500,000.00
FX	92822597A	B	025706359.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	89280348A	S	025706359.01	79599004	CC - LDN - Currencies	31,652,605.49
FX	88727220A	S	025745100.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	88727229A	B	025745100.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	88849168A	B	025694324.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109677246A	B	025746173.01	79599004	CC - LDN - Currencies	0.35
FX	94253936A	B	025973025.01	79599004	CC - LDN - Currencies	1.00
FX	89038333A	S	025694324.01	79599004	CC - LDN - Currencies	2,089,304.27
FX	89111159A	S	025745100.01	79599004	CC - LDN - Currencies	1,696,170.00
FX	89151005A	S	025674672.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	89180827A	S	025797861.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109173216A	B	025703752.01	76101467	FI - LDN - Emerging Debt Market	496,146,490.00
FX	109173214A	B	025706359.01	76101467	FI - LDN - Emerging Debt Market	147,713,235.65
FX	89235645A	B	025778259.01	79599004	CC - LDN - Currencies	86,981,733.84
FX	89235633A	B	025778259.01	79599004	CC - LDN - Currencies	86,981,733.84
FX	89271941A	S	025797861.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	89516982A	S	025856675.01	79599004	CC - LDN - Currencies	45,000,000.00
FX	89527159A	S	025957150.01	79599004	CC - LDN - Currencies	3,283,560.45
FX	89527209A	S	025683087.01	79599004	CC - LDN - Currencies	1,972,931.79
FX	89540679A	B	025742479.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	89540697A	S	025742479.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	89540705A	B	025742479.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	94440967A	B	025973025.01	79599004	CC - LDN - Currencies	1.00
FX	89664226A	S	025957150.01	79599004	CC - LDN - Currencies	1,509,679.28
FX	89664325A	S	025957150.01	79599004	CC - LDN - Currencies	353,645.01

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
FX	89677185A	B	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	89677195A	B	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	89749564A	S	025674672.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	89749502A	B	025674672.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	89764699A	S	025674672.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	89764649A	B	025674672.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	89764704A	S	025674672.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	89764709A	B	025674672.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	89764654A	S	025674672.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	89764659A	B	025674672.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	89764665A	S	025674672.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	89764670A	B	025674672.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	89765452A	S	025674672.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	89765329A	B	025674672.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	89766290A	S	025674672.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	89765252A	B	025674672.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	89809587A	S	025706573.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	89809648A	S	025706573.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	89837514A	B	033625625.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	89837528A	S	033625625.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109173560A	S	025710146.01	76160983	FI - LDN - Emerging Debt Market	41,301,481.42
FX	89907232A	S	033625625.01	79599004	CC - LDN - Currencies	7,407,764.65
FX	90038709A	S	025745100.01	79599004	CC - LDN - Currencies	2,019,250.00
FX	90060712A	S	033625625.01	79599004	CC - LDN - Currencies	6,956,328.85
FX	90064724A	B	025731282.01	79599004	CC - LDN - Currencies	573,440,000.00
FX	90064716A	B	025731282.01	79599004	CC - LDN - Currencies	573,440,000.00
FX	109501435A	B	025746173.01	79599004	CC - LDN - Currencies	0.35
FX	90102832A	S	025966045.01	79599004	CC - LDN - Currencies	27,225.70
FX	90160704A	S	025966045.01	79599004	CC - LDN - Currencies	27,225.70
FX	109666882A	B	025746173.01	79599004	CC - LDN - Currencies	0.35
FX	90207925A	S	033625625.01	79599004	CC - LDN - Currencies	4,042,722.69
FX	90391334A	S	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	90391389A	B	025706359.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	90322213A	S	025886342.01	79599004	CC - LDN - Currencies	6,981,353.32
FX	90339575A	S	033625625.01	79599004	CC - LDN - Currencies	5,626,373.63
FX	90343662A	S	025745100.01	79599004	CC - LDN - Currencies	1,211,550.00
FX	90371154A	B	025758376.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	90465591A	S	025745100.01	79599004	CC - LDN - Currencies	1,817,325.00
FX	104097989A	B	025879313.01	79599004	CC - LDN - Currencies	1.00
FX	107550824A	B	025879313.01	79599004	CC - LDN - Currencies	1.00
FX	109406920A	B	025703356.01	79599004	CC - LDN - Currencies	1.00
FX	90919501A	S	025674672.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	90919487A	B	025674672.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	90990799A	S	025710138.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	90991311A	S	025710138.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	91038913A	S	025732629.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	91039010A	B	025732629.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	91144845A	B	025708819.01	79599004	CC - LDN - Currencies	17,000,000.00
FX	91062685A	S	025820622.01	79599004	CC - LDN - Currencies	17,000,000.00
FX	104719680A	S	025684630.01	79599004	CC - LDN - Currencies	3,750,000.00
FX	104719684A	S	025684630.01	79599004	CC - LDN - Currencies	3,750,000.00
FX	109209166A	B	025882333.01	79599004	CC - LDN - Currencies	1.00
FX	91149108A	B	025923244.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	102864947A	S	025718370.01	79599004	CC - LDN - Currencies	43,000,000.00
FX	103983782A	B	025584608.01	79599004	CC - LDN - Currencies	17,181,439.39
FX	91340738A	B	025584616.01	79599004	CC - LDN - Currencies	4,322,560.61
FX	91358430A	S	033010893.01	79599004	CC - LDN - Currencies	596,918.81
FX	92476160A	S	025708322.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	91549234A	S	025708322.01	79599004	CC - LDN - Currencies	100,000,000.00

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
FX	91549679A	S	025681479.01	79599004	CC - LDN - Currencies	359,320,000.00
FX	91533102A	S	025759705.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	91546717A	B	025689449.01	79599004	CC - LDN - Currencies	0.13
FX	91546721A	B	025689456.01	79599004	CC - LDN - Currencies	0.01
FX	91571835A	B	025689464.01	79599004	CC - LDN - Currencies	0.87
FX	91534371A	S	033158734.01	79599004	CC - LDN - Currencies	46,245,161.29
FX	91534443A	B	033158734.01	79599004	CC - LDN - Currencies	54,085,867.35
FX	91744563A	S	025742479.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	91744554A	S	025742479.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	91763333A	S	025674672.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	101521729A	B	025707076.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	91813076A	S	025614520.01	79599004	CC - LDN - Currencies	38,742,447.56
FX	91813106A	B	025614520.01	79599004	CC - LDN - Currencies	41,746,277.50
FX	91812788A	S	025674672.01	79599004	CC - LDN - Currencies	12,902,400.00
FX	91812842A	B	025674672.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	105224395A	B	033555632.01	79599004	CC - LDN - Currencies	1.00
FX	91873795A	S	025745100.01	79599004	CC - LDN - Currencies	1,066,164.00
FX	91876912A	S	025731308.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	105259482A	B	033555632.01	79599004	CC - LDN - Currencies	1.00
FX	91888590A	S	025674672.01	79599004	CC - LDN - Currencies	716,800.00
FX	91888623A	S	025674672.01	79599004	CC - LDN - Currencies	716,800.00
FX	91890356A	S	025674672.01	79599004	CC - LDN - Currencies	716,800.00
FX	91891054A	S	025674672.01	79599004	CC - LDN - Currencies	807,700.00
FX	91891307A	S	025674672.01	79599004	CC - LDN - Currencies	807,700.00
FX	91901493A	S	025674672.01	79599004	CC - LDN - Currencies	323,080.00
FX	91959277A	B	025894213.01	79599004	CC - LDN - Currencies	358,400,000.00
FX	91959287A	B	025894213.01	79599004	CC - LDN - Currencies	358,400,000.00
FX	92098329A	S	025712126.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	92098221A	S	025712126.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	91978747A	S	025704131.01	79599004	CC - LDN - Currencies	716,800.00
FX	92119073A	B	025700378.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	92176033A	S	025674672.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	92182672A	B	025674672.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	92182910A	B	025745357.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	92198488A	S	025886342.01	79599004	CC - LDN - Currencies	275,902.39
FX	108681705A	B	025746173.01	79599004	CC - LDN - Currencies	1.00
FX	94909290A	B	025966052.01	79599004	CC - LDN - Currencies	1.00
FX	92258989A	S	025691882.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	92258964A	S	025691882.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109150941A	B	025746173.01	79599004	CC - LDN - Currencies	1.00
FX	92304295A	B	025706656.01	79599004	CC - LDN - Currencies	7,635,550.00
FX	92304308A	B	025706656.01	79599004	CC - LDN - Currencies	7,635,550.00
FX	92318108A	S	025660457.01	79599004	CC - LDN - Currencies	7,797,037.21
FX	92318116A	S	025660465.01	79599004	CC - LDN - Currencies	9,847,270.48
FX	92733891A	B	025832106.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	92409677A	S	025747098.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	92408637A	S	025747098.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	92408772A	B	025768581.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	92437022A	B	025694324.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	93087862A	S	025694324.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	92476187A	S	025708322.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	98519630A	B	025745357.01	79599004	CC - LDN - Currencies	0.67
FX	98644742A	B	025745357.01	79599004	CC - LDN - Currencies	0.67
FX	92611964A	B	025733171.01	79599004	CC - LDN - Currencies	1.00
FX	108418209A	B	033153081.01	79599004	CC - LDN - Currencies	1.00
FX	92841450A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	92841437A	S	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	93420275A	S	025703752.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	92969305A	B	025899238.01	79599004	CC - LDN - Currencies	53,676,865.27

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
FX	92971659A	S	025745100.01	79599004	CC - LDN - Currencies	16,961,700.00
FX	92971624A	B	025745100.01	79599004	CC - LDN - Currencies	13,569,360.00
FX	93086175A	S	025747098.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	93105692A	B	025745357.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	93105705A	B	025745357.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	93129666A	S	025745100.01	79599004	CC - LDN - Currencies	55,739.44
FX	93237774A	S	025747098.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	93288353A	S	025747098.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	93312365A	B	025710211.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	93312374A	B	025710211.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	93366531A	B	033625625.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	93366495A	B	033625625.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	93370714A	B	033521717.01	79599004	CC - LDN - Currencies	37,236,363.64
FX	93370726A	S	033521717.01	79599004	CC - LDN - Currencies	30,314,436.15
FX	93477147A	B	025664004.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	93477239A	B	025664004.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	93522471A	S	025882267.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	93522553A	S	025882267.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	93559199A	B	025843640.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	93559211A	B	025843640.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	93653293A	B	033625625.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	93653281A	B	033625625.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	93736309A	S	025745100.01	79599004	CC - LDN - Currencies	1,723,093.87
FX	93734772A	S	025745100.01	79599004	CC - LDN - Currencies	1,723,093.87
FX	93865973A	S	025745100.01	79599004	CC - LDN - Currencies	807,700.00
FX	93811799A	B	025899238.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	93917208A	B	025843640.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	93917693A	B	025920778.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	93922906A	B	025731191.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	93956122A	S	025787524.01	79599004	CC - LDN - Currencies	10.60
FX	93956096A	S	025787524.01	79599004	CC - LDN - Currencies	10.60
FX	93956106A	S	025787524.01	79599004	CC - LDN - Currencies	10.60
FX	93956114A	S	025787524.01	79599004	CC - LDN - Currencies	10.60
FX	109677546A	B	025746173.01	79599004	CC - LDN - Currencies	1.00
FX	93982023A	S	025745100.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	93982031A	B	025745100.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	94015379A	S	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	94015690A	S	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	94060397A	S	025745100.01	79599004	CC - LDN - Currencies	1,292,320.00
FX	94048523A	B	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	94217724A	S	025745100.01	79599004	CC - LDN - Currencies	888,470.00
FX	94254643A	S	025614520.01	79599004	CC - LDN - Currencies	70,136,986.30
FX	94254633A	B	025614520.01	79599004	CC - LDN - Currencies	83,194,057.57
FX	94323700A	S	025707340.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	94323709A	B	025707340.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	94385464A	B	025584608.01	79599004	CC - LDN - Currencies	1,617,000,000.00
FX	94442963A	B	025894213.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	94442981A	B	025894213.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	94445671A	B	025894213.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	94445683A	B	025894213.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	94461645A	S	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	94461618A	S	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	94461889A	S	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	94461872A	S	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	94449311A	B	025706409.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	94455310A	B	025911678.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	94557332A	S	025706409.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	94557324A	S	025706409.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	94572743A	B	025925108.01	79599004	CC - LDN - Currencies	2,500,000.00

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
FX	94572729A	B	025925108.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109759971A	S	025745100.01	79599004	CC - LDN - Currencies	3,230,800.00
FX	109730320A	B	025745100.01	79599004	CC - LDN - Currencies	3,230,800.00
FX	109724071A	B	025879313.01	79599004	CC - LDN - Currencies	0.01
FX	109760366A	B	025777178.01	76160983	FI - LDN - Emerging Debt Market	1.00
FX	100219928A	B	025975152.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	100219951A	B	025975152.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	100219924A	S	025975152.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	100219932A	S	025975152.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	94876164A	B	033056342.01	79599004	CC - LDN - Currencies	996,352.00
FX	94876178A	B	033056342.01	79599004	CC - LDN - Currencies	298,905.60
FX	109701887A	B	025745100.01	79599004	CC - LDN - Currencies	1.00
FX	94951026A	B	025894213.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	94979016A	B	025856675.01	79599004	CC - LDN - Currencies	78,848,000.00
FX	109512852A	B	025745100.01	79599004	CC - LDN - Currencies	1.00
FX	95143254A	B	033056342.01	79599004	CC - LDN - Currencies	1.00
FX	109714789A	B	025746173.01	79599004	CC - LDN - Currencies	1.00
FX	95238635A	B	025848169.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	95244938A	S	025912254.01	79599004	CC - LDN - Currencies	22,937,600.00
FX	95244927A	S	025912254.01	79599004	CC - LDN - Currencies	22,937,600.00
FX	95296337A	B	025759705.01	79599004	CC - LDN - Currencies	19,500,000.00
FX	95296191A	S	025759705.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	95296227A	S	025759705.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	95296327A	B	025759705.01	79599004	CC - LDN - Currencies	19,500,000.00
FX	95307789A	B	025712126.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	95307797A	B	025712126.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	95334524A	S	025912254.01	79599004	CC - LDN - Currencies	20,070,400.00
FX	95334795A	S	025912254.01	79599004	CC - LDN - Currencies	20,070,400.00
FX	95341927A	S	033353368.01	79599004	CC - LDN - Currencies	3,010,560.00
FX	95504431A	S	025759705.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	95383074A	B	025745100.01	79599004	CC - LDN - Currencies	299,800.37
FX	95438780A	B	025706409.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	95438757A	B	025706409.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	95497914A	S	025731191.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	95509358A	B	025759705.01	79599004	CC - LDN - Currencies	8,250,000.00
FX	95509366A	B	025759705.01	79599004	CC - LDN - Currencies	8,250,000.00
FX	95506272A	S	033089897.01	79599004	CC - LDN - Currencies	89,320,872.27
FX	95506356A	B	033089897.01	79599004	CC - LDN - Currencies	85,231,866.83
FX	95506281A	S	033089897.01	79599004	CC - LDN - Currencies	89,824,561.40
FX	95506348A	B	033089897.01	79599004	CC - LDN - Currencies	85,526,786.78
FX	95553351A	S	025847195.01	79599004	CC - LDN - Currencies	511,999.75
FX	95553359A	S	025847187.01	79599004	CC - LDN - Currencies	114,141,124.11
FX	95664773A	B	025731282.01	79599004	CC - LDN - Currencies	250,163,200.00
FX	95664761A	B	025731282.01	79599004	CC - LDN - Currencies	251,596,800.00
FX	95664786A	S	025731282.01	79599004	CC - LDN - Currencies	418,611,200.00
FX	95664748A	S	025731282.01	79599004	CC - LDN - Currencies	334,028,800.00
FX	95738175A	B	025745100.01	79599004	CC - LDN - Currencies	117,035.73
FX	95732808A	B	025734542.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	95907929A	B	025704123.01	79599004	CC - LDN - Currencies	0.57
FX	95907848A	S	025704123.01	79599004	CC - LDN - Currencies	0.57
FX	95973527A	S	025706995.01	79599004	CC - LDN - Currencies	52,326,400.00
FX	95959576A	B	025745100.01	79599004	CC - LDN - Currencies	198,451.89
FX	95966749A	S	033089897.01	79599004	CC - LDN - Currencies	186,351,228.39
FX	95966758A	B	033089897.01	79599004	CC - LDN - Currencies	172,722,891.57
FX	95970264A	B	025673070.01	79599004	CC - LDN - Currencies	40,385,000.00
FX	96006530A	S	025843640.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	96139059A	S	025911678.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	96202751A	S	025745357.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	96204501A	B	025977828.01	79599004	CC - LDN - Currencies	13,253,582.11

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	96204522A	S	025977828.01	79599004	CC - LDN - Currencies	11,964,462.49
FX	96252523A	B	025776444.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	96253330A	S	025886342.01	79599004	CC - LDN - Currencies	8,390,678.00
FX	96253339A	S	025886342.01	79599004	CC - LDN - Currencies	18,214,180.00
FX	96268932A	S	033089897.01	79599004	CC - LDN - Currencies	91,662,404.09
FX	96268940A	B	033089897.01	79599004	CC - LDN - Currencies	86,517,803.26
FX	109212973A	B	025746173.01	79599004	CC - LDN - Currencies	0.35
FX	96308342A	S	033089897.01	79599004	CC - LDN - Currencies	89,824,561.40
FX	96308350A	B	033089897.01	79599004	CC - LDN - Currencies	85,639,187.57
FX	96307888A	B	025843640.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	96307878A	S	025843640.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	96364217A	B	025923244.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	101429372A	B	025584939.01	79599004	CC - LDN - Currencies	28,269,500.00
FX	96430005A	S	025957150.01	79599004	CC - LDN - Currencies	8,795,954.59
FX	96435680A	B	025709163.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	96435672A	B	025709163.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	96438824A	B	025957150.01	79599004	CC - LDN - Currencies	11,534,266.78
FX	109452399A	S	025745100.01	79599004	CC - LDN - Currencies	1,055,816.99
FX	109452403A	S	025745100.01	79599004	CC - LDN - Currencies	1,055,816.99
FX	109452407A	S	025745100.01	79599004	CC - LDN - Currencies	1,055,816.99
FX	109452411A	S	025745100.01	79599004	CC - LDN - Currencies	1,055,816.99
FX	109452415A	S	025745100.01	79599004	CC - LDN - Currencies	1,055,816.99
FX	109452419A	S	025745100.01	79599004	CC - LDN - Currencies	1,055,816.99
FX	109452427A	B	025745100.01	79599004	CC - LDN - Currencies	994,092.31
FX	109452431A	B	025745100.01	79599004	CC - LDN - Currencies	994,092.31
FX	109452435A	B	025745100.01	79599004	CC - LDN - Currencies	994,092.31
FX	109452439A	B	025745100.01	79599004	CC - LDN - Currencies	994,092.31
FX	109452444A	B	025745100.01	79599004	CC - LDN - Currencies	994,092.31
FX	109452448A	B	025745100.01	79599004	CC - LDN - Currencies	994,092.31
FX	96467858A	S	033010893.01	79599004	CC - LDN - Currencies	9,223,906.21
FX	96467849A	B	033010893.01	79599004	CC - LDN - Currencies	9,223,906.21
FX	96488617A	B	025709163.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	96488702A	B	025709163.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	96525107A	B	025745357.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	104128247A	B	033555632.01	79599004	CC - LDN - Currencies	1.00
FX	96571805A	S	025966045.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	96571829A	S	025966045.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	96661324A	B	025848607.01	79599004	CC - LDN - Currencies	1.00
FX	96583714A	S	025745100.01	79599004	CC - LDN - Currencies	111,019.12
FX	96593156A	B	025757758.01	79599004	CC - LDN - Currencies	1.00
FX	96593892A	B	025757758.01	79599004	CC - LDN - Currencies	1.00
FX	96630463A	S	033056342.01	79599004	CC - LDN - Currencies	27,000,000.00
FX	96763576A	B	025710146.01	79599004	CC - LDN - Currencies	101,785,600.00
FX	96763580A	B	025710146.01	79599004	CC - LDN - Currencies	101,785,600.00
FX	108821580A	B	025684093.01	79599004	CC - LDN - Currencies	1.00
FX	100370100A	B	025762501.01	79599004	CC - LDN - Currencies	1.00
FX	100370074A	B	025762501.01	79599004	CC - LDN - Currencies	1.00
FX	96970197A	S	025971458.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	100370029A	B	025764937.01	79599004	CC - LDN - Currencies	1.00
FX	100370038A	B	025764937.01	79599004	CC - LDN - Currencies	1.00
FX	98522977A	B	025703729.01	79599004	CC - LDN - Currencies	8,400,896.00
FX	98522917A	B	025703729.01	79599004	CC - LDN - Currencies	8,400,896.00
FX	97171344A	S	025706284.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	98352379A	B	025708819.01	79599004	CC - LDN - Currencies	10,501,120.00
FX	98352392A	B	025708819.01	79599004	CC - LDN - Currencies	10,501,120.00
FX	98352413A	B	025708819.01	79599004	CC - LDN - Currencies	7,350,784.00
FX	98352409A	B	025708819.01	79599004	CC - LDN - Currencies	42,825,216.00
FX	109690179A	B	025745100.01	79599004	CC - LDN - Currencies	1.00
FX	97074633A	S	025709163.01	79599004	CC - LDN - Currencies	24,000,000.00

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
FX	97074622A	S	025709163.01	79599004	CC - LDN - Currencies	16,000,000.00
FX	97032280A	S	025971458.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	97041626A	B	025923244.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	99288233A	B	025762501.01	79599004	CC - LDN - Currencies	1.00
FX	99288225A	B	025762501.01	79599004	CC - LDN - Currencies	1.00
FX	99288215A	B	025762501.01	79599004	CC - LDN - Currencies	1.00
FX	97043416A	S	033056342.01	79599004	CC - LDN - Currencies	17,000,000.00
FX	98352388A	B	025708819.01	79599004	CC - LDN - Currencies	61,178,880.00
FX	98352375A	B	025708819.01	79599004	CC - LDN - Currencies	61,178,880.00
FX	98352396A	B	025708819.01	79599004	CC - LDN - Currencies	42,825,216.00
FX	97112724A	B	025733171.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	97114079A	B	025733171.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	97116011A	S	025729104.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	97116003A	B	025729104.01	79599004	CC - LDN - Currencies	430,080,000.00
FX	97127867A	S	025560061.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	97127876A	S	025682477.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	97131999A	S	025766130.01	79599004	CC - LDN - Currencies	1,142,310.76
FX	97132381A	S	025766130.01	79599004	CC - LDN - Currencies	1,142,310.76
FX	97132007A	B	025766130.01	79599004	CC - LDN - Currencies	1,274,311.11
FX	97132342A	B	025766130.01	79599004	CC - LDN - Currencies	1,274,311.11
FX	98352400A	B	025708819.01	79599004	CC - LDN - Currencies	7,350,784.00
FX	97152119A	S	025766130.01	79599004	CC - LDN - Currencies	1,156,129.03
FX	97152114A	B	025766130.01	79599004	CC - LDN - Currencies	1,156,129.03
FX	97171366A	S	025706284.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	97158551A	S	025671488.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	97158559A	B	025671488.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	97164880A	S	025745100.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	97164828A	B	025745100.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	97218074A	S	025971458.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	97218082A	S	025971458.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	97224483A	B	025745100.01	79599004	CC - LDN - Currencies	34,069.08
FX	97255194A	S	025660705.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	98522893A	B	025703729.01	79599004	CC - LDN - Currencies	27,439,104.00
FX	98522906A	B	025703729.01	79599004	CC - LDN - Currencies	27,439,104.00
FX	97298082A	B	033010893.01	79599004	CC - LDN - Currencies	17,203,200.00
FX	97298073A	S	033010893.01	79599004	CC - LDN - Currencies	17,203,200.00
FX	97298019A	B	033010893.01	79599004	CC - LDN - Currencies	11,468,800.00
FX	97298011A	S	033010893.01	79599004	CC - LDN - Currencies	11,468,800.00
FX	101463936A	S	025584194.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101466331A	B	025584194.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	97357026A	S	025971458.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97346405A	S	025742479.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	97346397A	S	025742479.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	97399208A	S	025850868.01	79599004	CC - LDN - Currencies	114,688,000.00
FX	97399216A	S	025849480.01	79599004	CC - LDN - Currencies	243,712,000.00
FX	97443861A	S	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	97443833A	S	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	103360227A	S	025706235.01	79599004	CC - LDN - Currencies	21,750,000.00
FX	103360397A	B	025706235.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103360348A	B	025706235.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103360451A	S	025706235.01	79599004	CC - LDN - Currencies	21,750,000.00
FX	97452298A	B	025905795.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	97455177A	S	025966045.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	97455106A	S	025966045.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97459295A	S	033625625.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	97459285A	S	033625625.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	98470173A	S	025706359.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	97616682A	S	025709783.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	97616705A	S	025709783.01	79599004	CC - LDN - Currencies	21,504,000.00

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
FX	97517376A	S	025766130.01	79599004	CC - LDN - Currencies	5,513,846.15
FX	97517371A	B	025766130.01	79599004	CC - LDN - Currencies	5,693,407.47
FX	97570472A	B	025717760.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	97570484A	S	025717760.01	79599004	CC - LDN - Currencies	85,000,000.00
FX	97549756A	B	025892530.01	79599004	CC - LDN - Currencies	108,953,600.00
FX	97553137A	S	025684143.01	79599004	CC - LDN - Currencies	613,173.65
FX	97553142A	B	025684143.01	79599004	CC - LDN - Currencies	634,898.14
FX	97567849A	B	025970310.01	79599004	CC - LDN - Currencies	30,218,030.38
FX	97567807A	S	025970310.01	79599004	CC - LDN - Currencies	27,859,966.12
FX	97660443A	S	025976838.01	79599004	CC - LDN - Currencies	1,188,430.97
FX	97660451A	S	025976820.01	79599004	CC - LDN - Currencies	5,115,550.28
FX	97660459A	S	025976812.01	79599004	CC - LDN - Currencies	44,297,831.90
FX	97660467A	S	025678368.01	79599004	CC - LDN - Currencies	14,264,851.89
FX	97660476A	S	025678350.01	79599004	CC - LDN - Currencies	755,001.64
FX	97660487A	S	025678343.01	79599004	CC - LDN - Currencies	474,381.52
FX	97660497A	S	025678335.01	79599004	CC - LDN - Currencies	5,331,780.55
FX	97660506A	S	025678327.01	79599004	CC - LDN - Currencies	3,357,418.27
FX	97660516A	S	025676248.01	79599004	CC - LDN - Currencies	9,223,712.97
FX	97654295A	S	025966045.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	97654287A	S	025966045.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109671034A	S	025746173.01	79599004	CC - LDN - Currencies	174,573.79
FX	97700150A	B	025745100.01	79599004	CC - LDN - Currencies	17,038.96
FX	97702480A	S	025864729.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	97747183A	S	025676057.01	79599004	CC - LDN - Currencies	275,000,000.00
FX	97739604A	S	025850868.01	79599004	CC - LDN - Currencies	34,406,400.00
FX	97739612A	S	025849480.01	79599004	CC - LDN - Currencies	73,113,600.00
FX	97746998A	B	025759705.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	97746956A	B	025759705.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	97745428A	S	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	97745436A	S	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	97745444A	B	025894213.01	79599004	CC - LDN - Currencies	61,000,000.00
FX	97749156A	S	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	97753615A	S	025886342.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	97753635A	S	025886342.01	79599004	CC - LDN - Currencies	1,414,587.00
FX	97753624A	S	025886342.01	79599004	CC - LDN - Currencies	1,207,842.00
FX	97790426A	S	025706995.01	79599004	CC - LDN - Currencies	18,636,800.00
FX	97790434A	S	025706995.01	79599004	CC - LDN - Currencies	18,636,800.00
FX	97790502A	B	025709163.01	79599004	CC - LDN - Currencies	17,000,000.00
FX	97790494A	B	025709163.01	79599004	CC - LDN - Currencies	13,000,000.00
FX	97801953A	S	025681479.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	97801975A	S	025681479.01	79599004	CC - LDN - Currencies	38,707,200.00
FX	97816373A	B	025742057.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	108174102A	B	025703356.01	79599004	CC - LDN - Currencies	1.00
FX	97809602A	B	025759705.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	97809592A	B	025759705.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	97809552A	S	025759705.01	79599004	CC - LDN - Currencies	7,884,800.00
FX	97809544A	S	025759705.01	79599004	CC - LDN - Currencies	7,884,800.00
FX	97814563A	B	025971458.01	79599004	CC - LDN - Currencies	64,000,000.00
FX	97814557A	B	025971458.01	79599004	CC - LDN - Currencies	110,387,200.00
FX	97816926A	B	025745100.01	79599004	CC - LDN - Currencies	67,961.57
FX	97852983A	S	025745100.01	79599004	CC - LDN - Currencies	61,966.74
FX	97935610A	S	025966045.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	97935618A	S	025966045.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	98470121A	S	025706359.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98037901A	S	025731282.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	103068649A	B	025703356.01	79599004	CC - LDN - Currencies	1.00
FX	98082378A	B	025911678.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98126055A	S	025745100.01	79599004	CC - LDN - Currencies	76,101.49
FX	98108939A	B	025911678.01	79599004	CC - LDN - Currencies	100,000,000.00

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
FX	98132614A	S	025956905.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	98150568A	S	025671488.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	98159158A	B	025911678.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98206586A	S	025752411.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98197053A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98206791A	S	025971458.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	98206782A	B	025971458.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	101429320A	B	025584939.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	101429311A	B	025584939.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	98433012A	S	025703703.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	98579491A	S	025920323.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98579500A	B	025920323.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	98585423A	B	025686874.01	79599004	CC - LDN - Currencies	9,494,876.16
FX	98585431A	B	025686866.01	79599004	CC - LDN - Currencies	10,258,984.96
FX	98585439A	B	025687153.01	79599004	CC - LDN - Currencies	6,304,112.64
FX	98585448A	B	025686841.01	79599004	CC - LDN - Currencies	12,943,831.04
FX	98585456A	B	025686858.01	79599004	CC - LDN - Currencies	22,824,919.04
FX	98682650A	B	025565987.01	79599004	CC - LDN - Currencies	2,685,276.16
FX	98576241A	S	025858358.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	98576232A	S	025858358.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	98734624A	B	025686874.01	79599004	CC - LDN - Currencies	3,164,958.72
FX	98734632A	B	025686866.01	79599004	CC - LDN - Currencies	3,419,709.44
FX	98734640A	B	025687153.01	79599004	CC - LDN - Currencies	2,101,370.88
FX	98734648A	B	025686841.01	79599004	CC - LDN - Currencies	4,314,562.56
FX	98734656A	B	025686858.01	79599004	CC - LDN - Currencies	7,608,258.56
FX	98784789A	B	025565987.01	79599004	CC - LDN - Currencies	895,139.84
FX	98786827A	S	025697137.01	79599004	CC - LDN - Currencies	300,000.00
FX	98786839A	S	025693417.01	79599004	CC - LDN - Currencies	700,000.00
FX	98892834A	S	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98892847A	S	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98893504A	S	025694274.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	98893495A	S	025694274.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	99042551A	S	025975509.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	99042560A	S	025974098.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	99042569A	S	025974080.01	79599004	CC - LDN - Currencies	7,800,000.00
FX	99042578A	S	025894700.01	79599004	CC - LDN - Currencies	1,800,000.00
FX	99042587A	S	025889932.01	79599004	CC - LDN - Currencies	6,300,000.00
FX	99042595A	S	025889940.01	79599004	CC - LDN - Currencies	3,100,000.00
FX	99042604A	S	025975905.01	79599004	CC - LDN - Currencies	9,900,000.00
FX	99042613A	S	025974072.01	79599004	CC - LDN - Currencies	800,000.00
FX	99042623A	S	025974163.01	79599004	CC - LDN - Currencies	200,000.00
FX	99042631A	S	025974056.01	79599004	CC - LDN - Currencies	7,900,000.00
FX	99042641A	S	025975947.01	79599004	CC - LDN - Currencies	11,700,000.00
FX	99042650A	S	025974130.01	79599004	CC - LDN - Currencies	9,900,000.00
FX	99042660A	S	025974114.01	79599004	CC - LDN - Currencies	100,000.00
FX	99042668A	S	025974189.01	79599004	CC - LDN - Currencies	9,200,000.00
FX	99042678A	S	025673997.01	79599004	CC - LDN - Currencies	200,000.00
FX	99042690A	S	025975897.01	79599004	CC - LDN - Currencies	6,200,000.00
FX	99042699A	S	025975871.01	79599004	CC - LDN - Currencies	9,900,000.00
FX	99042707A	S	025975863.01	79599004	CC - LDN - Currencies	3,100,000.00
FX	99049456A	S	025660952.01	79599004	CC - LDN - Currencies	100,000.00
FX	99117444A	S	025561077.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	99117451A	S	025692344.01	79599004	CC - LDN - Currencies	300,000.00
FX	99117460A	S	025561382.01	79599004	CC - LDN - Currencies	100,000.00
FX	99117468A	S	025682360.01	79599004	CC - LDN - Currencies	4,700,000.00
FX	99117478A	S	025692351.01	79599004	CC - LDN - Currencies	500,000.00
FX	99042156A	B	025975509.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	99042166A	B	025974098.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	99042174A	B	025974080.01	79599004	CC - LDN - Currencies	4,000,000.00

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
FX	99042182A	B	025894700.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	99042191A	B	025889932.01	79599004	CC - LDN - Currencies	15,500,000.00
FX	99042201A	B	025889940.01	79599004	CC - LDN - Currencies	5,600,000.00
FX	99042212A	B	025975905.01	79599004	CC - LDN - Currencies	5,500,000.00
FX	99042222A	B	025974072.01	79599004	CC - LDN - Currencies	300,000.00
FX	99042235A	B	025974163.01	79599004	CC - LDN - Currencies	200,000.00
FX	99042244A	B	025974056.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	99042253A	B	025975947.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	99042261A	B	025974130.01	79599004	CC - LDN - Currencies	45,400,000.00
FX	99042269A	B	025673997.01	79599004	CC - LDN - Currencies	200,000.00
FX	99042277A	B	025974197.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	99042286A	B	025975897.01	79599004	CC - LDN - Currencies	1,700,000.00
FX	99042294A	B	025975871.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	99042302A	B	025975863.01	79599004	CC - LDN - Currencies	300,000.00
FX	99051839A	B	025889924.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	99117400A	B	025561077.01	79599004	CC - LDN - Currencies	1,100,000.00
FX	99117407A	B	025561382.01	79599004	CC - LDN - Currencies	100,000.00
FX	99117414A	B	025682360.01	79599004	CC - LDN - Currencies	2,700,000.00
FX	99117421A	B	025692351.01	79599004	CC - LDN - Currencies	200,000.00
FX	99151371A	S	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	99153957A	B	025696592.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	99279811A	S	025567660.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	99273779A	B	025567454.01	79599004	CC - LDN - Currencies	1,019,000.00
FX	99273787A	B	025567439.01	79599004	CC - LDN - Currencies	1,334,000.00
FX	99273795A	B	025567447.01	79599004	CC - LDN - Currencies	1,483,000.00
FX	99273732A	S	025567454.01	79599004	CC - LDN - Currencies	1,019,000.00
FX	99273741A	S	025567439.01	79599004	CC - LDN - Currencies	1,334,000.00
FX	99273750A	S	025567447.01	79599004	CC - LDN - Currencies	1,483,000.00
FX	99227646A	S	025873639.01	79599004	CC - LDN - Currencies	49,000,000.00
FX	99227654A	S	025873639.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	99227662A	S	025873639.01	79599004	CC - LDN - Currencies	49,000,000.00
FX	99227670A	S	025873639.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	99311649A	S	025975905.01	79599004	CC - LDN - Currencies	5,800,000.00
FX	99311657A	S	025889924.01	79599004	CC - LDN - Currencies	78,100,000.00
FX	99311665A	S	025974163.01	79599004	CC - LDN - Currencies	100,000.00
FX	99311673A	S	025974197.01	79599004	CC - LDN - Currencies	400,000.00
FX	99311681A	S	025975897.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	99311689A	S	025975871.01	79599004	CC - LDN - Currencies	3,800,000.00
FX	99311698A	S	025975863.01	79599004	CC - LDN - Currencies	400,000.00
FX	99311706A	B	025889924.01	79599004	CC - LDN - Currencies	91,200,000.00
FX	99299780A	S	025858358.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	99468248A	B	025660952.01	79599004	CC - LDN - Currencies	100,000.00
FX	99443797A	S	025568486.01	79599004	CC - LDN - Currencies	45,000,000.00
FX	99459273A	S	025927930.01	79599004	CC - LDN - Currencies	300,000,000.00
FX	99459301A	B	025927930.01	79599004	CC - LDN - Currencies	300,000,000.00
FX	99871130A	S	025567660.01	79599004	CC - LDN - Currencies	7,000,000.00
FX	99970433A	S	025987207.01	79599004	CC - LDN - Currencies	200,000.00
FX	99970465A	B	025987207.01	79599004	CC - LDN - Currencies	200,000.00
FX	100078757A	S	025834359.01	79599004	CC - LDN - Currencies	170,000,000.00
FX	100078770A	S	025834367.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	100293183A	S	025683426.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	100387872A	S	025925454.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	100475227A	B	025974106.01	79599004	CC - LDN - Currencies	700,000.00
FX	100475231A	B	025974023.01	79599004	CC - LDN - Currencies	400,000.00
FX	100475235A	B	025974080.01	79599004	CC - LDN - Currencies	23,200,000.00
FX	100475239A	B	025894700.01	79599004	CC - LDN - Currencies	14,600,000.00
FX	100475243A	B	025889932.01	79599004	CC - LDN - Currencies	19,400,000.00
FX	100475247A	B	025889940.01	79599004	CC - LDN - Currencies	3,400,000.00
FX	100475251A	B	025975905.01	79599004	CC - LDN - Currencies	21,200,000.00

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
FX	100475255A	B	025974072.01	79599004	CC - LDN - Currencies	5,800,000.00
FX	100475259A	B	025974064.01	79599004	CC - LDN - Currencies	3,400,000.00
FX	100475263A	B	025889924.01	79599004	CC - LDN - Currencies	30,100,000.00
FX	100475267A	B	025974163.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	100475271A	B	025975947.01	79599004	CC - LDN - Currencies	2,400,000.00
FX	100475276A	B	025974130.01	79599004	CC - LDN - Currencies	22,600,000.00
FX	100475280A	B	025974049.01	79599004	CC - LDN - Currencies	700,000.00
FX	100475284A	B	025889379.01	79599004	CC - LDN - Currencies	500,000.00
FX	100475288A	B	025974114.01	79599004	CC - LDN - Currencies	900,000.00
FX	100475292A	B	025976523.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	100475296A	B	025974197.01	79599004	CC - LDN - Currencies	5,400,000.00
FX	100475300A	B	025975897.01	79599004	CC - LDN - Currencies	4,200,000.00
FX	100475304A	B	025974171.01	79599004	CC - LDN - Currencies	900,000.00
FX	100475308A	B	025889346.01	79599004	CC - LDN - Currencies	2,900,000.00
FX	100475312A	B	025975871.01	79599004	CC - LDN - Currencies	18,200,000.00
FX	100475317A	B	025976531.01	79599004	CC - LDN - Currencies	700,000.00
FX	100475321A	B	025976549.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	100475325A	B	025889338.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	100475329A	B	025975863.01	79599004	CC - LDN - Currencies	6,600,000.00
FX	100475333A	B	025976556.01	79599004	CC - LDN - Currencies	400,000.00
FX	100475418A	B	025974106.01	79599004	CC - LDN - Currencies	700,000.00
FX	100475422A	B	025974023.01	79599004	CC - LDN - Currencies	400,000.00
FX	100475426A	B	025974080.01	79599004	CC - LDN - Currencies	23,200,000.00
FX	100475430A	B	025894700.01	79599004	CC - LDN - Currencies	14,600,000.00
FX	100475434A	B	025889932.01	79599004	CC - LDN - Currencies	19,400,000.00
FX	100475438A	B	025889940.01	79599004	CC - LDN - Currencies	3,400,000.00
FX	100475442A	B	025975905.01	79599004	CC - LDN - Currencies	21,200,000.00
FX	100475446A	B	025974072.01	79599004	CC - LDN - Currencies	5,800,000.00
FX	100475450A	B	025974064.01	79599004	CC - LDN - Currencies	3,400,000.00
FX	100475454A	B	025889924.01	79599004	CC - LDN - Currencies	30,100,000.00
FX	100475458A	B	025974163.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	100475462A	B	025975947.01	79599004	CC - LDN - Currencies	2,400,000.00
FX	100475466A	B	025974130.01	79599004	CC - LDN - Currencies	22,600,000.00
FX	100475470A	B	025974049.01	79599004	CC - LDN - Currencies	700,000.00
FX	100475474A	B	025889379.01	79599004	CC - LDN - Currencies	500,000.00
FX	100475478A	B	025974114.01	79599004	CC - LDN - Currencies	900,000.00
FX	100475482A	B	025976523.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	100475487A	B	025974197.01	79599004	CC - LDN - Currencies	5,400,000.00
FX	100475493A	B	025975897.01	79599004	CC - LDN - Currencies	4,200,000.00
FX	100475497A	B	025974171.01	79599004	CC - LDN - Currencies	900,000.00
FX	100475501A	B	025889346.01	79599004	CC - LDN - Currencies	2,900,000.00
FX	100475506A	B	025975871.01	79599004	CC - LDN - Currencies	18,200,000.00
FX	100475510A	B	025976531.01	79599004	CC - LDN - Currencies	700,000.00
FX	100475514A	B	025976549.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	100475518A	B	025889338.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	100475522A	B	025975863.01	79599004	CC - LDN - Currencies	6,600,000.00
FX	100475526A	B	025976556.01	79599004	CC - LDN - Currencies	400,000.00
FX	100474075A	S	025831124.01	79599004	CC - LDN - Currencies	3,300,000.00
FX	100478348A	S	025579210.01	79599004	CC - LDN - Currencies	106,680,000.00
FX	100478356A	S	025579202.01	79599004	CC - LDN - Currencies	43,320,000.00
FX	100601861A	S	025856675.01	79599004	CC - LDN - Currencies	107,520,000.00
FX	100643287A	S	025858358.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	100643277A	S	025858358.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	100687962A	S	025982513.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	100687970A	S	025982398.01	79599004	CC - LDN - Currencies	9,713,419.00
FX	100687978A	S	025982380.01	79599004	CC - LDN - Currencies	25,111,040.00
FX	100687986A	S	025982406.01	79599004	CC - LDN - Currencies	69,183,119.00
FX	100687994A	S	025982372.01	79599004	CC - LDN - Currencies	55,992,422.00
FX	100798094A	S	025581042.01	79599004	CC - LDN - Currencies	757,083.47

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.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	100725982A	S	025982398.01	79599004	CC - LDN - Currencies	13,483,240.26
FX	100725991A	S	025982380.01	79599004	CC - LDN - Currencies	34,856,746.00
FX	100725999A	S	025982406.01	79599004	CC - LDN - Currencies	96,033,395.00
FX	100726007A	S	025982372.01	79599004	CC - LDN - Currencies	77,723,329.00
FX	100726015A	S	025982513.01	79599004	CC - LDN - Currencies	55,524,177.00
FX	100749541A	S	025873639.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	100749549A	S	025873639.01	79599004	CC - LDN - Currencies	63,700,000.00
FX	100749508A	S	025873639.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	100749516A	S	025873639.01	79599004	CC - LDN - Currencies	63,700,000.00
FX	100807782A	S	025580218.01	79599004	CC - LDN - Currencies	22,500,000.00
FX	100807790A	S	025679531.01	79599004	CC - LDN - Currencies	52,500,000.00
FX	101015024A	S	025820622.01	79599004	CC - LDN - Currencies	69,208,275.86
FX	101015051A	B	025820622.01	79599004	CC - LDN - Currencies	66,901,333.33
FX	101016675A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101040582A	S	025706995.01	79599004	CC - LDN - Currencies	5,100,000.00
FX	101040592A	S	025706995.01	79599004	CC - LDN - Currencies	5,100,000.00
FX	101101317A	S	025757683.01	79599004	CC - LDN - Currencies	0.57
FX	101094376A	S	025820622.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	101094409A	B	025820622.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	101063289A	S	025968728.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	101071618A	S	025686841.01	79599004	CC - LDN - Currencies	1,876,856.22
FX	101211077A	B	025873639.01	79599004	CC - LDN - Currencies	898,300.00
FX	101211085A	B	025873639.01	79599004	CC - LDN - Currencies	44,016,700.00
FX	101211061A	B	025873639.01	79599004	CC - LDN - Currencies	898,300.00
FX	101211069A	B	025873639.01	79599004	CC - LDN - Currencies	44,016,700.00
FX	108495941A	B	025703703.01	79599004	CC - LDN - Currencies	1.00
FX	101207615A	S	025856675.01	79599004	CC - LDN - Currencies	12,216,880.00
FX	101210627A	S	025971060.01	79599004	CC - LDN - Currencies	43,654,551.68
FX	101210635A	S	025971078.01	79599004	CC - LDN - Currencies	17,830,732.38
FX	101264432A	S	025694274.01	79599004	CC - LDN - Currencies	14,372,800.00
FX	101264423A	S	025694274.01	79599004	CC - LDN - Currencies	14,372,800.00
FX	101351512A	S	025968348.01	79599004	CC - LDN - Currencies	7,751,882.00
FX	101351520A	S	025968306.01	79599004	CC - LDN - Currencies	52,248,118.00
FX	101351106A	S	025821208.01	79599004	CC - LDN - Currencies	0.57
FX	101351114A	B	025821208.01	79599004	CC - LDN - Currencies	0.57
FX	101509102A	B	025710146.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101509098A	B	025710146.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101509080A	S	025710146.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	101509072A	S	025710146.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	101425826A	S	025968728.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	101572253A	S	025585753.01	79599004	CC - LDN - Currencies	86,016,000.00
FX	101581822A	S	025585936.01	79599004	CC - LDN - Currencies	3,448,275.00
FX	101581810A	S	025585936.01	79599004	CC - LDN - Currencies	3,571,430.00
FX	101613149A	B	025776444.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	101700769A	B	025971078.01	79599004	CC - LDN - Currencies	8,915,366.19
FX	101700777A	B	025971060.01	79599004	CC - LDN - Currencies	21,827,275.84
FX	101739960A	S	025858358.01	79599004	CC - LDN - Currencies	334,001.34
FX	101739991A	S	025858358.01	79599004	CC - LDN - Currencies	334,001.34
FX	101747031A	B	025567454.01	79599004	CC - LDN - Currencies	1,019,000.00
FX	101747039A	B	025567439.01	79599004	CC - LDN - Currencies	1,334,000.00
FX	101747047A	B	025567447.01	79599004	CC - LDN - Currencies	1,483,000.00
FX	101747066A	S	025567454.01	79599004	CC - LDN - Currencies	1,019,000.00
FX	101747074A	S	025567439.01	79599004	CC - LDN - Currencies	1,334,000.00
FX	101747082A	S	025567447.01	79599004	CC - LDN - Currencies	1,483,000.00
FX	101744619A	S	025693417.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	101744676A	S	025697137.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	101833988A	B	025820622.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	101789973A	S	025893330.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	101789137A	B	025856675.01	79599004	CC - LDN - Currencies	100,000,000.00

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
FX	101789127A	S	025856675.01	79599004	CC - LDN - Currencies	85,000,000.00
FX	101789145A	B	025856675.01	79599004	CC - LDN - Currencies	85,000,000.00
FX	101813108A	S	025560608.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	101813116A	S	025560608.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	103947728A	S	025595372.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	103947755A	B	025595372.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	101915596A	B	025856675.01	79599004	CC - LDN - Currencies	300,000,000.00
FX	101915629A	S	025856675.01	79599004	CC - LDN - Currencies	270,000,000.00
FX	101915604A	B	025856675.01	79599004	CC - LDN - Currencies	270,000,000.00
FX	101956212A	S	025858358.01	79599004	CC - LDN - Currencies	807,700.00
FX	101956220A	S	025858358.01	79599004	CC - LDN - Currencies	807,700.00
FX	101966810A	S	025560608.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	101966849A	S	025560608.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	102068875A	S	025703752.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	102068917A	B	025703752.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	102011739A	S	025856675.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	102011747A	B	025856675.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	102159049A	S	025587981.01	79599004	CC - LDN - Currencies	155,810,135.00
FX	102161564A	S	025772245.01	79599004	CC - LDN - Currencies	28,997,124.00
FX	102161571A	S	025772229.01	79599004	CC - LDN - Currencies	14,206,614.50
FX	102161578A	S	025772237.01	79599004	CC - LDN - Currencies	33,205,659.50
FX	102161585A	S	025772252.01	79599004	CC - LDN - Currencies	17,701,001.50
FX	102161592A	S	025772260.01	79599004	CC - LDN - Currencies	16,411,941.00
FX	102161600A	S	025772278.01	79599004	CC - LDN - Currencies	44,281,698.50
FX	102161608A	S	025772294.01	79599004	CC - LDN - Currencies	88,064,840.50
FX	102161616A	S	025772302.01	79599004	CC - LDN - Currencies	14,857,882.00
FX	102161623A	S	025772310.01	79599004	CC - LDN - Currencies	35,613,103.50
FX	102077708A	S	025966474.01	79599004	CC - LDN - Currencies	7,553,500.00
FX	102077716A	S	025966482.01	79599004	CC - LDN - Currencies	5,876,100.00
FX	102077724A	S	025966441.01	79599004	CC - LDN - Currencies	14,066,500.00
FX	102077732A	S	025966490.01	79599004	CC - LDN - Currencies	13,853,800.00
FX	102077740A	S	025966458.01	79599004	CC - LDN - Currencies	8,650,100.00
FX	102077811A	S	025966474.01	79599004	CC - LDN - Currencies	3,776,700.00
FX	102077819A	S	025966482.01	79599004	CC - LDN - Currencies	2,938,000.00
FX	102077827A	S	025966441.01	79599004	CC - LDN - Currencies	7,033,300.00
FX	102077835A	S	025966490.01	79599004	CC - LDN - Currencies	6,926,900.00
FX	102077843A	S	025966458.01	79599004	CC - LDN - Currencies	4,325,100.00
FX	102077769A	S	025966474.01	79599004	CC - LDN - Currencies	3,776,700.00
FX	102077777A	S	025966482.01	79599004	CC - LDN - Currencies	2,938,000.00
FX	102077785A	S	025966441.01	79599004	CC - LDN - Currencies	7,033,300.00
FX	102077793A	S	025966490.01	79599004	CC - LDN - Currencies	6,926,900.00
FX	102077801A	S	025966458.01	79599004	CC - LDN - Currencies	4,325,100.00
FX	102079246A	S	025671041.01	79599004	CC - LDN - Currencies	67,000,000.00
FX	102079229A	S	025671041.01	79599004	CC - LDN - Currencies	67,000,000.00
FX	102407736A	S	025709163.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102177107A	B	025927930.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	102428252A	B	025706359.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102428269A	S	025706359.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102407531A	S	025706821.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	102260714A	S	025671041.01	79599004	CC - LDN - Currencies	15,769,600.00
FX	102374505A	S	025589029.01	79599004	CC - LDN - Currencies	60,211,200.00
FX	102371558A	S	025858358.01	79599004	CC - LDN - Currencies	500,000.00
FX	102371542A	S	025858358.01	79599004	CC - LDN - Currencies	500,000.00
FX	102437348A	S	025589169.01	79599004	CC - LDN - Currencies	6,422,845.00
FX	102437356A	S	025585142.01	79599004	CC - LDN - Currencies	9,527,083.98
FX	102467968A	S	025915851.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	102468010A	S	025915851.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	102467717A	S	025915851.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	102467699A	S	025915851.01	79599004	CC - LDN - Currencies	5,000,000.00

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
FX	102521744A	B	025673195.01	79599004	CC - LDN - Currencies	11,900,000.00
FX	102521752A	B	025829029.01	79599004	CC - LDN - Currencies	9,600,000.00
FX	102521791A	S	025829029.01	79599004	CC - LDN - Currencies	9,600,000.00
FX	102547315A	S	025673195.01	79599004	CC - LDN - Currencies	11,900,000.00
FX	102597492A	S	025858358.01	79599004	CC - LDN - Currencies	807,700.00
FX	102597476A	S	025858358.01	79599004	CC - LDN - Currencies	807,700.00
FX	102659672A	S	025831124.01	79599004	CC - LDN - Currencies	4,875.87
FX	102714026A	S	025588443.01	79599004	CC - LDN - Currencies	9,747,584.00
FX	102720479A	S	025589441.01	79599004	CC - LDN - Currencies	6,076,416.00
FX	102714081A	B	025588443.01	79599004	CC - LDN - Currencies	9,747,584.00
FX	102720487A	B	025589441.01	79599004	CC - LDN - Currencies	6,076,416.00
FX	102720879A	S	025710146.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	102720883A	S	025710146.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	108766735A	B	025607367.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	102830327A	B	025831124.01	79599004	CC - LDN - Currencies	4,875.87
FX	102906907A	B	025831124.01	79599004	CC - LDN - Currencies	27,764,887.58
FX	103004432A	S	025581042.01	79599004	CC - LDN - Currencies	1,019,322.99
FX	103041575A	S	025686841.01	79599004	CC - LDN - Currencies	3,514,871.81
FX	103041583A	S	025686841.01	79599004	CC - LDN - Currencies	1,370,305.13
FX	103174315A	B	025759705.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	103174326A	B	025759705.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	103208288A	B	025585753.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	103227207A	B	025686858.01	79599004	CC - LDN - Currencies	1,620,568.68
FX	103227199A	B	025686858.01	79599004	CC - LDN - Currencies	540,186.21
FX	103378476A	S	025581042.01	79599004	CC - LDN - Currencies	942,032.13
FX	103379245A	S	025893330.01	79599004	CC - LDN - Currencies	1,433,600,000.00
FX	103421258A	B	025584194.01	79599004	CC - LDN - Currencies	1,932,927.42
FX	103463278A	S	025864877.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	103510423A	S	025587981.01	79599004	CC - LDN - Currencies	158,684,695.00
FX	103510434A	S	025772229.01	79599004	CC - LDN - Currencies	14,327,885.00
FX	103510443A	S	025772237.01	79599004	CC - LDN - Currencies	33,326,930.00
FX	103510452A	S	025772245.01	79599004	CC - LDN - Currencies	29,194,750.00
FX	103510462A	S	025772252.01	79599004	CC - LDN - Currencies	15,899,910.00
FX	103510471A	S	025772260.01	79599004	CC - LDN - Currencies	16,124,485.00
FX	103510479A	S	025772278.01	79599004	CC - LDN - Currencies	44,241,275.00
FX	103510487A	S	025772294.01	79599004	CC - LDN - Currencies	86,955,440.00
FX	103510495A	S	025772302.01	79599004	CC - LDN - Currencies	14,866,865.00
FX	103510503A	S	025772310.01	79599004	CC - LDN - Currencies	35,527,765.00
FX	103630888A	B	025584194.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	103671013A	S	025956764.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103671022A	S	025956780.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	103671043A	S	025956764.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	103671051A	S	025956780.01	79599004	CC - LDN - Currencies	170,000,000.00
FX	103708543A	S	025560608.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	103708553A	S	025560608.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	103713036A	B	025584194.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	103784695A	S	025596099.01	79599004	CC - LDN - Currencies	4,500,000.00
FX	103785631A	B	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103785590A	S	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103792400A	S	025682667.01	79599004	CC - LDN - Currencies	500,000.00
FX	103792408A	S	025878364.01	79599004	CC - LDN - Currencies	24,500,000.00
FX	103812871A	S	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103814774A	B	025984899.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	103879429A	S	025694274.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	103879411A	S	025694274.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	103956402A	S	025856675.01	79599004	CC - LDN - Currencies	0.57
FX	104020740A	S	025694274.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	104020753A	S	025694274.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	104062714A	S	025834359.01	79599004	CC - LDN - Currencies	136,000,000.00

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
FX	104062722A	S	025834367.01	79599004	CC - LDN - Currencies	64,000,000.00
FX	104060396A	S	025584194.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	104265227A	S	025567660.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	104152329A	B	025986027.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	104152296A	S	025986027.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	104480697A	B	025603267.01	79599004	CC - LDN - Currencies	18,900,000.00
FX	108183941A	B	025621343.01	79599004	CC - LDN - Currencies	1,100,000.00
FX	104261788A	S	025560608.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	104261780A	S	025560608.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	104267861A	S	025858358.01	79599004	CC - LDN - Currencies	1,024,451.53
FX	104317037A	S	025602160.01	79599004	CC - LDN - Currencies	20,860,030.00
FX	104317045A	S	025602178.01	79599004	CC - LDN - Currencies	4,078,850.00
FX	104317053A	S	025602186.01	79599004	CC - LDN - Currencies	3,095,240.00
FX	104317061A	S	025602145.01	79599004	CC - LDN - Currencies	1,625,990.00
FX	104317070A	S	025602152.01	79599004	CC - LDN - Currencies	339,890.00
FX	104312690A	S	025581182.01	79599004	CC - LDN - Currencies	175,000,000.00
FX	104312698A	S	025694506.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	104375063A	S	025858358.01	79599004	CC - LDN - Currencies	807,700.00
FX	104375054A	S	025858358.01	79599004	CC - LDN - Currencies	807,700.00
FX	104484804A	S	025974676.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104428170A	S	025602160.01	79599004	CC - LDN - Currencies	8,346,470.00
FX	104428178A	S	025602178.01	79599004	CC - LDN - Currencies	1,630,290.00
FX	104428186A	S	025602186.01	79599004	CC - LDN - Currencies	1,236,720.00
FX	104428194A	S	025602145.01	79599004	CC - LDN - Currencies	650,550.00
FX	104428202A	S	025602152.01	79599004	CC - LDN - Currencies	135,970.00
FX	104424029A	B	025697137.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	104424037A	B	025693417.01	79599004	CC - LDN - Currencies	26,880,000.00
FX	104422699A	S	025697137.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	104422707A	S	025693417.01	79599004	CC - LDN - Currencies	26,880,000.00
FX	104448201A	S	025560608.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	104448189A	S	025560608.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	104511240A	S	025856675.01	79599004	CC - LDN - Currencies	37,000,000.00
FX	104531972A	S	025878430.01	79599004	CC - LDN - Currencies	322,095.77
FX	104531980A	S	025878430.01	79599004	CC - LDN - Currencies	322,095.77
FX	104534975A	S	025690355.01	79599004	CC - LDN - Currencies	50,600,000.00
FX	104534983A	S	025690363.01	79599004	CC - LDN - Currencies	46,200,000.00
FX	104534991A	S	025690330.01	79599004	CC - LDN - Currencies	13,200,000.00
FX	104536954A	S	025834359.01	79599004	CC - LDN - Currencies	136,000,000.00
FX	104536962A	S	025834367.01	79599004	CC - LDN - Currencies	64,000,000.00
FX	104575322A	S	025829177.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	104575348A	S	025829177.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	104598552A	B	025986027.01	79599004	CC - LDN - Currencies	323,080.00
FX	104598573A	S	025986027.01	79599004	CC - LDN - Currencies	323,080.00
FX	104608608A	S	025873639.01	79599004	CC - LDN - Currencies	898,300.00
FX	104608616A	S	025873639.01	79599004	CC - LDN - Currencies	44,016,700.00
FX	104608628A	S	025873639.01	79599004	CC - LDN - Currencies	898,300.00
FX	104608636A	S	025873639.01	79599004	CC - LDN - Currencies	44,016,700.00
FX	104639721A	S	025560145.01	79599004	CC - LDN - Currencies	2,677,500.00
FX	104639729A	S	025984394.01	79599004	CC - LDN - Currencies	2,295,000.00
FX	104639737A	S	025560137.01	79599004	CC - LDN - Currencies	35,182,500.00
FX	104639745A	S	025984352.01	79599004	CC - LDN - Currencies	31,207,500.00
FX	104639753A	S	025984345.01	79599004	CC - LDN - Currencies	3,420,000.00
FX	104724813A	S	025984386.01	79599004	CC - LDN - Currencies	217,500.00
FX	105385520A	B	025751173.01	79599004	CC - LDN - Currencies	0.57
FX	104759606A	B	025595372.01	79599004	CC - LDN - Currencies	10,500,000.00
FX	104759675A	S	025595372.01	79599004	CC - LDN - Currencies	10,500,000.00
FX	104759627A	B	025595372.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	104759683A	S	025595372.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	104759706A	S	025595372.01	79599004	CC - LDN - Currencies	57,000,000.00

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
FX	104759716A	B	025595372.01	79599004	CC - LDN - Currencies	57,000,000.00
FX	104797353A	S	025703703.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	104822801A	B	025751173.01	79599004	CC - LDN - Currencies	0.57
FX	104861040A	S	025831124.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	104860997A	S	025831124.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	104890406A	B	025703752.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	104890410A	B	025703752.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	104944231A	S	025560830.01	79599004	CC - LDN - Currencies	0.08
FX	104944239A	S	025684960.01	79599004	CC - LDN - Currencies	0.06
FX	104944247A	S	025684952.01	79599004	CC - LDN - Currencies	0.23
FX	104944255A	S	025684978.01	79599004	CC - LDN - Currencies	0.13
FX	104944263A	S	025842196.01	79599004	CC - LDN - Currencies	0.07
FX	104889217A	B	025581042.01	79599004	CC - LDN - Currencies	622,911.64
FX	104890202A	S	025560608.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	104934268A	B	025703703.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	104945505A	S	025681982.01	79599004	CC - LDN - Currencies	23,277,724.10
FX	109476284A	B	025703703.01	79599004	CC - LDN - Currencies	73,541.00
FX	105033692A	S	025565987.01	79599004	CC - LDN - Currencies	140,636.16
FX	105033703A	B	025687153.01	79599004	CC - LDN - Currencies	140,636.16
FX	105033684A	S	025565987.01	79599004	CC - LDN - Currencies	421,908.48
FX	105033711A	B	025687153.01	79599004	CC - LDN - Currencies	421,908.48
FX	105033120A	S	025856675.01	79599004	CC - LDN - Currencies	1,075,200.00
FX	105034119A	S	025856675.01	79599004	CC - LDN - Currencies	1,075,200.00
FX	105203898A	S	025708421.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	105203894A	S	025708421.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	105204894A	S	025684978.01	79599004	CC - LDN - Currencies	0.13
FX	105204902A	S	025560830.01	79599004	CC - LDN - Currencies	0.08
FX	105204910A	S	025842196.01	79599004	CC - LDN - Currencies	0.07
FX	105204918A	S	025684952.01	79599004	CC - LDN - Currencies	0.23
FX	105204926A	S	025684960.01	79599004	CC - LDN - Currencies	0.06
FX	108558397A	B	033153081.01	79599004	CC - LDN - Currencies	78,685.00
FX	106722765A	B	033153081.01	79599004	CC - LDN - Currencies	64,602.00
FX	105464537A	S	025856675.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	105467348A	S	025560608.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	105467356A	S	025560608.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	105480169A	S	025867748.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	105484255A	S	025867748.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	105480977A	S	025856675.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	106325872A	B	025696592.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	106395566A	S	025834359.01	79599004	CC - LDN - Currencies	45,813,300.00
FX	106395574A	S	025834367.01	79599004	CC - LDN - Currencies	21,559,200.00
FX	106560885A	S	025613761.01	79599004	CC - LDN - Currencies	437.68
FX	106560893A	S	025614660.01	79599004	CC - LDN - Currencies	540.36
FX	106560901A	S	025831843.01	79599004	CC - LDN - Currencies	580.52
FX	106562831A	S	025615634.01	79599004	CC - LDN - Currencies	50.48
FX	106562839A	S	025615642.01	79599004	CC - LDN - Currencies	77.44
FX	106560798A	S	025613761.01	79599004	CC - LDN - Currencies	196.76
FX	106560806A	S	025614660.01	79599004	CC - LDN - Currencies	243.79
FX	106560814A	S	025831843.01	79599004	CC - LDN - Currencies	261.58
FX	106562401A	S	025615634.01	79599004	CC - LDN - Currencies	22.95
FX	106562808A	S	025615642.01	79599004	CC - LDN - Currencies	34.99
FX	109646379A	B	025703703.01	79599004	CC - LDN - Currencies	36,023.00
FX	106430096A	S	025709585.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	106448100A	S	025977216.01	79599004	CC - LDN - Currencies	750,000.00
FX	106448110A	S	025687922.01	79599004	CC - LDN - Currencies	11,710,000.00
FX	106448118A	S	025985722.01	79599004	CC - LDN - Currencies	22,290,000.00
FX	106448126A	S	025693169.01	79599004	CC - LDN - Currencies	3,120,000.00
FX	106512039A	S	025676057.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	106531738A	S	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00

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
FX	106531703A	B	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106494043A	S	025684929.01	79599004	CC - LDN - Currencies	2,250,000.00
FX	106494053A	S	025691791.01	79599004	CC - LDN - Currencies	2,750,000.00
FX	106495217A	S	025968728.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106512031A	S	025676057.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	106511126A	S	025856675.01	79599004	CC - LDN - Currencies	42,946.10
FX	106552896A	S	025772245.01	79599004	CC - LDN - Currencies	72,070,986.35
FX	106564003A	S	025587981.01	79599004	CC - LDN - Currencies	401,781,830.11
FX	106564011A	S	025772229.01	79599004	CC - LDN - Currencies	35,535,552.55
FX	106564019A	S	025772237.01	79599004	CC - LDN - Currencies	82,490,203.52
FX	106564027A	S	025772252.01	79599004	CC - LDN - Currencies	40,745,161.13
FX	106564035A	S	025772260.01	79599004	CC - LDN - Currencies	39,023,774.65
FX	106564043A	S	025772278.01	79599004	CC - LDN - Currencies	108,560,971.01
FX	106564051A	S	025772294.01	79599004	CC - LDN - Currencies	213,542,821.61
FX	106564059A	S	025772302.01	79599004	CC - LDN - Currencies	36,472,941.23
FX	106564067A	S	025772310.01	79599004	CC - LDN - Currencies	87,114,654.32
FX	106564075A	S	025587999.01	79599004	CC - LDN - Currencies	18,889,802.11
FX	106554711A	S	025772245.01	79599004	CC - LDN - Currencies	35,986,131.64
FX	106564157A	S	025587981.01	79599004	CC - LDN - Currencies	200,615,734.05
FX	106564165A	S	025772229.01	79599004	CC - LDN - Currencies	17,740,601.24
FX	106564173A	S	025772237.01	79599004	CC - LDN - Currencies	41,188,604.09
FX	106564181A	S	025772252.01	79599004	CC - LDN - Currencies	20,344,674.14
FX	106564189A	S	025772260.01	79599004	CC - LDN - Currencies	19,487,996.56
FX	106564197A	S	025772278.01	79599004	CC - LDN - Currencies	54,208,968.60
FX	106564205A	S	025772294.01	79599004	CC - LDN - Currencies	106,625,154.99
FX	106564213A	S	025772302.01	79599004	CC - LDN - Currencies	18,211,490.24
FX	106564221A	S	025772310.01	79599004	CC - LDN - Currencies	43,497,662.20
FX	106564230A	S	025587999.01	79599004	CC - LDN - Currencies	9,429,126.72
FX	109646389A	B	025703703.01	79599004	CC - LDN - Currencies	55,865.00
FX	106663177A	B	025694274.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	106657503A	S	025609215.01	79599004	CC - LDN - Currencies	120,000,000.00
FX	106657511A	S	025609199.01	79599004	CC - LDN - Currencies	230,000,000.00
FX	106658620A	S	025856675.01	79599004	CC - LDN - Currencies	12,570,710.25
FX	106658796A	S	025856675.01	79599004	CC - LDN - Currencies	10,213,702.07
FX	107064651A	B	025703703.01	79599004	CC - LDN - Currencies	7,554.00
FX	106710005A	S	025609207.01	79599004	CC - LDN - Currencies	300,000,000.00
FX	106710013A	S	025609215.01	79599004	CC - LDN - Currencies	180,000,000.00
FX	106710022A	S	025609199.01	79599004	CC - LDN - Currencies	120,000,000.00
FX	106713772A	S	025584194.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106815772A	S	025706359.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	106771893A	S	025586983.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	106801365A	S	025708421.01	79599004	CC - LDN - Currencies	716,800,000.00
FX	106801369A	B	025708421.01	79599004	CC - LDN - Currencies	716,800,000.00
FX	106801345A	S	025708421.01	79599004	CC - LDN - Currencies	716,800,000.00
FX	106801730A	S	025703703.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	106818320A	S	025873639.01	79599004	CC - LDN - Currencies	20,111,194.03
FX	106855259A	B	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	106911099A	S	025914763.01	79599004	CC - LDN - Currencies	112,500,000.00
FX	106911112A	S	025914763.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	106911161A	S	025914763.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	106911171A	S	025914763.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	106916857A	B	025986035.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107017434A	S	025593914.01	79599004	CC - LDN - Currencies	1,032.54
FX	106975457A	S	025587981.01	79599004	CC - LDN - Currencies	106,425,000.00
FX	106975465A	S	025772229.01	79599004	CC - LDN - Currencies	9,410,000.00
FX	106975473A	S	025772237.01	79599004	CC - LDN - Currencies	21,835,000.00
FX	106975481A	S	025772245.01	79599004	CC - LDN - Currencies	19,095,000.00
FX	106975489A	S	025772252.01	79599004	CC - LDN - Currencies	10,455,000.00
FX	106975497A	S	025772260.01	79599004	CC - LDN - Currencies	10,365,000.00

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
FX	106975505A	S	025772278.01	79599004	CC - LDN - Currencies	28,835,000.00
FX	106975513A	S	025772294.01	79599004	CC - LDN - Currencies	56,035,000.00
FX	106975521A	S	025772302.01	79599004	CC - LDN - Currencies	9,520,000.00
FX	106975529A	S	025772310.01	79599004	CC - LDN - Currencies	22,880,000.00
FX	106975537A	S	025587999.01	79599004	CC - LDN - Currencies	5,145,000.00
FX	107009301A	B	025986035.01	79599004	CC - LDN - Currencies	7,000,000.00
FX	107021723A	S	025618059.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107021731A	B	025618059.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107014819A	B	025856675.01	79599004	CC - LDN - Currencies	10,537,059.00
FX	107014828A	B	025856675.01	79599004	CC - LDN - Currencies	11,246,716.00
FX	107014682A	B	025856675.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107020379A	B	025591181.01	79599004	CC - LDN - Currencies	19,329,274.19
FX	107296458A	S	025710146.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	107067518A	S	025891458.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	107057198A	S	025676057.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	107108491A	S	025593914.01	79599004	CC - LDN - Currencies	688.36
FX	107067892A	B	025591181.01	79599004	CC - LDN - Currencies	28,993,911.28
FX	107067905A	S	025591181.01	79599004	CC - LDN - Currencies	28,993,911.28
FX	107072377A	S	025581182.01	79599004	CC - LDN - Currencies	17,500,000.00
FX	107072385A	S	025694506.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	107072393A	S	025581182.01	79599004	CC - LDN - Currencies	17,500,000.00
FX	107072401A	S	025694506.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	107659674A	B	033153081.01	79599004	CC - LDN - Currencies	9,476.00
FX	107161416A	S	025617648.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	107166779A	B	025584194.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107166750A	S	025584194.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107166730A	B	025584194.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107227857A	S	025981333.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107281068A	S	025584194.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	107281094A	B	025584194.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	107296201A	S	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107298887A	S	025856675.01	79599004	CC - LDN - Currencies	475,000.00
FX	107292456A	S	025856675.01	79599004	CC - LDN - Currencies	350,000,000.00
FX	107292444A	B	025856675.01	79599004	CC - LDN - Currencies	350,000,000.00
FX	107305851A	S	025609199.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107305859A	S	025609215.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	107305868A	S	025609207.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107305792A	B	025609199.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107305800A	B	025609215.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	107305808A	B	025609207.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107857596A	B	025820622.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	107950975A	B	025703695.01	79599004	CC - LDN - Currencies	0.57
FX	107950991A	B	025703695.01	79599004	CC - LDN - Currencies	0.57
FX	107950807A	S	025703695.01	79599004	CC - LDN - Currencies	0.57
FX	107375714A	S	025686619.01	79599004	CC - LDN - Currencies	205,000.00
FX	107377086A	S	025686601.01	79599004	CC - LDN - Currencies	1,860,000.00
FX	107377094A	S	025686627.01	79599004	CC - LDN - Currencies	2,935,000.00
FX	107365971A	S	025704164.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	107365998A	S	025704164.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	107611361A	S	025593914.01	79599004	CC - LDN - Currencies	1,434.08
FX	107551703A	B	025591181.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	107566586A	S	025694274.01	79599004	CC - LDN - Currencies	80,770,000.00
FX	107571807A	S	025580218.01	79599004	CC - LDN - Currencies	3,225,437.29
FX	107571815A	S	025679531.01	79599004	CC - LDN - Currencies	7,526,020.35
FX	107571823A	S	025580218.01	79599004	CC - LDN - Currencies	3,225,437.29
FX	107571831A	S	025679531.01	79599004	CC - LDN - Currencies	7,526,020.35
FX	107571506A	B	025834359.01	79599004	CC - LDN - Currencies	34,000,000.00
FX	107571511A	B	025834367.01	79599004	CC - LDN - Currencies	16,000,000.00
FX	107604965A	S	025856675.01	79599004	CC - LDN - Currencies	160,000,000.00

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
FX	107604935A	B	025856675.01	79599004	CC - LDN - Currencies	160,000,000.00
FX	107678400A	S	025697210.01	79599004	CC - LDN - Currencies	14,000,000.00
FX	107666423A	S	025981333.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107668067A	S	025856675.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	107668083A	B	025856675.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	107668601A	S	025856675.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107668592A	B	025856675.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107694281A	S	025703752.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	107701231A	S	025856675.01	79599004	CC - LDN - Currencies	19,124,115.51
FX	107701216A	B	025856675.01	79599004	CC - LDN - Currencies	19,124,115.51
FX	107731173A	S	025831124.01	79599004	CC - LDN - Currencies	0.57
FX	107731181A	B	025831124.01	79599004	CC - LDN - Currencies	0.57
FX	107731165A	S	025831124.01	79599004	CC - LDN - Currencies	0.57
FX	107768771A	S	025688060.01	79599004	CC - LDN - Currencies	47,609,900.00
FX	107768779A	S	025688060.01	79599004	CC - LDN - Currencies	45,000,000.00
FX	107766708A	B	025697129.01	79599004	CC - LDN - Currencies	125,000,000.00
FX	107766686A	S	025697129.01	79599004	CC - LDN - Currencies	125,000,000.00
FX	107769399A	S	025676057.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107813671A	B	025673195.01	79599004	CC - LDN - Currencies	25,700,000.00
FX	107813691A	S	025673195.01	79599004	CC - LDN - Currencies	25,700,000.00
FX	107812260A	S	025586983.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107857739A	S	025593914.01	79599004	CC - LDN - Currencies	516.27
FX	107887583A	B	025703729.01	79599004	CC - LDN - Currencies	449,150,000.00
FX	107887610A	S	025703729.01	79599004	CC - LDN - Currencies	358,400,000.00
FX	107863480A	S	025582735.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	107864289A	B	025617630.01	79599004	CC - LDN - Currencies	0.06
FX	107864297A	B	025617341.01	79599004	CC - LDN - Currencies	0.02
FX	107864305A	B	025614652.01	79599004	CC - LDN - Currencies	0.02
FX	107864313A	B	025617028.01	79599004	CC - LDN - Currencies	0.02
FX	107864321A	B	025614645.01	79599004	CC - LDN - Currencies	0.09
FX	107864330A	B	025614652.01	79599004	CC - LDN - Currencies	0.06
FX	107916718A	B	025560509.01	79599004	CC - LDN - Currencies	0.32
FX	107916650A	S	025694274.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109590881A	B	025703703.01	79599004	CC - LDN - Currencies	14,035.00
FX	107956870A	S	025618570.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108008130A	S	025762501.01	79599004	CC - LDN - Currencies	3,130,000,000.00
FX	107961807A	S	025856675.01	79599004	CC - LDN - Currencies	17,241,379.32
FX	107961795A	B	025856675.01	79599004	CC - LDN - Currencies	17,241,379.32
FX	107963950A	S	025856675.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107964080A	S	025856675.01	79599004	CC - LDN - Currencies	335,000.00
FX	107988022A	B	025867748.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107997021A	S	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108069450A	S	025772229.01	79599004	CC - LDN - Currencies	1,872,000.00
FX	108069458A	S	025772237.01	79599004	CC - LDN - Currencies	2,700,000.00
FX	108069466A	S	025772245.01	79599004	CC - LDN - Currencies	4,008,000.00
FX	108069474A	S	025772252.01	79599004	CC - LDN - Currencies	2,424,000.00
FX	108069482A	S	025772260.01	79599004	CC - LDN - Currencies	3,474,000.00
FX	108069490A	S	025772278.01	79599004	CC - LDN - Currencies	7,350,000.00
FX	108069498A	S	025772294.01	79599004	CC - LDN - Currencies	16,584,000.00
FX	108069507A	S	025772302.01	79599004	CC - LDN - Currencies	2,940,000.00
FX	108069515A	S	025772310.01	79599004	CC - LDN - Currencies	6,648,000.00
FX	108069523A	S	025587999.01	79599004	CC - LDN - Currencies	12,000,000.00
FX	108121002A	S	025825167.01	79599004	CC - LDN - Currencies	95,360,824.74
FX	108121010A	S	025617242.01	79599004	CC - LDN - Currencies	59,278,350.52
FX	108116615A	S	025856675.01	79599004	CC - LDN - Currencies	9,855,777.13
FX	108222782A	S	025378266.01	79599004	CC - LDN - Currencies	12,000,000.00
FX	108222790A	S	025624461.01	79599004	CC - LDN - Currencies	98,000,000.00
FX	108124596A	S	025856675.01	79599004	CC - LDN - Currencies	30,500,000.00
FX	108121254A	S	025856675.01	79599004	CC - LDN - Currencies	300,000.00

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
FX	108266023A	S	025757683.01	79599004	CC - LDN - Currencies	2,179.80
FX	108266058A	B	025757683.01	79599004	CC - LDN - Currencies	2,179.80
FX	108267509A	B	025708819.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	108267517A	B	025708819.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	108267564A	S	025708819.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108267572A	S	025708819.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108267605A	S	025708819.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108267613A	S	025708819.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108229016A	S	025612748.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108233170A	B	025703703.01	79599004	CC - LDN - Currencies	18,140.00
FX	108231715A	B	025840729.01	79599004	CC - LDN - Currencies	3,673,916.57
FX	108231719A	S	025840711.01	79599004	CC - LDN - Currencies	1,353,009.06
FX	108231723A	B	025826991.01	79599004	CC - LDN - Currencies	38,170,095.40
FX	108231727A	S	025827007.01	79599004	CC - LDN - Currencies	15,392,774.16
FX	108265974A	S	025757683.01	79599004	CC - LDN - Currencies	4,187.51
FX	108266000A	B	025757683.01	79599004	CC - LDN - Currencies	4,187.51
FX	108276024A	B	025966276.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	108319106A	S	025614603.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108319162A	B	025614603.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108319078A	S	025614603.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108319130A	S	025614603.01	79599004	CC - LDN - Currencies	145,000,000.00
FX	108319154A	B	025614603.01	79599004	CC - LDN - Currencies	290,000,000.00
FX	108319138A	S	025614603.01	79599004	CC - LDN - Currencies	145,000,000.00
FX	108319098A	S	025614603.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108319146A	B	025614603.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	108319122A	S	025614603.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108270075A	S	025693417.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108270141A	S	025697137.01	79599004	CC - LDN - Currencies	3,333,000.00
FX	108270632A	S	025605296.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108298024A	S	025706359.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	108274294A	B	025840729.01	79599004	CC - LDN - Currencies	1,237,873.51
FX	108274298A	B	025826991.01	79599004	CC - LDN - Currencies	1,031,561.26
FX	108274311A	S	025840711.01	79599004	CC - LDN - Currencies	722,092.88
FX	108274316A	S	025827007.01	79599004	CC - LDN - Currencies	1,547,341.89
FX	108322945A	B	025826991.01	79599004	CC - LDN - Currencies	4,539,970.22
FX	108322963A	S	025840729.01	79599004	CC - LDN - Currencies	309,543.42
FX	108322984A	S	025827007.01	79599004	CC - LDN - Currencies	4,230,426.79
FX	108386659A	B	025840729.01	79599004	CC - LDN - Currencies	940,907.81
FX	108386663A	B	025826991.01	79599004	CC - LDN - Currencies	13,381,799.92
FX	108386667A	B	025827007.01	79599004	CC - LDN - Currencies	836,362.49
FX	108565825A	S	025708819.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108565835A	S	025708819.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109770120A	S	025618737.01	79599004	CC - LDN - Currencies	1,312,807,000.00
FX	109770128A	S	025618729.01	79599004	CC - LDN - Currencies	1,312,807,000.00
FX	109770136A	S	025618745.01	79599004	CC - LDN - Currencies	1,312,807,000.00
FX	108516077A	S	025826991.01	79599004	CC - LDN - Currencies	11,556,594.11
FX	108516105A	S	025827007.01	79599004	CC - LDN - Currencies	309,551.63
FX	108516110A	S	025840729.01	79599004	CC - LDN - Currencies	515,919.38
FX	108516114A	B	025840711.01	79599004	CC - LDN - Currencies	1,031,838.76
FX	108715412A	S	025607367.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108715427A	S	025607367.01	79599004	CC - LDN - Currencies	24,231,000.00
FX	108882021A	B	025703695.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108882032A	S	025703695.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108594938A	B	025680661.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108594948A	S	025680661.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108598168A	S	025827007.01	79599004	CC - LDN - Currencies	621,014.97
FX	108598174A	S	025826991.01	79599004	CC - LDN - Currencies	1,345,532.44
FX	108598180A	S	025840729.01	79599004	CC - LDN - Currencies	103,502.49
FX	108704894A	S	025821182.01	79599004	CC - LDN - Currencies	14,336,000.00

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
FX	108753040A	S	025821182.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108704902A	B	025821182.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108753030A	B	025821182.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108833223A	S	025381039.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108723576A	S	025617259.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108723584A	S	025617242.01	79599004	CC - LDN - Currencies	55,000,000.00
FX	108723592A	S	025825167.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	108723024A	B	025826991.01	79599004	CC - LDN - Currencies	3,329,735.52
FX	108723028A	S	025827007.01	79599004	CC - LDN - Currencies	3,329,735.52
FX	108723032A	S	025840711.01	79599004	CC - LDN - Currencies	2,081,084.70
FX	108724431A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	108724439A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	108756162A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	108756170A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	108720356A	S	025831124.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	108720348A	S	025831124.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	108762419A	S	025689118.01	79599004	CC - LDN - Currencies	449,150,000.00
FX	108830781A	S	025710146.01	79599004	CC - LDN - Currencies	358,400,000.00
FX	108828073A	B	025592973.01	79599004	CC - LDN - Currencies	372,736.00
FX	108828065A	B	025592973.01	79599004	CC - LDN - Currencies	1,017,000.00
FX	108776079A	B	025827007.01	79599004	CC - LDN - Currencies	831,227.54
FX	108776083A	B	025840729.01	79599004	CC - LDN - Currencies	727,324.10
FX	108776094A	S	025826991.01	79599004	CC - LDN - Currencies	1,558,551.64
FX	108828038A	B	025586983.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108831559A	S	025624461.01	79599004	CC - LDN - Currencies	23,000,000.00
FX	108880577A	S	025378266.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	108831592A	S	025624461.01	79599004	CC - LDN - Currencies	49,000,000.00
FX	108880667A	S	025378266.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	108831915A	S	025856675.01	79599004	CC - LDN - Currencies	11,474,469.31
FX	108834158A	S	025884982.01	79599004	CC - LDN - Currencies	100,000.00
FX	108834168A	S	025885641.01	79599004	CC - LDN - Currencies	500,000.00
FX	108838552A	S	025908393.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	108837219A	S	025826991.01	79599004	CC - LDN - Currencies	311,796.04
FX	108837223A	S	025840729.01	79599004	CC - LDN - Currencies	103,932.02
FX	108837227A	B	025840711.01	79599004	CC - LDN - Currencies	1,974,708.23
FX	108837231A	B	025827007.01	79599004	CC - LDN - Currencies	2,598,300.31
FX	108943074A	S	025879586.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	108885466A	S	025856675.01	79599004	CC - LDN - Currencies	12,000,000.00
FX	108929830A	S	025716119.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	108929860A	B	025716119.01	79599004	CC - LDN - Currencies	118,988,800.00
FX	108897631A	S	025580218.01	79599004	CC - LDN - Currencies	600,000.00
FX	108897639A	S	025679531.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	108897647A	S	025679531.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	108897655A	S	025580218.01	79599004	CC - LDN - Currencies	600,000.00
FX	108897826A	B	025586983.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108897503A	S	025679531.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	108897511A	S	025580218.01	79599004	CC - LDN - Currencies	600,000.00
FX	108897519A	S	025679531.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	108897527A	S	025580218.01	79599004	CC - LDN - Currencies	600,000.00
FX	108897484A	S	025826991.01	79599004	CC - LDN - Currencies	4,496,208.09
FX	108897489A	S	025827007.01	79599004	CC - LDN - Currencies	1,328,425.12
FX	108897493A	B	025840711.01	79599004	CC - LDN - Currencies	817,492.38
FX	108897497A	S	025840729.01	79599004	CC - LDN - Currencies	1,124,052.02
FX	108896036A	S	025831124.01	79599004	CC - LDN - Currencies	0.57
FX	108896050A	S	025831124.01	79599004	CC - LDN - Currencies	0.57
FX	108939460A	S	025584194.01	79599004	CC - LDN - Currencies	125,000,000.00
FX	108944448A	S	025848169.01	79599004	CC - LDN - Currencies	100,352,000.00
FX	109547055A	S	025829177.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108955186A	S	025826991.01	79599004	CC - LDN - Currencies	3,680,493.21

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

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	108955190A	S	025840729.01	79599004	CC - LDN - Currencies	102,235.92
FX	108955194A	S	025840711.01	79599004	CC - LDN - Currencies	1,022,359.22
FX	108955198A	S	025827007.01	79599004	CC - LDN - Currencies	3,373,785.44
FX	108954534A	S	025560608.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108954523A	S	025560608.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109000060A	S	025679531.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	109000068A	S	025580218.01	79599004	CC - LDN - Currencies	600,000.00
FX	109000093A	S	025679531.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	109000101A	S	025580218.01	79599004	CC - LDN - Currencies	600,000.00
FX	109119272A	S	025382730.01	79599004	CC - LDN - Currencies	1,876,537.26
FX	109119280A	S	025382763.01	79599004	CC - LDN - Currencies	591,771.09
FX	109126946A	S	025382748.01	79599004	CC - LDN - Currencies	85,845,739.67
FX	109118959A	B	025382730.01	79599004	CC - LDN - Currencies	1,876,537.26
FX	109119329A	B	025382763.01	79599004	CC - LDN - Currencies	591,771.09
FX	109126912A	B	025382748.01	79599004	CC - LDN - Currencies	85,845,739.67
FX	109082717A	S	025382714.01	79599004	CC - LDN - Currencies	9,200,000.00
FX	109082725A	S	025381112.01	79599004	CC - LDN - Currencies	2,400,000.00
FX	109082733A	S	025382839.01	79599004	CC - LDN - Currencies	6,600,000.00
FX	109082741A	S	025382706.01	79599004	CC - LDN - Currencies	1,800,000.00
FX	109081407A	S	025382805.01	79599004	CC - LDN - Currencies	179,200,000.00
FX	109081421A	S	025382805.01	79599004	CC - LDN - Currencies	179,200,000.00
FX	109023457A	S	025834367.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	109023465A	S	025834359.01	79599004	CC - LDN - Currencies	68,000,000.00
FX	109015644A	S	025694274.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109019849A	S	025873639.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109019857A	S	025873639.01	79599004	CC - LDN - Currencies	34,406,400.00
FX	109019532A	S	025827007.01	79599004	CC - LDN - Currencies	14,838,169.66
FX	109019552A	S	025840729.01	79599004	CC - LDN - Currencies	813,050.39
FX	109019556A	S	025826991.01	79599004	CC - LDN - Currencies	2,642,413.77
FX	109019563A	S	025840711.01	79599004	CC - LDN - Currencies	1,016,312.99
FX	109052133A	S	025612748.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109134239A	S	025757683.01	79599004	CC - LDN - Currencies	4,302.24
FX	109134247A	B	025757683.01	79599004	CC - LDN - Currencies	8,604.47
FX	109134255A	S	025757683.01	79599004	CC - LDN - Currencies	4,302.24
FX	109074778A	S	025679531.01	79599004	CC - LDN - Currencies	1,386,949.63
FX	109074786A	S	025580218.01	79599004	CC - LDN - Currencies	594,406.93
FX	109074660A	S	025580218.01	79599004	CC - LDN - Currencies	594,406.93
FX	109074668A	S	025679531.01	79599004	CC - LDN - Currencies	1,386,949.63
FX	109074589A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	109074597A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	109074543A	S	025580218.01	79599004	CC - LDN - Currencies	750,000.00
FX	109074555A	S	025679531.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	109059132A	B	025894213.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109127464A	S	025829029.01	79599004	CC - LDN - Currencies	9,600,000.00
FX	109127440A	S	025878364.01	79599004	CC - LDN - Currencies	137,625,600.00
FX	109127448A	S	025682667.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	109075202A	B	025693417.01	79599004	CC - LDN - Currencies	40,140,800.00
FX	109078642A	B	025605296.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	109078657A	B	025697137.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109081290A	B	025826991.01	79599004	CC - LDN - Currencies	3,271,313.28
FX	109081294A	B	025840729.01	79599004	CC - LDN - Currencies	204,457.08
FX	109081298A	B	025827007.01	79599004	CC - LDN - Currencies	6,031,483.86
FX	109081302A	B	025840711.01	79599004	CC - LDN - Currencies	204,457.08
FX	109148339A	B	025708819.01	79599004	CC - LDN - Currencies	15,300,000.00
FX	109148350A	S	025708819.01	79599004	CC - LDN - Currencies	15,300,000.00
FX	109148362A	S	025708819.01	79599004	CC - LDN - Currencies	15,300,000.00
FX	109128723A	B	025820622.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	109134074A	B	025584194.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109133298A	S	025840711.01	79599004	CC - LDN - Currencies	204,021.01

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
FX	109133302A	S	025827007.01	79599004	CC - LDN - Currencies	918,094.52
FX	109133306A	S	025840729.01	79599004	CC - LDN - Currencies	204,021.01
FX	109133310A	S	025826991.01	79599004	CC - LDN - Currencies	714,073.51
FX	109156619A	B	025894213.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	109214014A	B	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109173678A	B	025605296.01	79599004	CC - LDN - Currencies	23,588,500.00
FX	109173687A	B	025697137.01	79599004	CC - LDN - Currencies	4,717,700.00
FX	109173698A	B	025693417.01	79599004	CC - LDN - Currencies	71,128,400.00
FX	109172897A	S	025382748.01	79599004	CC - LDN - Currencies	85,845,739.67
FX	109172905A	S	025382730.01	79599004	CC - LDN - Currencies	1,876,537.26
FX	109172913A	S	025382763.01	79599004	CC - LDN - Currencies	591,771.09
FX	109172846A	B	025382763.01	79599004	CC - LDN - Currencies	591,771.09
FX	109172854A	B	025382730.01	79599004	CC - LDN - Currencies	1,876,537.26
FX	109172862A	B	025382748.01	79599004	CC - LDN - Currencies	85,845,739.67
FX	109181437A	S	025605262.01	79599004	CC - LDN - Currencies	573,631.64
FX	109181445A	B	025605262.01	79599004	CC - LDN - Currencies	573,631.64
FX	109181629A	S	025856675.01	79599004	CC - LDN - Currencies	860,447.47
FX	109182911A	S	025840711.01	79599004	CC - LDN - Currencies	1,113,760.50
FX	109182915A	S	025840729.01	79599004	CC - LDN - Currencies	2,025,019.09
FX	109182919A	S	025827007.01	79599004	CC - LDN - Currencies	17,718,917.02
FX	109182923A	S	025826991.01	79599004	CC - LDN - Currencies	9,517,589.72
FX	109240282A	S	025605262.01	79599004	CC - LDN - Currencies	60,916.63
FX	109247898A	S	025977216.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	109247908A	S	025985722.01	79599004	CC - LDN - Currencies	52,000,000.00
FX	109247917A	S	025687922.01	79599004	CC - LDN - Currencies	28,100,000.00
FX	109247925A	S	025693169.01	79599004	CC - LDN - Currencies	7,300,000.00
FX	109238776A	B	025694274.01	79599004	CC - LDN - Currencies	358,400.00
FX	109279944A	B	025706821.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109242463A	S	025584509.01	79599004	CC - LDN - Currencies	25,899,131.52
FX	109242429A	S	025584509.01	79599004	CC - LDN - Currencies	25,899,131.52
FX	109244202A	S	025672767.01	79599004	CC - LDN - Currencies	6,300,000.00
FX	109244210A	S	025672262.01	79599004	CC - LDN - Currencies	12,750,000.00
FX	109244219A	S	025672759.01	79599004	CC - LDN - Currencies	10,950,000.00
FX	109249253A	B	025891367.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109249182A	S	025831124.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109293146A	S	025747080.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	109291221A	B	025894213.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109294730A	B	025592866.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109360975A	S	025384231.01	79599004	CC - LDN - Currencies	6,752,463.77
FX	109302382A	S	025747080.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109304314A	S	025616343.01	79599004	CC - LDN - Currencies	716,800.00
FX	109302318A	S	025844812.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109360997A	S	025384231.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	109308956A	S	025826991.01	79599004	CC - LDN - Currencies	6,853,197.28
FX	109308961A	S	025840711.01	79599004	CC - LDN - Currencies	302,346.94
FX	109308966A	B	025840729.01	79599004	CC - LDN - Currencies	100,782.31
FX	109345676A	S	025612748.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109349119A	S	025584194.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109350738A	S	025894213.01	79599004	CC - LDN - Currencies	80,770,000.00
FX	109351041A	B	025831124.01	79599004	CC - LDN - Currencies	1,000,000,000.00
FX	109351033A	B	025831124.01	79599004	CC - LDN - Currencies	1,000,000,000.00
FX	109359806A	S	025694605.01	79599004	CC - LDN - Currencies	6,288,100.00
FX	109357925A	S	025827007.01	79599004	CC - LDN - Currencies	6,756,945.24
FX	109357929A	S	025840729.01	79599004	CC - LDN - Currencies	705,949.50
FX	109357933A	S	025840711.01	79599004	CC - LDN - Currencies	1,311,049.08
FX	109357937A	S	025826991.01	79599004	CC - LDN - Currencies	7,362,044.80
FX	109415025A	B	025821182.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109450566A	B	025821182.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109404011A	S	025612748.01	79599004	CC - LDN - Currencies	50,000,000.00

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
FX	109404284A	S	025560608.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	109404316A	S	025560608.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	109418261A	B	025884982.01	79599004	CC - LDN - Currencies	3,154,974.05
FX	109418269A	B	025885641.01	79599004	CC - LDN - Currencies	13,681,114.73
FX	109418969A	B	025908393.01	79599004	CC - LDN - Currencies	32,879,877.52
FX	109418284A	S	025885641.01	79599004	CC - LDN - Currencies	13,681,114.73
FX	109418292A	S	025884982.01	79599004	CC - LDN - Currencies	3,154,974.05
FX	109418978A	S	025908393.01	79599004	CC - LDN - Currencies	32,879,877.52
FX	109413845A	S	025676057.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109413837A	S	025676057.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109415166A	B	025894619.01	79599004	CC - LDN - Currencies	3,225,600.00
FX	109415174A	S	025894619.01	79599004	CC - LDN - Currencies	3,225,600.00
FX	109455449A	S	025709163.01	79599004	CC - LDN - Currencies	280,000,000.00
FX	109511542A	S	025731142.01	79599004	CC - LDN - Currencies	470,000,000.00
FX	109418468A	B	025584194.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109478777A	S	025971334.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109420140A	B	025584194.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109421997A	S	025827007.01	79599004	CC - LDN - Currencies	1,496,211.01
FX	109422001A	S	025840711.01	79599004	CC - LDN - Currencies	1,396,463.61
FX	109422005A	S	025826991.01	79599004	CC - LDN - Currencies	1,097,221.41
FX	109733561A	B	025703703.01	79599004	CC - LDN - Currencies	8,180.49
FX	109467252A	S	025747080.01	79599004	CC - LDN - Currencies	125,000,000.00
FX	109467282A	B	025747080.01	79599004	CC - LDN - Currencies	187,500,000.00
FX	109520135A	B	025974189.01	79599004	CC - LDN - Currencies	9,200,000.00
FX	109520144A	B	025974130.01	79599004	CC - LDN - Currencies	13,800,000.00
FX	109520153A	B	025974130.01	79599004	CC - LDN - Currencies	9,900,000.00
FX	109520037A	S	025974130.01	79599004	CC - LDN - Currencies	45,400,000.00
FX	109520045A	S	025974130.01	79599004	CC - LDN - Currencies	18,000,000.00
FX	109482841A	B	025840711.01	79599004	CC - LDN - Currencies	1,098,187.89
FX	109482845A	B	025840729.01	79599004	CC - LDN - Currencies	1,797,034.74
FX	109482849A	S	025827007.01	79599004	CC - LDN - Currencies	2,895,222.62
FX	109509066A	S	025612748.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	109522048A	S	025856675.01	79599004	CC - LDN - Currencies	1,460,000.00
FX	109561020A	B	025584194.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109561570A	S	025697129.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	109562903A	S	025927930.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109652193A	S	025988015.01	79599004	CC - LDN - Currencies	5,017,600.00
FX	109682851A	B	025385873.01	79599004	CC - LDN - Currencies	210,150,000.00
FX	109682860A	B	025385881.01	79599004	CC - LDN - Currencies	14,850,000.00
FX	109682716A	S	025385873.01	79599004	CC - LDN - Currencies	210,150,008.58
FX	109682724A	S	025385881.01	79599004	CC - LDN - Currencies	14,849,991.42
FX	109597020A	B	025894213.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	109627018A	S	025662594.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109603135A	B	025840729.01	79599004	CC - LDN - Currencies	299,347.66
FX	109603139A	B	025827007.01	79599004	CC - LDN - Currencies	11,973,906.32
FX	109603143A	B	025826991.01	79599004	CC - LDN - Currencies	1,496,738.29
FX	109603147A	B	025840711.01	79599004	CC - LDN - Currencies	199,565.10
FX	109626944A	S	025608936.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	109626963A	S	025884982.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	109626971A	S	025885641.01	79599004	CC - LDN - Currencies	13,200,000.00
FX	109628626A	B	025884982.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109628634A	B	025885641.01	79599004	CC - LDN - Currencies	10,500,000.00
FX	109628642A	B	025608936.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	109628651A	B	025622044.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109628674A	S	025885641.01	79599004	CC - LDN - Currencies	10,500,000.00
FX	109628693A	S	025622044.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109628701A	S	025884982.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109628709A	S	025608936.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	109630087A	B	025827007.01	79599004	CC - LDN - Currencies	5,086,974.08

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
FX	109630094A	S	025840711.01	79599004	CC - LDN - Currencies	897,701.30
FX	109630098A	S	025826991.01	79599004	CC - LDN - Currencies	3,191,826.87
FX	109630102A	S	025840729.01	79599004	CC - LDN - Currencies	997,445.89
FX	109654245A	B	025705724.01	79599004	CC - LDN - Currencies	11,228,750.00
FX	109654258A	B	025705724.01	79599004	CC - LDN - Currencies	11,228,750.00
FX	109657271A	B	025840711.01	79599004	CC - LDN - Currencies	1,802,182.96
FX	109657275A	B	025827007.01	79599004	CC - LDN - Currencies	1,001,212.76
FX	109657279A	B	025826991.01	79599004	CC - LDN - Currencies	800,970.21
FX	109657283A	B	025840729.01	79599004	CC - LDN - Currencies	400,485.10
FX	109680817A	B	025913641.01	79599004	CC - LDN - Currencies	3,333,333.33
FX	109684526A	B	025913344.01	79599004	CC - LDN - Currencies	6,190,476.19
FX	109680809A	S	025913641.01	79599004	CC - LDN - Currencies	3,333,333.33
FX	109684535A	S	025913344.01	79599004	CC - LDN - Currencies	6,190,476.19
FX	109720489A	B	025924853.01	79599004	CC - LDN - Currencies	700,000.00
FX	109720497A	B	025678889.01	79599004	CC - LDN - Currencies	600,000.00
FX	109720505A	B	025907700.01	79599004	CC - LDN - Currencies	500,000.00
FX	109720513A	B	025691973.01	79599004	CC - LDN - Currencies	400,000.00
FX	109720523A	B	025675570.01	79599004	CC - LDN - Currencies	300,000.00
FX	109720532A	B	025680059.01	79599004	CC - LDN - Currencies	100,000.00
FX	109720541A	B	025675497.01	79599004	CC - LDN - Currencies	200,000.00
FX	109720549A	B	025669763.01	79599004	CC - LDN - Currencies	200,000.00
FX	109720557A	B	025679515.01	79599004	CC - LDN - Currencies	100,000.00
FX	109720565A	B	025976572.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	109720573A	B	025976481.01	79599004	CC - LDN - Currencies	200,000.00
FX	109720581A	B	025976655.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109720589A	B	025886508.01	79599004	CC - LDN - Currencies	100,000.00
FX	109720597A	B	025870296.01	79599004	CC - LDN - Currencies	400,000.00
FX	109720605A	B	025953308.01	79599004	CC - LDN - Currencies	3,500,000.00
FX	109720613A	B	025679036.01	79599004	CC - LDN - Currencies	1,100,000.00
FX	109720621A	B	025675505.01	79599004	CC - LDN - Currencies	400,000.00
FX	109720629A	B	025924887.01	79599004	CC - LDN - Currencies	400,000.00
FX	109720637A	B	025953290.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109720645A	B	025669029.01	79599004	CC - LDN - Currencies	500,000.00
FX	109720654A	B	025924861.01	79599004	CC - LDN - Currencies	200,000.00
FX	109720664A	B	025686189.01	79599004	CC - LDN - Currencies	600,000.00
FX	109720672A	B	025976598.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	109720680A	B	025924416.01	79599004	CC - LDN - Currencies	2,300,000.00
FX	109720688A	B	025976002.01	79599004	CC - LDN - Currencies	100,000.00
FX	109720698A	B	025886482.01	79599004	CC - LDN - Currencies	600,000.00
FX	109720706A	B	025870262.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	109720718A	B	025678970.01	79599004	CC - LDN - Currencies	100,000.00
FX	109720732A	B	025924879.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	109720746A	B	025976622.01	79599004	CC - LDN - Currencies	5,500,000.00
FX	109720757A	B	025976218.01	79599004	CC - LDN - Currencies	10,200,000.00
FX	109720765A	B	025870270.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	109722643A	B	025688482.01	79599004	CC - LDN - Currencies	700,000.00
FX	109722668A	B	025688490.01	79599004	CC - LDN - Currencies	3,900,000.00
FX	109727857A	B	025614421.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	109727889A	B	025688631.01	79599004	CC - LDN - Currencies	200,000.00
FX	109727898A	B	025561655.01	79599004	CC - LDN - Currencies	500,000.00
FX	109731094A	B	025679077.01	79599004	CC - LDN - Currencies	100,000.00
FX	109697508A	S	025616343.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109694036A	S	025986035.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	109694045A	B	025986035.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109700417A	S	025986043.01	79599004	CC - LDN - Currencies	19,496,960.00
FX	109700421A	S	025986043.01	79599004	CC - LDN - Currencies	19,496,960.00
FX	109698902A	S	025840729.01	79599004	CC - LDN - Currencies	399,385.09
FX	109698906A	S	025840711.01	79599004	CC - LDN - Currencies	299,538.82
FX	109698910A	B	025826991.01	79599004	CC - LDN - Currencies	1,198,155.27

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
FX	109698914A	B	025827007.01	79599004	CC - LDN - Currencies	998,462.73
FX	109769053A	B	025834359.01	79599004	CC - LDN - Currencies	6,800,000.00
FX	109769061A	B	025834367.01	79599004	CC - LDN - Currencies	3,200,000.00
FX	109769078A	B	025834359.01	79599004	CC - LDN - Currencies	6,800,000.00
FX	109769086A	B	025834367.01	79599004	CC - LDN - Currencies	3,200,000.00
FX	109731226A	B	025716689.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109733467A	S	025560608.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109733476A	S	025560608.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109733734A	S	025560608.01	79599004	CC - LDN - Currencies	107,520,000.00
FX	109733765A	S	025560608.01	79599004	CC - LDN - Currencies	107,520,000.00
FX	109769139A	B	025834367.01	79599004	CC - LDN - Currencies	48,000,000.00
FX	109769147A	B	025834359.01	79599004	CC - LDN - Currencies	102,000,000.00
FX	109783527A	B	025840711.01	79599004	CC - LDN - Currencies	996,427.31
FX	109783531A	S	025826991.01	79599004	CC - LDN - Currencies	996,427.31
FX	57216025A	S	025782038.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	57216012A	S	025782038.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	57268623A	S	025782053.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	57268615A	B	025782053.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	57268607A	B	025782053.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	57268634A	S	025782053.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107791035A	B	025745100.01	79599004	CC - LDN - Currencies	1.00
FX	107754789A	S	025855800.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	107754797A	S	025855792.01	79599004	CC - LDN - Currencies	11,300,000.00
FX	107754805A	S	025870585.01	79599004	CC - LDN - Currencies	37,700,000.00
FX	107754765A	B	025855800.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	107754773A	B	025855792.01	79599004	CC - LDN - Currencies	11,300,000.00
FX	107754781A	B	025870585.01	79599004	CC - LDN - Currencies	37,700,000.00
FX	107750694A	S	025905795.01	79599004	CC - LDN - Currencies	36,290,000.00
FX	107753002A	S	025905795.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	107752985A	S	025905795.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	107756265A	S	025731308.01	79599004	CC - LDN - Currencies	96,646,370.93
FX	107756234A	B	025731308.01	79599004	CC - LDN - Currencies	96,646,370.93
FX	107762619A	B	025744962.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107764439A	B	025566506.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107764447A	B	025566506.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107765920A	S	033353368.01	79599004	CC - LDN - Currencies	224,575.00
FX	107790024A	S	025983404.01	79599004	CC - LDN - Currencies	134,745,000.00
FX	107790536A	B	025905795.01	79599004	CC - LDN - Currencies	35,932,000.00
FX	107790544A	S	025905795.01	79599004	CC - LDN - Currencies	49,406,500.00
FX	107800758A	S	025766056.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107800769A	B	025766056.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107800789A	B	025766056.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107805496A	S	025856675.01	79599004	CC - LDN - Currencies	1,667,000.00
FX	107837377A	S	025766106.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107837366A	B	025766106.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107838289A	B	025695826.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	107912644A	B	013019799.01	79599004	CC - LDN - Currencies	3,170,470.59
FX	107844317A	S	025694035.01	79599004	CC - LDN - Currencies	10,465,280.00
FX	107844325A	S	025694027.01	79599004	CC - LDN - Currencies	5,304,320.00
FX	107846912A	S	025766387.01	79599004	CC - LDN - Currencies	5,555,555.56
FX	107846921A	B	025766387.01	79599004	CC - LDN - Currencies	17,204,301.08
FX	107848489A	S	025766387.01	79599004	CC - LDN - Currencies	5,555,555.56
FX	107848497A	B	025766387.01	79599004	CC - LDN - Currencies	15,591,397.85
FX	107848739A	S	025704628.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107848776A	B	025733171.01	79599004	CC - LDN - Currencies	1,290,240.00
FX	107852224A	S	025762501.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	107851842A	B	025822446.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	107851834A	B	025822446.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	107945728A	S	025623596.01	79599004	CC - LDN - Currencies	20,000,000.00

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
FX	107945719A	S	025623596.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107853726A	B	025757758.01	79599004	CC - LDN - Currencies	200,000.00
FX	107854138A	S	025983404.01	79599004	CC - LDN - Currencies	132,499,250.00
FX	107858474A	B	025704628.01	79599004	CC - LDN - Currencies	3,340,013.36
FX	107858448A	B	025704628.01	79599004	CC - LDN - Currencies	3,340,013.36
FX	107859014A	B	025704628.01	79599004	CC - LDN - Currencies	3,340,013.36
FX	107858986A	S	025762501.01	79599004	CC - LDN - Currencies	0.57
FX	107884183A	S	025716119.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	107884288A	B	025716119.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	107882425A	B	025744962.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107885331A	S	025762501.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	107885339A	S	025762501.01	79599004	CC - LDN - Currencies	335,000,000.00
FX	107887185A	B	025905795.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	107887177A	B	025905795.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	107887388A	B	025742479.01	79599004	CC - LDN - Currencies	3,230,800.00
FX	107960857A	S	025623596.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	107960875A	S	025623596.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	107908071A	S	025622457.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	107953155A	S	025680018.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	107906302A	B	025766106.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107987388A	S	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107987380A	B	025706359.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	107932653A	S	025758434.01	79599004	CC - LDN - Currencies	9,664,637.09
FX	107941725A	S	025695826.01	79599004	CC - LDN - Currencies	69,829,517.78
FX	107944917A	B	025848169.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	107944925A	B	025848169.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	107986173A	S	018216598.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	107986188A	S	018117283.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	107950843A	B	025742057.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	107950835A	B	025742057.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	107950827A	B	025742057.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	107950851A	B	025742057.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	107955688A	B	025568064.01	79599004	CC - LDN - Currencies	13,317,086.49
FX	107980774A	S	025743998.01	79599004	CC - LDN - Currencies	15,830,920.00
FX	107980766A	S	025743998.01	79599004	CC - LDN - Currencies	15,830,920.00
FX	107983861A	S	025731308.01	79599004	CC - LDN - Currencies	48,323,185.46
FX	107983576A	B	025901430.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107983849A	B	025731308.01	79599004	CC - LDN - Currencies	48,323,185.46
FX	107990838A	S	025379371.01	79599004	CC - LDN - Currencies	24,371,200.00
FX	107990826A	S	025379371.01	79599004	CC - LDN - Currencies	24,371,200.00
FX	107995851A	B	025744962.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108001340A	B	025566506.01	79599004	CC - LDN - Currencies	6,516,363.64
FX	108001348A	S	025566506.01	79599004	CC - LDN - Currencies	6,343,362.83
FX	108001356A	B	025566506.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	108033104A	B	025743998.01	79599004	CC - LDN - Currencies	11,887,503.62
FX	108033125A	B	025743998.01	79599004	CC - LDN - Currencies	11,887,503.62
FX	108036763A	B	025766106.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	108043280A	B	025592866.01	79599004	CC - LDN - Currencies	111,820,800.00
FX	108090676A	B	025706995.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	108090624A	S	025706995.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	108057794A	B	025586074.01	79599004	CC - LDN - Currencies	50,655,377.86
FX	108057904A	S	025586074.01	79599004	CC - LDN - Currencies	46,215,025.46
FX	108057894A	B	025586074.01	79599004	CC - LDN - Currencies	50,926,860.03
FX	108057803A	S	025586074.01	79599004	CC - LDN - Currencies	46,215,025.46
FX	108084536A	B	025566506.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108084733A	B	025566506.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108087649A	S	025684093.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	108087700A	B	025684093.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	108086988A	B	025766106.01	79599004	CC - LDN - Currencies	1,615,400.00

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
FX	108094343A	B	025822446.01	79599004	CC - LDN - Currencies	6,643,188.14
FX	108156931A	S	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108156902A	B	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108109499A	B	025617275.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108156947A	S	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108156939A	B	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108113211A	B	025757758.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	108156542A	B	025921057.01	79599004	CC - LDN - Currencies	21,220,955.90
FX	108164159A	B	025623836.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108170640A	S	025849852.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108170681A	B	025849852.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108173155A	B	033353368.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108173112A	S	033353368.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108205879A	B	025566506.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108217061A	S	025706409.01	79599004	CC - LDN - Currencies	161,540,000.00
FX	108212655A	B	025706409.01	79599004	CC - LDN - Currencies	19,788,650.00
FX	108212593A	B	025706409.01	79599004	CC - LDN - Currencies	19,788,650.00
FX	108208024A	B	025566506.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108251369A	S	025714114.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108251355A	B	025714114.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108252845A	B	025566506.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108252858A	B	025566506.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108254575A	B	025731282.01	79599004	CC - LDN - Currencies	1,176,985,600.00
FX	108254559A	B	025731282.01	79599004	CC - LDN - Currencies	672,358,400.00
FX	108254591A	S	025731282.01	79599004	CC - LDN - Currencies	1,023,590,400.00
FX	108254567A	S	025731282.01	79599004	CC - LDN - Currencies	1,126,809,600.00
FX	108254607A	S	025731282.01	79599004	CC - LDN - Currencies	725,401,600.00
FX	108254583A	S	025731282.01	79599004	CC - LDN - Currencies	758,374,400.00
FX	108254623A	S	025731282.01	79599004	CC - LDN - Currencies	61,644,800.00
FX	108254599A	S	025731282.01	79599004	CC - LDN - Currencies	96,051,200.00
FX	108254631A	S	025731282.01	79599004	CC - LDN - Currencies	824,320,000.00
FX	108254615A	S	025731282.01	79599004	CC - LDN - Currencies	630,784,000.00
FX	108256035A	B	025590738.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	108257245A	B	025745100.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	108264635A	S	025900028.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	108268255A	B	033521717.01	79599004	CC - LDN - Currencies	141,102,362.20
FX	108268247A	S	033521717.01	79599004	CC - LDN - Currencies	108,879,910.08
FX	108302508A	S	025848169.01	79599004	CC - LDN - Currencies	323,080,000.00
FX	108302533A	B	025848169.01	79599004	CC - LDN - Currencies	646,160,000.00
FX	108302516A	S	025848169.01	79599004	CC - LDN - Currencies	323,080,000.00
FX	108303312A	S	025716119.01	79599004	CC - LDN - Currencies	55,000,000.00
FX	108305095A	S	025752072.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108305628A	S	025762501.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108305638A	S	025762501.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108306027A	B	025671488.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	108313849A	B	033625625.01	79599004	CC - LDN - Currencies	6,309,948.09
FX	108313853A	B	033625625.01	79599004	CC - LDN - Currencies	3,441,789.87
FX	108316646A	S	025704123.01	79599004	CC - LDN - Currencies	86,016,000.00
FX	108316638A	B	025704123.01	79599004	CC - LDN - Currencies	86,016,000.00
FX	108316662A	S	025704123.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108316654A	B	025704123.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108492377A	B	025703695.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	108492352A	B	025708421.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	108339593A	B	025766106.01	79599004	CC - LDN - Currencies	1,796,600.00
FX	108341359A	B	025744962.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108341351A	S	025744962.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108344895A	B	025743998.01	79599004	CC - LDN - Currencies	29,077,200.00
FX	108344903A	S	025743998.01	79599004	CC - LDN - Currencies	29,077,200.00
FX	108345055A	S	025695826.01	79599004	CC - LDN - Currencies	44,915,000.00

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
FX	108349320A	B	025848169.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	108349303A	B	025848169.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	108355395A	B	025720004.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	108355512A	S	025905787.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	108361264A	B	025613126.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108361252A	B	025613126.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108365260A	B	025613126.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108365243A	B	025613126.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108371062A	B	033089897.01	79599004	CC - LDN - Currencies	75,333,683.66
FX	108371070A	S	033089897.01	79599004	CC - LDN - Currencies	66,370,370.37
FX	109287466A	S	025778572.01	79599004	CC - LDN - Currencies	57,142,857.14
FX	108373415A	B	025848169.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108373398A	B	025848169.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108481389A	B	025899238.01	79599004	CC - LDN - Currencies	300,000,000.00
FX	108417822A	B	025716119.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	108420772A	S	025762113.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	108420780A	S	025832429.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	108421785A	S	025714700.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	108422541A	B	025585944.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	108429390A	B	025731282.01	79599004	CC - LDN - Currencies	209,305,600.00
FX	108429413A	B	025731282.01	79599004	CC - LDN - Currencies	206,438,400.00
FX	108429691A	S	025742057.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108437295A	B	025853037.01	79599004	CC - LDN - Currencies	34,918,571.43
FX	108437287A	S	025853037.01	79599004	CC - LDN - Currencies	31,094,367.99
FX	109705988A	B	011292406.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109707617A	S	011292406.01	79599004	CC - LDN - Currencies	1,347,450.00
FX	108445888A	S	025879586.01	79599004	CC - LDN - Currencies	38,707,200.00
FX	108475525A	B	025743998.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108475502A	B	025743998.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108479800A	B	025853037.01	79599004	CC - LDN - Currencies	36,141,550.49
FX	108479792A	S	025853037.01	79599004	CC - LDN - Currencies	32,250,482.50
FX	108480202A	B	025684093.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108492927A	S	025745100.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	108486427A	B	025624222.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	108486443A	S	025624222.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	108486435A	B	025624222.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	108492863A	B	025745100.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	108492871A	B	025745100.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	108492879A	S	025745100.01	79599004	CC - LDN - Currencies	10,779,600.00
FX	108492887A	S	025745100.01	79599004	CC - LDN - Currencies	10,779,600.00
FX	108495510A	S	025731282.01	79599004	CC - LDN - Currencies	12,902,400.00
FX	108495541A	S	025731282.01	79599004	CC - LDN - Currencies	12,902,400.00
FX	108513117A	B	025584194.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	108546414A	B	025757758.01	79599004	CC - LDN - Currencies	358,400.00
FX	108548910A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108548935A	S	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108550430A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108550406A	S	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108550414A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108550422A	S	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108553548A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108553502A	S	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108553519A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108553470A	S	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108553487A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108553533A	S	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108558899A	S	025781055.01	79599004	CC - LDN - Currencies	24,000,000.00
FX	108568379A	B	033625625.01	79599004	CC - LDN - Currencies	6,309,948.09
FX	108568375A	B	033625625.01	79599004	CC - LDN - Currencies	3,441,789.87

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	108570632A	B	025566506.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108940320A	B	025704057.01	79599004	CC - LDN - Currencies	1.00
FX	108677798A	B	025566506.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108679596A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108679588A	S	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108680536A	B	025787524.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	108685576A	B	025586090.01	79599004	CC - LDN - Currencies	400,000.00
FX	108685540A	B	025586090.01	79599004	CC - LDN - Currencies	240,000.00
FX	108685617A	S	025586082.01	79599004	CC - LDN - Currencies	400,000.00
FX	108685479A	S	025586082.01	79599004	CC - LDN - Currencies	240,000.00
FX	108687131A	S	025901489.01	79599004	CC - LDN - Currencies	69,084,628.67
FX	108696851A	S	025695826.01	79599004	CC - LDN - Currencies	65,372,160.00
FX	108697535A	S	025847567.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108703446A	S	025886342.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	108705303A	S	025695826.01	79599004	CC - LDN - Currencies	13,267,608.38
FX	108711385A	B	025704628.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	108714591A	S	025560285.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	108741632A	B	025679044.01	79599004	CC - LDN - Currencies	0.46
FX	108766358A	B	025378605.01	79599004	CC - LDN - Currencies	0.11
FX	108741606A	S	025679044.01	79599004	CC - LDN - Currencies	0.46
FX	108766326A	S	025378605.01	79599004	CC - LDN - Currencies	0.11
FX	108744595A	B	025787524.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	108746559A	S	033353368.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108746547A	B	033353368.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108747033A	B	025913096.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108748407A	B	025590738.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	108748450A	B	025787524.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	108748458A	B	025787524.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	108748687A	B	025783176.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	108748679A	B	025783176.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	108757411A	B	025745100.01	79599004	CC - LDN - Currencies	1.00
FX	108753097A	B	025757758.01	79599004	CC - LDN - Currencies	716,800.00
FX	108766350A	B	025763707.01	79599004	CC - LDN - Currencies	4,945,920.00
FX	108762429A	B	025682881.01	79599004	CC - LDN - Currencies	18,841,600.00
FX	108770044A	S	025560285.01	79599004	CC - LDN - Currencies	37,273,600.00
FX	108770018A	S	025560285.01	79599004	CC - LDN - Currencies	83,148,800.00
FX	108795549A	B	033762337.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108799385A	S	033353368.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108799268A	S	025555913.01	79599004	CC - LDN - Currencies	13,360,053.44
FX	108799559A	S	025742057.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	108799360A	S	033353368.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108799349A	B	033353368.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108800078A	S	033353368.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	108800049A	B	033353368.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	108802505A	B	025704628.01	79599004	CC - LDN - Currencies	3,340,013.36
FX	108802541A	B	025704628.01	79599004	CC - LDN - Currencies	3,340,013.36
FX	108802631A	B	025704628.01	79599004	CC - LDN - Currencies	3,340,013.36
FX	108805568A	S	025731191.01	79599004	CC - LDN - Currencies	501,760.00
FX	108852732A	S	013024872.01	79599004	CC - LDN - Currencies	19,638,356.16
FX	108852758A	S	013024872.01	79599004	CC - LDN - Currencies	968,648.65
FX	108806573A	S	033353368.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108806712A	S	033353368.01	79599004	CC - LDN - Currencies	430,080.00
FX	108828894A	S	025710146.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108831002A	S	025969569.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	108831011A	S	025774118.01	79599004	CC - LDN - Currencies	16,390,000.00
FX	108831019A	S	025969585.01	79599004	CC - LDN - Currencies	11,340,000.00
FX	108831027A	S	025741919.01	79599004	CC - LDN - Currencies	3,300,000.00
FX	108831037A	S	025858101.01	79599004	CC - LDN - Currencies	19,700,000.00
FX	108831045A	S	025981721.01	79599004	CC - LDN - Currencies	2,820,000.00

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
FX	108831053A	S	025684689.01	79599004	CC - LDN - Currencies	5,940,000.00
FX	108809547A	S	025752072.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108813270A	B	025704628.01	79599004	CC - LDN - Currencies	4,832,318.55
FX	108818021A	S	025743998.01	79599004	CC - LDN - Currencies	31,984,920.00
FX	108818004A	S	025743998.01	79599004	CC - LDN - Currencies	31,984,920.00
FX	108820269A	S	025596958.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	108822364A	B	025704628.01	79599004	CC - LDN - Currencies	10,474,427.67
FX	108821473A	B	033089897.01	79599004	CC - LDN - Currencies	76,377,197.66
FX	108821464A	S	033089897.01	79599004	CC - LDN - Currencies	66,775,039.48
FX	108822019A	B	033625625.01	79599004	CC - LDN - Currencies	11,472,632.89
FX	108822015A	B	033625625.01	79599004	CC - LDN - Currencies	6,309,948.09
FX	108822067A	S	025585944.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108824730A	B	025758731.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108824236A	B	025704628.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	108824228A	B	025704628.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	108825546A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	108825554A	S	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	108830696A	S	025776444.01	79599004	CC - LDN - Currencies	4,000,000,000.00
FX	108830733A	B	025769290.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	108853640A	B	025704628.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	108856043A	B	025783176.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	108856035A	B	025783176.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	108857658A	S	033221441.01	79599004	CC - LDN - Currencies	1,470,861.83
FX	108857666A	B	033221441.01	79599004	CC - LDN - Currencies	1,470,861.83
FX	108859011A	S	025776444.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108872095A	B	025742057.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108875702A	S	025766106.01	79599004	CC - LDN - Currencies	46,959,302.33
FX	108881649A	B	025899238.01	79599004	CC - LDN - Currencies	290,000,000.00
FX	108882693A	B	023812951.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108920508A	S	025796012.01	79599004	CC - LDN - Currencies	1,996,222.22
FX	108887539A	S	025849852.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108887531A	B	025849852.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108916832A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108954015A	B	025595380.01	79599004	CC - LDN - Currencies	550,000.00
FX	108920575A	B	025566506.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	108920551A	B	025901430.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108932903A	B	025706995.01	79599004	CC - LDN - Currencies	121,155,000.00
FX	108922605A	B	025704628.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	108922785A	B	025704628.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	108922646A	B	025704628.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	108922777A	B	025704628.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	108923404A	S	025742057.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108925338A	B	033625625.01	79599004	CC - LDN - Currencies	5,162,684.80
FX	108925356A	B	033625625.01	79599004	CC - LDN - Currencies	9,751,737.96
FX	108928022A	B	033625625.01	79599004	CC - LDN - Currencies	4,015,421.51
FX	108928001A	B	033625625.01	79599004	CC - LDN - Currencies	4,015,421.51
FX	108927502A	S	025679044.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	108928684A	B	025684093.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	108932158A	B	025566506.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108994863A	S	025382219.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109010328A	S	023811680.01	79599004	CC - LDN - Currencies	73,008.37
FX	108938841A	B	025704628.01	79599004	CC - LDN - Currencies	966,463.71
FX	108941562A	S	033056342.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108943568A	B	025704628.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108974263A	B	025766106.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	108974761A	B	025566506.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108977619A	B	025595380.01	79599004	CC - LDN - Currencies	900,000.00
FX	108978679A	B	025661257.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108993948A	B	025684630.01	79599004	CC - LDN - Currencies	286,720.00

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
FX	109001646A	S	025901430.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109001654A	B	025901430.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109012860A	B	025966276.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109008125A	B	025592866.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109008136A	B	025592866.01	79599004	CC - LDN - Currencies	6,461,600.00
FX	109038181A	S	025742057.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109038191A	B	025742057.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109039167A	S	025762501.01	79599004	CC - LDN - Currencies	93,184,000.00
FX	109039183A	S	025762501.01	79599004	CC - LDN - Currencies	93,184,000.00
FX	109039159A	S	025762501.01	79599004	CC - LDN - Currencies	93,184,000.00
FX	109039191A	S	025762501.01	79599004	CC - LDN - Currencies	93,184,000.00
FX	109039175A	S	025762501.01	79599004	CC - LDN - Currencies	93,184,000.00
FX	109043754A	S	025853037.01	79599004	CC - LDN - Currencies	37,220,407.47
FX	109043763A	B	025853037.01	79599004	CC - LDN - Currencies	36,913,703.58
FX	109043744A	S	025853037.01	79599004	CC - LDN - Currencies	37,224,644.28
FX	109043773A	B	025853037.01	79599004	CC - LDN - Currencies	36,404,152.29
FX	109044765A	B	033375676.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109044783A	B	033375676.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109183557A	S	025379512.01	79599004	CC - LDN - Currencies	42,600,000.00
FX	109183647A	S	025383266.01	79599004	CC - LDN - Currencies	58,200,000.00
FX	109183655A	S	025383282.01	79599004	CC - LDN - Currencies	17,600,000.00
FX	109183732A	S	025383290.01	79599004	CC - LDN - Currencies	6,600,000.00
FX	109183593A	S	025379512.01	79599004	CC - LDN - Currencies	227,600,000.00
FX	109183663A	S	025383282.01	79599004	CC - LDN - Currencies	93,700,000.00
FX	109183671A	S	025383266.01	79599004	CC - LDN - Currencies	310,500,000.00
FX	109183724A	S	025383290.01	79599004	CC - LDN - Currencies	35,200,000.00
FX	109047826A	S	025684093.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109047911A	S	025731191.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109066717A	B	013018627.01	79599004	CC - LDN - Currencies	4,859,661.02
FX	109051755A	S	025745357.01	79599004	CC - LDN - Currencies	7,258,000.00
FX	109052260A	B	025745357.01	79599004	CC - LDN - Currencies	2,899,391.13
FX	109052252A	B	025745357.01	79599004	CC - LDN - Currencies	2,899,391.13
FX	109057262A	B	025683426.01	79599004	CC - LDN - Currencies	17,250,000.00
FX	109057309A	B	025683426.01	79599004	CC - LDN - Currencies	17,250,000.00
FX	109062205A	S	025714577.01	79599004	CC - LDN - Currencies	19,329,274.19
FX	109071184A	S	025706359.01	79599004	CC - LDN - Currencies	358,400,000.00
FX	109071197A	B	025706359.01	79599004	CC - LDN - Currencies	358,400,000.00
FX	109066198A	B	025757758.01	79599004	CC - LDN - Currencies	716,800.00
FX	109069568A	B	033089897.01	79599004	CC - LDN - Currencies	76,540,309.66
FX	109069577A	S	033089897.01	79599004	CC - LDN - Currencies	66,928,104.58
FX	109070456A	B	025549619.01	79599004	CC - LDN - Currencies	44,103,181.75
FX	109070460A	S	025549619.01	79599004	CC - LDN - Currencies	33,450,142.29
FX	109101891A	S	025853037.01	79599004	CC - LDN - Currencies	30,215,235.49
FX	109101881A	B	025853037.01	79599004	CC - LDN - Currencies	29,942,072.55
FX	109101871A	S	025853037.01	79599004	CC - LDN - Currencies	30,218,681.57
FX	109101861A	B	025853037.01	79599004	CC - LDN - Currencies	29,498,708.53
FX	109101812A	S	025853037.01	79599004	CC - LDN - Currencies	27,642,436.69
FX	109101852A	B	025853037.01	79599004	CC - LDN - Currencies	27,380,067.80
FX	109101938A	S	025853037.01	79599004	CC - LDN - Currencies	27,648,744.87
FX	109101925A	B	025853037.01	79599004	CC - LDN - Currencies	26,995,721.93
FX	109102498A	S	025742057.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109102909A	B	025743998.01	79599004	CC - LDN - Currencies	40,385,000.00
FX	109104878A	B	025684093.01	79599004	CC - LDN - Currencies	3,870,720.00
FX	109106236A	S	025745357.01	79599004	CC - LDN - Currencies	7,258,000.00
FX	109110030A	B	025921057.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109111979A	S	025742057.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109112012A	B	025742057.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109110481A	B	025717943.01	79599004	CC - LDN - Currencies	97,473,236.00
FX	109109604A	S	025766056.01	79599004	CC - LDN - Currencies	40,385,000.00

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
FX	109109594A	B	025766056.01	79599004	CC - LDN - Currencies	40,385,000.00
FX	109109624A	B	025766056.01	79599004	CC - LDN - Currencies	40,385,000.00
FX	109110203A	S	025694027.01	79599004	CC - LDN - Currencies	5,304,320.00
FX	109110211A	S	025694035.01	79599004	CC - LDN - Currencies	10,465,280.00
FX	109109846A	S	025883091.01	79599004	CC - LDN - Currencies	24,231,000.00
FX	109116163A	B	025704628.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109705201A	B	011298908.01	79599004	CC - LDN - Currencies	7,430,840.00
FX	109707626A	S	011298908.01	79599004	CC - LDN - Currencies	161,540.00
FX	109705193A	B	011292406.01	79599004	CC - LDN - Currencies	34,892,640.00
FX	109707638A	S	011292406.01	79599004	CC - LDN - Currencies	3,230,800.00
FX	109127113A	B	033089897.01	79599004	CC - LDN - Currencies	76,540,309.66
FX	109127121A	S	033089897.01	79599004	CC - LDN - Currencies	66,981,264.31
FX	109150953A	B	033353368.01	79599004	CC - LDN - Currencies	3,054,220.00
FX	109151324A	S	025752882.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109151334A	B	025752882.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109151936A	B	025848169.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	109152711A	B	025704628.01	79599004	CC - LDN - Currencies	5,315,550.40
FX	109152838A	S	033353368.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109152830A	B	033353368.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109153794A	B	033353368.01	79599004	CC - LDN - Currencies	2,095,528.14
FX	109155451A	S	025776444.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109159832A	S	033353368.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109159398A	B	033353368.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109163488A	B	025783176.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109163497A	B	025783176.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109623902A	S	025968421.01	79599004	CC - LDN - Currencies	145,000,000.00
FX	109211760A	S	033762337.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109211742A	B	033762337.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109212481A	B	025987280.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	109215617A	B	013018627.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109215886A	B	025757758.01	79599004	CC - LDN - Currencies	2,580,480.00
FX	109222586A	S	033353368.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109218299A	B	025716499.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109218291A	S	025716499.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109219413A	B	025866294.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109274041A	S	025706995.01	79599004	CC - LDN - Currencies	80,770,000.00
FX	109238898A	S	025689449.01	79599004	CC - LDN - Currencies	19,342,363.90
FX	109238906A	S	025689464.01	79599004	CC - LDN - Currencies	99,254,134.35
FX	109238914A	S	025689456.01	79599004	CC - LDN - Currencies	943,101.75
FX	109238786A	S	025689449.01	79599004	CC - LDN - Currencies	19,342,363.90
FX	109238794A	S	025689464.01	79599004	CC - LDN - Currencies	99,254,134.35
FX	109238802A	S	025689456.01	79599004	CC - LDN - Currencies	943,101.75
FX	109409594A	S	025711961.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109239294A	B	025707126.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	109234304A	B	025822446.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109248537A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	109237121A	S	025882267.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109272418A	B	025710146.01	79599004	CC - LDN - Currencies	53,760,000.00
FX	109272439A	B	025710146.01	79599004	CC - LDN - Currencies	53,760,000.00
FX	109272448A	S	025710146.01	79599004	CC - LDN - Currencies	51,609,600.00
FX	109272457A	S	025710146.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	109276952A	B	025674979.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	109281232A	B	025901430.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109326172A	B	025595380.01	79599004	CC - LDN - Currencies	500,000.00
FX	109332502A	B	013024872.01	79599004	CC - LDN - Currencies	968,648.65
FX	109277644A	S	025731191.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109282349A	S	025856675.01	79599004	CC - LDN - Currencies	1,700,000.00
FX	109282060A	B	025704628.01	79599004	CC - LDN - Currencies	2,004,008.02
FX	109282068A	B	025704628.01	79599004	CC - LDN - Currencies	2,004,008.02

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109282102A	B	025704628.01	79599004	CC - LDN - Currencies	2,004,008.02
FX	109282084A	B	025704628.01	79599004	CC - LDN - Currencies	2,004,008.02
FX	109282267A	B	025971458.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109284137A	S	025856675.01	79599004	CC - LDN - Currencies	1,630,000.00
FX	109289130A	B	025704628.01	76150899	CC - LDN - Currencies	4,057,827.46
FX	109289128A	B	025704628.01	76150899	CC - LDN - Currencies	4,057,827.46
FX	109289900A	B	025909078.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109289910A	B	025909078.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109301351A	B	025704628.01	76150899	CC - LDN - Currencies	4,057,827.46
FX	109301354A	B	025704628.01	76150899	CC - LDN - Currencies	4,057,827.46
FX	109295992A	B	025613126.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	109295984A	B	025613126.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	109300730A	S	025679044.01	79599004	CC - LDN - Currencies	9,664,637.09
FX	109302278A	S	025924838.01	79599004	CC - LDN - Currencies	1,150,000,000.00
FX	109302286A	S	025961509.01	79599004	CC - LDN - Currencies	1,150,000,000.00
FX	109302258A	B	025924838.01	79599004	CC - LDN - Currencies	1,150,000,000.00
FX	109302267A	B	025961509.01	79599004	CC - LDN - Currencies	1,150,000,000.00
FX	109303598A	B	025743139.01	79599004	CC - LDN - Currencies	360,000.00
FX	109325839A	B	025661257.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	109333803A	B	025901430.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	109330770A	S	025758731.01	79599004	CC - LDN - Currencies	9,000,000.00
FX	109330758A	B	025758731.01	79599004	CC - LDN - Currencies	9,000,000.00
FX	109335735A	B	025704628.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	109335745A	B	025704628.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	109335761A	B	025704628.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	109335769A	B	025704628.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	109338260A	B	025704628.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109338268A	B	025704628.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109338222A	B	025704628.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109339898A	S	025950528.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109339159A	S	025598707.01	79599004	CC - LDN - Currencies	3,453,217.54
FX	109339784A	B	025613126.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	109339792A	B	025613126.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	109339890A	S	025950528.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109342870A	S	025613126.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	109342882A	S	025613126.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	109343912A	S	025766106.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	109345177A	S	025679044.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109347913A	B	025848169.01	79599004	CC - LDN - Currencies	200,704,000.00
FX	109347921A	B	025848169.01	79599004	CC - LDN - Currencies	200,704,000.00
FX	109347929A	B	025848169.01	79599004	CC - LDN - Currencies	200,704,000.00
FX	109347937A	B	025848169.01	79599004	CC - LDN - Currencies	200,704,000.00
FX	109388509A	B	013018627.01	79599004	CC - LDN - Currencies	4,914,638.33
FX	109348913A	B	025613126.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109348977A	B	025613126.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109349288A	B	025776444.01	79599004	CC - LDN - Currencies	161,540,000.00
FX	109349363A	B	025776444.01	79599004	CC - LDN - Currencies	161,540,000.00
FX	109409705A	S	025703729.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	109409720A	B	025703729.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	109409701A	S	025703729.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	109352355A	B	025744962.01	79599004	CC - LDN - Currencies	1,336,005.34
FX	109389729A	B	025595380.01	79599004	CC - LDN - Currencies	500,000.00
FX	109385690A	S	033353368.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109388917A	B	025894213.01	79599004	CC - LDN - Currencies	91,750,400.00
FX	109389796A	B	025894213.01	79599004	CC - LDN - Currencies	64,512,000.00
FX	109388925A	S	025894213.01	79599004	CC - LDN - Currencies	101,673,758.87
FX	109390129A	S	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109390143A	B	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109391363A	B	025671488.01	79599004	CC - LDN - Currencies	57,344,000.00

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
FX	109392074A	B	025671488.01	79599004	CC - LDN - Currencies	86,016,000.00
FX	109393842A	B	025909078.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109393790A	B	025909078.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109453564A	S	013009915.01	79599004	CC - LDN - Currencies	6,200,000.00
FX	109402115A	S	025661000.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109402123A	S	025621855.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109401368A	B	025742602.01	79599004	CC - LDN - Currencies	224,575,000.00
FX	109404701A	S	025714577.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109410130A	S	025734542.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109412397A	S	025704628.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109547217A	S	025385428.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	109415578A	S	025894213.01	79599004	CC - LDN - Currencies	33,000,000.00
FX	109442671A	B	025788225.01	79599004	CC - LDN - Currencies	6,461,600.00
FX	109442653A	B	025788225.01	79599004	CC - LDN - Currencies	6,461,600.00
FX	109448510A	B	025742057.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109451019A	B	025766106.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	109451043A	B	025766106.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	109448786A	B	025742057.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109450117A	S	025758434.01	79599004	CC - LDN - Currencies	4,832,318.55
FX	109454790A	B	025694274.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109454768A	B	025694274.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109452123A	S	025614520.01	79599004	CC - LDN - Currencies	17,393,593.70
FX	109456020A	B	025566506.01	79599004	CC - LDN - Currencies	13,986,341.46
FX	109457359A	B	025782012.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	109457367A	B	025782012.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	109460064A	B	025782012.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	109460497A	S	025661646.01	79599004	CC - LDN - Currencies	437,248.00
FX	109461125A	B	025757758.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109461133A	S	025757758.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109461392A	B	025757758.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109461384A	S	025757758.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109463111A	S	025665217.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109463137A	S	025665217.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109463426A	B	025757758.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109463434A	S	025757758.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109467274A	S	033353368.01	79599004	CC - LDN - Currencies	2,071,930.52
FX	109469438A	S	025661646.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109469429A	B	025661646.01	79599004	CC - LDN - Currencies	107,520,000.00
FX	109494872A	S	025744962.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109506892A	B	025743998.01	79599004	CC - LDN - Currencies	0.26
FX	109514093A	B	025716499.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109513912A	S	025716499.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109516308A	S	025717943.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109518019A	S	025700378.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109537359A	S	025889627.01	79599004	CC - LDN - Currencies	329,728.00
FX	109537367A	S	025889692.01	79599004	CC - LDN - Currencies	415,744.00
FX	109537375A	S	025683269.01	79599004	CC - LDN - Currencies	34,908,160.00
FX	109537383A	S	025889650.01	79599004	CC - LDN - Currencies	415,744.00
FX	109537391A	S	025889684.01	79599004	CC - LDN - Currencies	47,194,112.00
FX	109537399A	S	025889718.01	79599004	CC - LDN - Currencies	8,300,544.00
FX	109537407A	S	025889635.01	79599004	CC - LDN - Currencies	802,816.00
FX	109537415A	S	025889668.01	79599004	CC - LDN - Currencies	200,704.00
FX	109537423A	S	025889676.01	79599004	CC - LDN - Currencies	1,806,336.00
FX	109537433A	S	025889601.01	79599004	CC - LDN - Currencies	372,736.00
FX	109571319A	S	025560517.01	79599004	CC - LDN - Currencies	1,003,520.00
FX	109571327A	S	025564774.01	79599004	CC - LDN - Currencies	2,566,144.00
FX	109591640A	S	025385675.01	79599004	CC - LDN - Currencies	602,112.00
FX	109542534A	B	025829375.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109542544A	B	025829375.01	79599004	CC - LDN - Currencies	5,000,000.00

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
FX	109542890A	S	025886342.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	109557359A	B	025966276.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109557299A	B	025966276.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109554409A	B	025707126.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	109554267A	B	025709072.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109544280A	B	025921057.01	79599004	CC - LDN - Currencies	10,895,360.00
FX	109545648A	B	025684093.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109547622A	S	025679044.01	79599004	CC - LDN - Currencies	17,203,200.00
FX	109549586A	B	025766056.01	79599004	CC - LDN - Currencies	13,290,097.01
FX	109549599A	S	025778572.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109549797A	S	033353368.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	109550061A	B	025971458.01	79599004	CC - LDN - Currencies	43,000,000.00
FX	109550077A	B	025971458.01	79599004	CC - LDN - Currencies	43,000,000.00
FX	109553392A	B	025984899.01	79599004	CC - LDN - Currencies	5,838,950.00
FX	109554640A	B	025783176.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	109562366A	B	025745100.01	79599004	CC - LDN - Currencies	1.00
FX	109559845A	S	025674672.01	79599004	CC - LDN - Currencies	536,768.65
FX	109559852A	S	025674672.01	79599004	CC - LDN - Currencies	536,768.65
FX	109582815A	B	025706995.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109581363A	B	025829375.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	109582033A	S	025847567.01	79599004	CC - LDN - Currencies	36,558,720.93
FX	109584330A	S	025763152.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109584322A	S	025763152.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109584156A	B	025592866.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	109591502A	S	025661646.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109586561A	B	025567025.01	79599004	CC - LDN - Currencies	119,191.92
FX	109587642A	B	025766056.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109588419A	B	025783176.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109588411A	B	025783176.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109589619A	B	025783176.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109589627A	B	025783176.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109596921A	B	033089897.01	79599004	CC - LDN - Currencies	79,073,359.07
FX	109596929A	S	033089897.01	79599004	CC - LDN - Currencies	69,041,908.67
FX	109618933A	B	025695826.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109623894A	B	025983404.01	79599004	CC - LDN - Currencies	67,372,500.00
FX	109647246A	S	033353368.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109671091A	S	025776444.01	79599004	CC - LDN - Currencies	161,540,000.00
FX	109671639A	B	025709528.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109673636A	B	025595380.01	79599004	CC - LDN - Currencies	1,080,000.00
FX	109680849A	B	025900028.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109676544A	S	025590753.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	109674058A	S	025763707.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109675901A	S	025593302.01	79599004	CC - LDN - Currencies	14,500,000.00
FX	109675919A	B	025593302.01	79599004	CC - LDN - Currencies	14,500,000.00
FX	109760411A	B	025883091.01	79599004	CC - LDN - Currencies	1.00
FX	109676751A	S	025714577.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	109676735A	S	025714577.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	109676743A	B	025714577.01	79599004	CC - LDN - Currencies	16,000,000.00
FX	109676759A	B	025714577.01	79599004	CC - LDN - Currencies	16,000,000.00
FX	109686104A	S	025716499.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109686117A	B	025716499.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109687862A	S	025731191.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109711599A	S	025829375.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	109718414A	B	025763152.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	109722605A	B	025820622.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109722601A	B	025820622.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	109719113A	B	025825779.01	79599004	CC - LDN - Currencies	23,600,000.00
FX	109719102A	S	025825779.01	79599004	CC - LDN - Currencies	23,600,000.00
FX	109724232A	B	025757758.01	79599004	CC - LDN - Currencies	6,068,428.80

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
FX	109724667A	B	025716499.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109736976A	B	025744962.01	79599004	CC - LDN - Currencies	0.26
FX	109736968A	S	025744962.01	79599004	CC - LDN - Currencies	1,453,860.00
FX	109755924A	S	025776444.01	79599004	CC - LDN - Currencies	80,770,000.00
FX	109756186A	B	025704057.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109756194A	B	025704057.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	109765728A	B	025595380.01	79599004	CC - LDN - Currencies	500,000.00
FX	109760249A	S	025585944.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109760668A	B	025593013.01	79599004	CC - LDN - Currencies	15,346,300.00
FX	109760648A	B	025593013.01	79599004	CC - LDN - Currencies	15,346,300.00
FX	109763299A	S	025984899.01	79599004	CC - LDN - Currencies	449,150.00
FX	109767908A	B	025617275.01	79599004	CC - LDN - Currencies	12,923,200.00
FX	109767919A	B	025617275.01	79599004	CC - LDN - Currencies	12,923,200.00
FX	109776140A	S	025684689.01	79599004	CC - LDN - Currencies	140,000.00
FX	98798778A	S	025560608.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	98798791A	S	025560608.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	99287675A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	99287721A	S	025714700.01	79599004	CC - LDN - Currencies	9,500,000.00
FX	99287684A	S	025714700.01	79599004	CC - LDN - Currencies	9,500,000.00
FX	99768845A	S	025706995.01	79599004	CC - LDN - Currencies	23,500,000.00
FX	99942278A	B	025710146.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	99942249A	B	025710146.01	79599004	CC - LDN - Currencies	6,750,000.00
FX	99942260A	B	025710146.01	79599004	CC - LDN - Currencies	6,750,000.00
FX	98264124A	S	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98265403A	S	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	98265421A	S	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	98495480A	S	025706326.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98495461A	S	025706326.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98495484A	S	025706326.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98495494A	S	025706326.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98495446A	S	025706326.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98495457A	S	025706326.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98463415A	S	025706995.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	98503667A	S	025714700.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	98503658A	B	025714700.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	98551066A	B	025714700.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	98551727A	B	025714700.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	98588538A	S	025856675.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	98642618A	S	025560608.01	79599004	CC - LDN - Currencies	110,000,000.00
FX	98642628A	S	025560608.01	79599004	CC - LDN - Currencies	110,000,000.00
FX	98640278A	S	025672650.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	98640576A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98797775A	B	025714700.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	98853079A	S	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	98853066A	S	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	98856834A	S	025672650.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	98867404A	S	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	98867389A	S	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	98909063A	B	025706367.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	98909075A	S	025706367.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	99064222A	S	025706995.01	79599004	CC - LDN - Currencies	13,000,000.00
FX	99064235A	S	025706995.01	79599004	CC - LDN - Currencies	13,000,000.00
FX	99285724A	S	011707288.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	99285414A	B	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	99285404A	B	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	99285386A	S	025714700.01	79599004	CC - LDN - Currencies	33,000,000.00
FX	99285396A	S	025714700.01	79599004	CC - LDN - Currencies	33,000,000.00
FX	99343141A	S	011222999.01	79599004	CC - LDN - Currencies	5,304,320.00
FX	99320433A	S	025856675.01	79599004	CC - LDN - Currencies	8,499,787.51

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
FX	99320414A	S	025856675.01	79599004	CC - LDN - Currencies	11,373,209.77
FX	99370224A	S	025856675.01	79599004	CC - LDN - Currencies	7,822,685.79
FX	99384691A	S	025671041.01	79599004	CC - LDN - Currencies	11,000,000.00
FX	99413418A	S	018204198.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	99422474A	S	018209965.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	99417934A	S	025709528.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	99419305A	S	025714700.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	99419318A	S	025714700.01	79599004	CC - LDN - Currencies	19,000,000.00
FX	99517960A	S	025865684.01	79599004	CC - LDN - Currencies	368,000,000.00
FX	99517968A	S	025865676.01	79599004	CC - LDN - Currencies	632,000,000.00
FX	99670995A	S	011205986.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	99729158A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	99729149A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	99729167A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	99729176A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	99731572A	B	025714700.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	99731564A	B	025714700.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	99731232A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	99731254A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	99731245A	B	025714700.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	99731262A	B	025714700.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	99734496A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	99734480A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	99734515A	B	025714700.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	99734523A	B	025714700.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	99944027A	S	025855651.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	99944040A	B	025855651.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	100209422A	B	025703703.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	100317192A	S	025865684.01	79599004	CC - LDN - Currencies	115,000,000.00
FX	100317200A	S	025865676.01	79599004	CC - LDN - Currencies	185,000,000.00
FX	100408227A	B	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	100408237A	B	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	100410671A	B	025703703.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	100410684A	B	025703703.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	100564787A	S	025961384.01	79599004	CC - LDN - Currencies	170,000,000.00
FX	100574363A	S	025865684.01	79599004	CC - LDN - Currencies	103,304,500.00
FX	100574372A	S	025865676.01	79599004	CC - LDN - Currencies	166,185,500.00
FX	100574395A	B	025865684.01	79599004	CC - LDN - Currencies	103,304,500.00
FX	100574414A	B	025865676.01	79599004	CC - LDN - Currencies	166,185,500.00
FX	100574333A	S	025865684.01	79599004	CC - LDN - Currencies	192,000,000.00
FX	100574346A	S	025865676.01	79599004	CC - LDN - Currencies	308,000,000.00
FX	100571868A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	100571876A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	100574823A	B	025714700.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	100575516A	B	025716887.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	100612777A	S	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	100612791A	S	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	100612799A	B	025706995.01	79599004	CC - LDN - Currencies	36,000,000.00
FX	100612807A	B	025706995.01	79599004	CC - LDN - Currencies	36,000,000.00
FX	100616808A	B	025703703.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	100616839A	B	025714700.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	100673988A	S	025961384.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	100659160A	S	025578980.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	100659177A	S	025865684.01	79599004	CC - LDN - Currencies	92,165,580.00
FX	100659186A	S	025865676.01	79599004	CC - LDN - Currencies	150,375,420.00
FX	100659210A	B	025578980.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	100659223A	B	025865684.01	79599004	CC - LDN - Currencies	92,165,580.00
FX	100659232A	B	025865676.01	79599004	CC - LDN - Currencies	150,375,420.00
FX	100655636A	B	025703703.01	79599004	CC - LDN - Currencies	50,000,000.00

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
FX	100687671A	S	025982398.01	79599004	CC - LDN - Currencies	22,498,706.00
FX	100687686A	S	025982380.01	79599004	CC - LDN - Currencies	58,163,447.00
FX	100687694A	S	025982406.01	79599004	CC - LDN - Currencies	160,245,399.00
FX	100687702A	S	025982372.01	79599004	CC - LDN - Currencies	129,692,448.00
FX	100687713A	S	025982513.01	79599004	CC - LDN - Currencies	92,650,000.00
FX	100707977A	S	025706409.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	102622483A	S	025769290.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	102622472A	B	025769290.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102622449A	B	025769290.01	79599004	CC - LDN - Currencies	15,500,000.00
FX	102622459A	B	025769290.01	79599004	CC - LDN - Currencies	15,500,000.00
FX	101000077A	S	025672650.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101242274A	S	025865684.01	79599004	CC - LDN - Currencies	190,219,493.95
FX	101242283A	S	025865676.01	79599004	CC - LDN - Currencies	309,509,685.07
FX	101244187A	S	025865684.01	79599004	CC - LDN - Currencies	202,117,500.00
FX	101244196A	S	025865676.01	79599004	CC - LDN - Currencies	327,879,500.00
FX	101244204A	S	025578980.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	101244214A	B	025865684.01	79599004	CC - LDN - Currencies	202,117,500.00
FX	101244226A	B	025865676.01	79599004	CC - LDN - Currencies	327,879,500.00
FX	101244234A	B	025578980.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	101406695A	B	025674979.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	101406679A	B	025674979.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	101457097A	S	025866294.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	101457114A	S	025866294.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	101487592A	S	025865684.01	79599004	CC - LDN - Currencies	380,438,987.90
FX	101487610A	S	025865676.01	79599004	CC - LDN - Currencies	619,019,370.15
FX	101450704A	B	025703703.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	101450028A	B	025703703.01	79599004	CC - LDN - Currencies	110,000,000.00
FX	101449366A	B	025714700.01	79599004	CC - LDN - Currencies	27,250,000.00
FX	101449377A	B	025714700.01	79599004	CC - LDN - Currencies	2,750,000.00
FX	101450977A	B	025703703.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101492533A	S	018064469.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	101536887A	S	018209965.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	101683205A	B	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	101683194A	B	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	101840410A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101935180A	S	025714700.01	79599004	CC - LDN - Currencies	7,880,000.00
FX	101935169A	S	025714700.01	79599004	CC - LDN - Currencies	12,120,000.00
FX	102040852A	S	025672650.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	102040862A	B	025672650.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	102086583A	S	025964602.01	79599004	CC - LDN - Currencies	175,000,000.00
FX	102086591A	S	025964594.01	79599004	CC - LDN - Currencies	325,000,000.00
FX	102137181A	B	025706995.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	102137190A	B	025706995.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	102216243A	S	025710146.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	102216232A	S	025710146.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	102275885A	B	025714700.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102275884A	S	025714700.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102382702A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	102395195A	B	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	102395187A	B	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	102527923A	B	025714700.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102526807A	B	025706995.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102528342A	B	025706995.01	79599004	CC - LDN - Currencies	16,750,000.00
FX	102528333A	B	025706995.01	79599004	CC - LDN - Currencies	16,750,000.00
FX	102529246A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	102574257A	S	025971458.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102624269A	B	025706367.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	102624280A	S	025706367.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	102735531A	B	025848169.01	79599004	CC - LDN - Currencies	2,903,200.00

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
FX	102892363A	B	025855651.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	102892375A	B	025855651.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	103054685A	B	025709528.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	103060567A	S	025584194.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103098139A	S	025862384.01	79599004	CC - LDN - Currencies	5,714,285.71
FX	103194140A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103194148A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103289093A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	103289070A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	103492578A	S	025769290.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	103579975A	S	025763152.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	103602021A	S	025706367.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103602030A	S	025706367.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103602058A	S	025709163.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	103602049A	S	025709163.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	103641667A	B	025855651.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	103641676A	B	025855651.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	103679713A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103679724A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103692519A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103692560A	B	025855651.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	103733783A	B	025714700.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	103834716A	S	025578980.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	103834746A	S	025865684.01	79599004	CC - LDN - Currencies	175,000,000.00
FX	103834755A	S	025865676.01	79599004	CC - LDN - Currencies	285,000,000.00
FX	103840734A	S	025592296.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	103895940A	S	025782038.01	79599004	CC - LDN - Currencies	16,500,000.00
FX	103895927A	S	025782038.01	79599004	CC - LDN - Currencies	16,500,000.00
FX	103895950A	B	025782038.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103896392A	B	025704628.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	103905728A	B	025714700.01	79599004	CC - LDN - Currencies	19,344,355.32
FX	103937649A	B	025706995.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	103962646A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103965043A	B	025706995.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	103995697A	B	025706995.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	104002720A	S	025578980.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104002734A	S	025592296.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	104002742A	S	025865684.01	79599004	CC - LDN - Currencies	175,000,000.00
FX	104002750A	S	025865676.01	79599004	CC - LDN - Currencies	285,000,000.00
FX	104116855A	B	025714700.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	104121108A	S	025714700.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	104292767A	S	025865676.01	79599004	CC - LDN - Currencies	294,000,000.00
FX	104292775A	S	025865684.01	79599004	CC - LDN - Currencies	181,000,000.00
FX	104293160A	S	025592296.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	104288011A	B	025714700.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	104323379A	B	025706367.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104323392A	B	025706367.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104324028A	B	025714700.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	104324041A	B	025714700.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	104363443A	S	025865684.01	79599004	CC - LDN - Currencies	353,000,000.00
FX	104363451A	S	025865676.01	79599004	CC - LDN - Currencies	570,000,000.00
FX	104364287A	S	025578980.01	79599004	CC - LDN - Currencies	29,000,000.00
FX	104364295A	S	025592296.01	79599004	CC - LDN - Currencies	48,000,000.00
FX	104359505A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104359495A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104567400A	S	025961384.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	104546371A	B	025714700.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	104582099A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	104582449A	B	011212198.01	79599004	CC - LDN - Currencies	2,000,000.00

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
FX	104583603A	B	018209338.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104588590A	B	018205393.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	104589826A	B	011710118.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104588987A	B	011211992.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104589355A	B	011217957.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104589416A	B	011227006.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	109642699A	S	011297298.01	79599004	CC - LDN - Currencies	1,130,780.00
FX	109644192A	B	011297298.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	104649080A	B	025706995.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	104733574A	B	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104733582A	B	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104813992A	S	025768581.01	79599004	CC - LDN - Currencies	40,423,500.00
FX	104813850A	S	025768581.01	79599004	CC - LDN - Currencies	40,423,500.00
FX	104848887A	S	025919945.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	104848896A	B	025919945.01	79599004	CC - LDN - Currencies	36,000,000.00
FX	104854024A	S	025709528.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	104853992A	S	025709528.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	104875017A	S	025919945.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	104875025A	B	025919945.01	79599004	CC - LDN - Currencies	22,500,000.00
FX	104876623A	S	025870247.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	104876631A	B	025870247.01	79599004	CC - LDN - Currencies	18,000,000.00
FX	109666764A	S	011215860.01	79599004	CC - LDN - Currencies	1,292,320.00
FX	109665483A	B	011215860.01	79599004	CC - LDN - Currencies	2,584,640.00
FX	104917084A	S	025856675.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105014088A	B	025706995.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	105110312A	S	009443490.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	105070299A	B	025706995.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	105079705A	S	025856675.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105091164A	S	025870247.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	105091173A	S	025919945.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	105091203A	B	025870247.01	79599004	CC - LDN - Currencies	13,500,000.00
FX	105091265A	B	025919945.01	79599004	CC - LDN - Currencies	22,500,000.00
FX	105095876A	S	025672650.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105095868A	B	025672650.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105095985A	B	025706995.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	105165501A	S	025603044.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	105158784A	B	025716119.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	105158796A	B	025716119.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	105209080A	B	025763152.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	105209071A	S	025763152.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	105210390A	B	025716119.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	105217116A	S	025782053.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105217147A	B	025782053.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105217128A	B	025782053.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105217107A	S	025782053.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105310811A	S	025956764.01	79599004	CC - LDN - Currencies	60,400,000.00
FX	105310819A	S	025956780.01	79599004	CC - LDN - Currencies	314,600,000.00
FX	105246539A	S	025706995.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	105247151A	S	025706995.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	105247668A	B	025763152.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	105247659A	B	025763152.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	105317170A	S	025708819.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	105313921A	S	025856675.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109705792A	B	011242369.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	105408944A	S	025714700.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	106035648A	S	025565060.01	79599004	CC - LDN - Currencies	6,659,000.00
FX	106035656A	S	025967720.01	79599004	CC - LDN - Currencies	9,837,000.00
FX	106035666A	S	025967696.01	79599004	CC - LDN - Currencies	1,184,000.00
FX	106035828A	S	025967712.01	79599004	CC - LDN - Currencies	15,423,000.00

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
FX	106035846A	S	025967738.01	79599004	CC - LDN - Currencies	16,231,000.00
FX	106289395A	S	025613332.01	79599004	CC - LDN - Currencies	666,000.00
FX	105491600A	B	025706995.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	106035901A	S	025565060.01	79599004	CC - LDN - Currencies	6,661,000.00
FX	106035909A	S	025967720.01	79599004	CC - LDN - Currencies	9,839,000.00
FX	106035917A	S	025967696.01	79599004	CC - LDN - Currencies	1,184,000.00
FX	106035941A	S	025967712.01	79599004	CC - LDN - Currencies	15,419,000.00
FX	106035949A	S	025967738.01	79599004	CC - LDN - Currencies	16,232,000.00
FX	106289483A	S	025613332.01	79599004	CC - LDN - Currencies	665,000.00
FX	105500745A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105594836A	S	025592296.01	79599004	CC - LDN - Currencies	70,500,000.00
FX	105594844A	S	025578980.01	79599004	CC - LDN - Currencies	43,500,000.00
FX	105594852A	S	025865684.01	79599004	CC - LDN - Currencies	525,000,000.00
FX	105594865A	S	025865676.01	79599004	CC - LDN - Currencies	861,000,000.00
FX	105594887A	B	025865676.01	79599004	CC - LDN - Currencies	861,000,000.00
FX	105594895A	B	025865684.01	79599004	CC - LDN - Currencies	525,000,000.00
FX	105594906A	B	025578980.01	79599004	CC - LDN - Currencies	43,500,000.00
FX	105594918A	B	025592296.01	79599004	CC - LDN - Currencies	70,500,000.00
FX	105634402A	S	025856675.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105841451A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105842432A	S	025856675.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105849169A	B	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	105849205A	B	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	105856195A	S	018210757.01	79599004	CC - LDN - Currencies	3,500,000.00
FX	106014027A	B	025714700.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	106060441A	S	025565060.01	79599004	CC - LDN - Currencies	6,712,000.00
FX	106060449A	S	025967720.01	79599004	CC - LDN - Currencies	9,820,000.00
FX	106061415A	S	025967696.01	79599004	CC - LDN - Currencies	1,184,000.00
FX	106061423A	S	025967712.01	79599004	CC - LDN - Currencies	15,382,000.00
FX	106061431A	S	025967738.01	79599004	CC - LDN - Currencies	16,237,000.00
FX	106232423A	S	025613332.01	79599004	CC - LDN - Currencies	665,000.00
FX	106025840A	B	025716119.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	106025823A	B	025716119.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	106110443A	S	025612748.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	106295146A	S	025926841.01	79599004	CC - LDN - Currencies	48,900,000.00
FX	106295156A	S	025874207.01	79599004	CC - LDN - Currencies	22,900,000.00
FX	106334951A	S	025613852.01	79599004	CC - LDN - Currencies	8,200,000.00
FX	106257236A	B	011284114.01	79599004	CC - LDN - Currencies	1,159,096.77
FX	106257244A	B	011067394.01	79599004	CC - LDN - Currencies	5,795,483.87
FX	106306539A	B	025706367.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	106306548A	S	025706367.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	106417612A	S	025706995.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	106417644A	B	025706995.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	106363011A	B	025768581.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106362996A	B	025768581.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106357247A	S	025584343.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106357256A	B	025584343.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106409766A	S	038127429.01	79599004	CC - LDN - Currencies	736,606.00
FX	106520742A	S	025769290.01	79599004	CC - LDN - Currencies	14,516,000.00
FX	106523073A	B	025613852.01	79599004	CC - LDN - Currencies	2,400,000.00
FX	106523081A	B	025926841.01	79599004	CC - LDN - Currencies	16,600,000.00
FX	106523093A	B	025874207.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	106526960A	B	011284114.01	79599004	CC - LDN - Currencies	1,122,875.00
FX	106526977A	B	011067394.01	79599004	CC - LDN - Currencies	11,228,750.00
FX	106526820A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106526808A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106572015A	B	025874207.01	79599004	CC - LDN - Currencies	7,800,000.00
FX	106572023A	B	025926841.01	79599004	CC - LDN - Currencies	14,600,000.00
FX	106572031A	B	025613852.01	79599004	CC - LDN - Currencies	2,600,000.00

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
FX	106625176A	B	025716119.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106625156A	B	025716119.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106625634A	B	025868464.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	106627959A	S	025706854.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	106627904A	S	025706854.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	106721671A	S	025584509.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	106721680A	B	025584509.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	109666774A	S	018186551.01	79599004	CC - LDN - Currencies	673,725.00
FX	109665256A	B	018186551.01	79599004	CC - LDN - Currencies	1,347,450.00
FX	106778985A	S	025769290.01	79599004	CC - LDN - Currencies	48,462,000.00
FX	106780051A	S	025830704.01	79599004	CC - LDN - Currencies	64,616,000.00
FX	106779645A	S	025769290.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	106889289A	S	025958414.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106894295A	B	011288123.01	79599004	CC - LDN - Currencies	898,300.00
FX	106926239A	S	025714700.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	106927351A	B	025763152.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107010098A	S	025617648.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	106932638A	B	025709585.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	106931798A	S	025714700.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	106931806A	S	025714700.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	106932441A	S	025766650.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106932461A	S	025766650.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107076124A	S	025769290.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107076115A	S	025769290.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107191320A	B	025788225.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	107191305A	B	025788225.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	109666785A	S	011297298.01	79599004	CC - LDN - Currencies	718,640.00
FX	109665474A	B	011297298.01	79599004	CC - LDN - Currencies	1,437,280.00
FX	107205066A	S	018207407.01	79599004	CC - LDN - Currencies	3,750,000.00
FX	107301065A	S	025961384.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107301057A	S	025961384.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107314587A	S	025958414.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107255993A	B	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107255961A	B	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107354650A	S	025612748.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107318870A	S	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107318862A	S	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107566840A	S	025966276.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107584810A	B	025848169.01	79599004	CC - LDN - Currencies	107,520,000.00
FX	107584818A	B	025674979.01	79599004	CC - LDN - Currencies	322,560,000.00
FX	107584377A	B	025716119.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107584389A	B	025716119.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107588058A	B	025716119.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107588050A	B	025716119.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107636468A	B	025704479.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107636458A	B	025704479.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107641558A	B	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107641566A	B	025674979.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	107641581A	B	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107641590A	B	025674979.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	107639839A	B	025716119.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107639830A	B	025716119.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107641603A	B	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107641614A	B	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107641669A	B	025714700.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	107662037A	S	025612748.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107688557A	B	025706656.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107688578A	B	025706656.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107688566A	S	025706656.01	79599004	CC - LDN - Currencies	25,000,000.00

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
FX	107688549A	S	025706656.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107771426A	S	025549676.01	79599004	CC - LDN - Currencies	115,000,000.00
FX	107933743A	B	018064410.01	79599004	CC - LDN - Currencies	499,055.56
FX	108079257A	B	025769290.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108079935A	B	018099119.01	79599004	CC - LDN - Currencies	502,967.53
FX	108084261A	S	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108084279A	S	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108086202A	B	025706995.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	108086054A	B	025706995.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	108086012A	S	025706995.01	79599004	CC - LDN - Currencies	15,250,000.00
FX	108086158A	S	025706995.01	79599004	CC - LDN - Currencies	15,250,000.00
FX	108243560A	S	025592296.01	79599004	CC - LDN - Currencies	16,618,550.00
FX	108243568A	S	025578980.01	79599004	CC - LDN - Currencies	4,940,650.00
FX	108243576A	S	025865684.01	79599004	CC - LDN - Currencies	123,965,400.00
FX	108243584A	S	025865676.01	79599004	CC - LDN - Currencies	202,117,500.00
FX	108243594A	B	025592296.01	79599004	CC - LDN - Currencies	16,618,550.00
FX	108243602A	B	025578980.01	79599004	CC - LDN - Currencies	4,940,650.00
FX	108243610A	B	025865684.01	79599004	CC - LDN - Currencies	123,965,400.00
FX	108243619A	B	025865676.01	79599004	CC - LDN - Currencies	202,117,500.00
FX	108417311A	B	025694274.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	108417346A	S	025694274.01	79599004	CC - LDN - Currencies	90,000,000.00
FX	108574832A	S	025704115.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	108574840A	S	025911546.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	108530497A	S	025911546.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108530506A	S	025704115.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108530523A	S	025911546.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	108530531A	S	025704115.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	109706004A	B	011297298.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	109708311A	S	011297298.01	79599004	CC - LDN - Currencies	538,980.00
FX	109705996A	B	011292406.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109708320A	S	011292406.01	79599004	CC - LDN - Currencies	1,347,450.00
FX	109750458A	S	011297298.01	79599004	CC - LDN - Currencies	718,640.00
FX	108529563A	B	025839374.01	79599004	CC - LDN - Currencies	21,136,470.59
FX	108566259A	S	025612748.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108538284A	S	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108538275A	S	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108666536A	S	025865676.01	79599004	CC - LDN - Currencies	295,000,000.00
FX	108666552A	S	025865684.01	79599004	CC - LDN - Currencies	181,000,000.00
FX	108670045A	S	025592296.01	79599004	CC - LDN - Currencies	24,000,000.00
FX	108741045A	S	025592296.01	79599004	CC - LDN - Currencies	24,000,000.00
FX	108741065A	S	025865684.01	79599004	CC - LDN - Currencies	181,000,000.00
FX	108741984A	S	025865676.01	79599004	CC - LDN - Currencies	295,000,000.00
FX	108746759A	S	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108787696A	S	025378985.01	79599004	CC - LDN - Currencies	2,700,000.00
FX	108787715A	S	025378993.01	79599004	CC - LDN - Currencies	12,300,000.00
FX	108787334A	S	025578980.01	79599004	CC - LDN - Currencies	7,000,000.00
FX	108787342A	S	025865684.01	79599004	CC - LDN - Currencies	171,000,000.00
FX	108787350A	S	025592296.01	79599004	CC - LDN - Currencies	22,500,000.00
FX	108787358A	S	025865676.01	79599004	CC - LDN - Currencies	299,500,000.00
FX	108787790A	B	025706995.01	79599004	CC - LDN - Currencies	21,470,746.11
FX	108787800A	S	025706995.01	79599004	CC - LDN - Currencies	21,470,746.11
FX	108788556A	B	025716119.01	79599004	CC - LDN - Currencies	32,206,119.16
FX	108788545A	S	025716119.01	79599004	CC - LDN - Currencies	32,206,119.16
FX	108808354A	S	025612748.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	108808318A	S	025612748.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	108789614A	S	025716119.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108789604A	S	025716119.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108789660A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108789668A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00

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
FX	108909447A	S	025708819.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	108851259A	S	025987595.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108797721A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108797611A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108796394A	S	025716119.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108796410A	S	025716119.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108910336A	B	018199208.01	79599004	CC - LDN - Currencies	504,662.92
FX	108923249A	S	025865684.01	79599004	CC - LDN - Currencies	171,000,000.00
FX	108923257A	S	025578980.01	79599004	CC - LDN - Currencies	6,900,000.00
FX	108923265A	S	025865676.01	79599004	CC - LDN - Currencies	299,600,000.00
FX	108923273A	S	025592296.01	79599004	CC - LDN - Currencies	22,500,000.00
FX	108910721A	S	011707999.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	108910729A	S	011235355.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	108910708A	S	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108910696A	S	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108923963A	B	018068999.01	79599004	CC - LDN - Currencies	2,007,374.30
FX	108923971A	B	018212894.01	79599004	CC - LDN - Currencies	1,003,687.15
FX	109138690A	S	025970500.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109088118A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109088108A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109088769A	B	025716119.01	79599004	CC - LDN - Currencies	19,500,000.00
FX	109088756A	B	025716119.01	79599004	CC - LDN - Currencies	19,500,000.00
FX	109095291A	B	011291986.01	79599004	CC - LDN - Currencies	1,451,600.00
FX	109095332A	B	011291986.01	79599004	CC - LDN - Currencies	898,300.00
FX	109102371A	B	025763152.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109102400A	B	025763152.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109150154A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109150143A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109253558A	B	025716119.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	109253549A	B	025716119.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	109253500A	S	025716119.01	79599004	CC - LDN - Currencies	9,000,000.00
FX	109253530A	S	025716119.01	79599004	CC - LDN - Currencies	9,000,000.00
FX	109258090A	S	025706995.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	109269114A	B	025578980.01	79599004	CC - LDN - Currencies	21,289,710.00
FX	109269222A	S	025578980.01	79599004	CC - LDN - Currencies	21,289,710.00
FX	109269350A	S	025865676.01	79599004	CC - LDN - Currencies	21,289,710.00
FX	109269435A	B	025865676.01	79599004	CC - LDN - Currencies	21,289,710.00
FX	109345693A	S	025612748.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109323750A	S	025955238.01	79599004	CC - LDN - Currencies	449,150,000.00
FX	109330502A	B	025865676.01	79599004	CC - LDN - Currencies	274,969,630.00
FX	109330514A	B	025865684.01	79599004	CC - LDN - Currencies	168,521,080.00
FX	109330526A	B	025578980.01	79599004	CC - LDN - Currencies	5,659,290.00
FX	109330650A	S	025865676.01	79599004	CC - LDN - Currencies	274,969,630.00
FX	109330662A	S	025578980.01	79599004	CC - LDN - Currencies	5,659,290.00
FX	109330675A	S	025865684.01	79599004	CC - LDN - Currencies	168,521,080.00
FX	109367034A	B	025865684.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	109367044A	B	025865676.01	79599004	CC - LDN - Currencies	62,881,000.00
FX	109367065A	S	025865676.01	79599004	CC - LDN - Currencies	62,881,000.00
FX	109367073A	S	025865684.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	109367149A	B	025865676.01	79599004	CC - LDN - Currencies	216,490,300.00
FX	109367167A	B	025865684.01	79599004	CC - LDN - Currencies	136,541,600.00
FX	109367176A	B	025578980.01	79599004	CC - LDN - Currencies	6,288,100.00
FX	109367245A	S	025865676.01	79599004	CC - LDN - Currencies	216,490,300.00
FX	109367253A	S	025865684.01	79599004	CC - LDN - Currencies	136,541,600.00
FX	109367262A	S	025578980.01	79599004	CC - LDN - Currencies	6,288,100.00
FX	109367325A	S	025578980.01	79599004	CC - LDN - Currencies	6,900,000.00
FX	109367333A	S	025592296.01	79599004	CC - LDN - Currencies	22,500,000.00
FX	109367343A	S	025865676.01	79599004	CC - LDN - Currencies	299,600,000.00
FX	109367351A	S	025865684.01	79599004	CC - LDN - Currencies	171,000,000.00

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
FX	109371361A	B	025865676.01	79599004	CC - LDN - Currencies	111,389,200.00
FX	109371370A	B	025578980.01	79599004	CC - LDN - Currencies	2,694,900.00
FX	109371385A	B	025865684.01	79599004	CC - LDN - Currencies	65,575,900.00
FX	109371408A	S	025865684.01	79599004	CC - LDN - Currencies	65,575,900.00
FX	109371419A	S	025578980.01	79599004	CC - LDN - Currencies	2,694,900.00
FX	109371428A	S	025865676.01	79599004	CC - LDN - Currencies	111,389,200.00
FX	109750827A	B	011297298.01	79599004	CC - LDN - Currencies	7,753,920.00
FX	109449947A	S	025706995.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	109449958A	S	025706995.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	109438255A	B	011079001.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	109440041A	S	025382854.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	109440333A	B	025584194.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109448668A	B	011079001.01	79599004	CC - LDN - Currencies	3,799,040.00
FX	109448758A	S	025970500.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109751941A	B	011297298.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	109750488A	S	011297298.01	79599004	CC - LDN - Currencies	484,620.00
FX	109489632A	S	025382854.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	109492176A	B	011298122.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	109532202A	S	025970500.01	79599004	CC - LDN - Currencies	50,125,000.00
FX	109664946A	B	011297298.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	109666805A	S	011297298.01	79599004	CC - LDN - Currencies	538,980.00
FX	109536462A	S	025382854.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	109538488A	S	025706854.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109538498A	S	025706854.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109664456A	B	011215860.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	109545843A	S	025830704.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	109561556A	S	025986902.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109571626A	B	025971458.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	109575942A	S	025706995.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109575930A	B	025706995.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109705216A	B	011297298.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109708376A	S	011297298.01	79599004	CC - LDN - Currencies	600,000.00
FX	109576912A	B	011298122.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	109577588A	S	025769290.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109577601A	S	025769290.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109577484A	B	025769290.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109577497A	B	025769290.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109628717A	S	025964602.01	79599004	CC - LDN - Currencies	18,565,120.00
FX	109628728A	S	025964594.01	79599004	CC - LDN - Currencies	31,610,880.00
FX	109611476A	B	025830704.01	79599004	CC - LDN - Currencies	14,516,000.00
FX	109640532A	S	025592296.01	79599004	CC - LDN - Currencies	11,300,000.00
FX	109640540A	S	025865684.01	79599004	CC - LDN - Currencies	85,500,000.00
FX	109640551A	S	025578980.01	79599004	CC - LDN - Currencies	3,400,000.00
FX	109640559A	S	025865676.01	79599004	CC - LDN - Currencies	149,800,000.00
FX	109640476A	B	025716119.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109641519A	B	025706680.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	109641509A	B	025706680.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	109641535A	B	025716119.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109641544A	B	025716119.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109642196A	S	025592296.01	79599004	CC - LDN - Currencies	11,300,000.00
FX	109642204A	S	025578980.01	79599004	CC - LDN - Currencies	3,400,000.00
FX	109642212A	S	025865676.01	79599004	CC - LDN - Currencies	149,800,000.00
FX	109642220A	S	025865684.01	79599004	CC - LDN - Currencies	85,500,000.00
FX	109646555A	B	018192229.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109646563A	B	018193888.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	109669299A	B	025917881.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	109669309A	B	025917881.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	109704884A	B	011298122.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	109710291A	B	018192229.01	79599004	CC - LDN - Currencies	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
FX	109749452A	S	025855651.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109749444A	B	025855651.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109752707A	B	011298122.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	109108781A	B	025703356.01	79599004	CC - LDN - Currencies	1.00
FX	98341082A	B	025710146.01	79599004	CC - LDN - Currencies	86,000,000.00
FX	98341088A	B	025710146.01	79599004	CC - LDN - Currencies	86,000,000.00
FX	107931083A	B	025564352.01	79599004	CC - LDN - Currencies	35,402.00
FX	98332993A	S	025762501.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	98353429A	S	025894213.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	98398017A	B	025971458.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	98430879A	S	025680018.01	79599004	CC - LDN - Currencies	592,076,800.00
FX	98434654A	S	025971458.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98444014A	S	025894213.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	98472568A	S	025731282.01	79599004	CC - LDN - Currencies	9,318,400.00
FX	98474642A	S	025838798.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	98482179A	B	025709783.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	98482201A	S	025709783.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	98516039A	B	025703778.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	109227045A	B	025715848.01	79599004	CC - LDN - Currencies	1.00
FX	98606213A	S	025719220.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	98613190A	S	025671488.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	98653046A	S	025881087.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	98655126A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	98655148A	S	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	98702544A	S	025850868.01	79599004	CC - LDN - Currencies	52,756,480.00
FX	98702552A	S	025849480.01	79599004	CC - LDN - Currencies	112,107,520.00
FX	108428959A	B	025920547.01	79599004	CC - LDN - Currencies	1.00
FX	108428985A	B	025920547.01	79599004	CC - LDN - Currencies	1.00
FX	106964518A	B	025920752.01	79599004	CC - LDN - Currencies	1.00
FX	106964533A	B	025920752.01	79599004	CC - LDN - Currencies	1.00
FX	106964549A	B	025920752.01	79599004	CC - LDN - Currencies	1.00
FX	106964563A	B	025920752.01	79599004	CC - LDN - Currencies	1.00
FX	98829100A	B	025703752.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98758430A	S	025703760.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98758456A	B	025703760.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98825781A	S	025660705.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	98816309A	B	025892530.01	79599004	CC - LDN - Currencies	31,539,200.00
FX	81604502A	B	025876152.01	76130180	FW - NYK - GSS-DPB FX	175,000,000.00
FX	81915018A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	214,000.00
FX	81915020A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	790,000.00
FX	81915024A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	3,000,000.00
FX	81915028A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	52,000.00
FX	81915032A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	944,000.00
FX	82023842A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	107,000.00
FX	82023845A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	395,000.00
FX	82023848A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	1,500,000.00
FX	82023850A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	26,000.00
FX	82023852A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	472,000.00
FX	82027681A	B	025867094.01	76130187	FW - NYK - GSS-DPB FX	2,500,000.00
FX	82023866A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	71,515.35
FX	82023869A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	264,005.26
FX	82023871A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	1,002,551.63
FX	82023873A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	17,377.56
FX	82023877A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	315,469.58
FX	82028036A	S	025867094.01	76130187	FW - NYK - GSS-DPB FX	1,670,919.38
FX	82711056A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	107,000.00
FX	82711058A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	395,000.00
FX	82711060A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	1,500,000.00
FX	82711062A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	26,000.00

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
FX	82711064A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	472,000.00
FX	82885965A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	107,000.00
FX	82885967A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	395,000.00
FX	82885969A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	1,500,000.00
FX	82885971A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	26,000.00
FX	82885973A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	472,000.00
FX	82919666A	S	025917139.01	76130187	FW - NYK - GSS-DPB FX	2,500,000.00
FX	82885995A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	71,515.35
FX	82885997A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	264,005.26
FX	82885999A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	1,002,551.63
FX	82886001A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	17,377.56
FX	82886003A	S	025867060.01	76130187	FW - NYK - GSS-DPB FX	315,469.58
FX	82919823A	B	025917139.01	76130187	FW - NYK - GSS-DPB FX	1,670,919.38
FX	82885975A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	107,000.00
FX	82885977A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	395,000.00
FX	82885979A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	1,500,000.00
FX	82885981A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	26,000.00
FX	82885983A	B	025867060.01	76130187	FW - NYK - GSS-DPB FX	472,000.00
FX	82919784A	S	025917139.01	76130187	FW - NYK - GSS-DPB FX	2,500,000.00
FX	83815882A	S	025963885.01	76101835	FW - LDN - GSS	20,000,000.00
FX	83830791A	B	025963810.01	76101835	FW - LDN - GSS	20,000,000.00
FX	98920138A	S	025671488.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	98920146A	B	025671488.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	84009513A	S	025963885.01	76101835	FW - LDN - GSS	20,000,000.00
FX	84048061A	B	025963810.01	76101835	FW - LDN - GSS	20,000,000.00
FX	98920806A	S	025742479.01	79599004	CC - LDN - Currencies	430,080,000.00
FX	84782352A	S	025767153.01	76130138	FW - NYK - GSS-DPB FX	100,000,000.00
FX	84806896A	B	025783101.01	76130138	FW - NYK - GSS-DPB FX	100,000,000.00
FX	104628697A	B	025703356.01	79599004	CC - LDN - Currencies	1.00
FX	108577276A	B	025921057.01	79599004	CC - LDN - Currencies	1.00
FX	99024942A	S	025745100.01	79599004	CC - LDN - Currencies	9,692,400.00
FX	99024946A	B	025745100.01	79599004	CC - LDN - Currencies	9,692,400.00
FX	99024974A	S	025745100.01	79599004	CC - LDN - Currencies	9,692,400.00
FX	99024999A	B	025745100.01	79599004	CC - LDN - Currencies	9,692,400.00
FX	99154204A	S	025560277.01	79599004	CC - LDN - Currencies	25,804,800.00
FX	99162048A	S	025560285.01	79599004	CC - LDN - Currencies	260,915,200.00
FX	104890148A	B	025703356.01	79599004	CC - LDN - Currencies	1.00
FX	99049814A	S	025796251.01	79599004	CC - LDN - Currencies	716,800,000.00
FX	99105199A	B	025911678.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	99142739A	S	025834383.01	79599004	CC - LDN - Currencies	450,000,000.00
FX	99148903A	B	025905795.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	90640506A	B	025767153.01	76130138	FW - NYK - GSS-DPB FX	100,000,000.00
FX	90647310A	S	025783101.01	76130138	FW - NYK - GSS-DPB FX	100,000,000.00
FX	99154877A	S	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	91013376A	S	025563404.01	76163498	FW - NYK - GSS-DPB FX	4,500,000.00
FX	91013378A	S	025563420.01	76163498	FW - NYK - GSS-DPB FX	200,000.00
FX	91013380A	S	025563404.01	76163498	FW - NYK - GSS-DPB FX	800,000.00
FX	91013382A	S	025563412.01	76163498	FW - NYK - GSS-DPB FX	5,000,000.00
FX	91013369A	B	025685066.01	76163498	FW - NYK - GSS-DPB FX	10,500,000.00
FX	91013393A	B	025563404.01	76163498	FW - NYK - GSS-DPB FX	4,500,000.00
FX	91013395A	B	025563420.01	76163498	FW - NYK - GSS-DPB FX	200,000.00
FX	91013397A	B	025563404.01	76163498	FW - NYK - GSS-DPB FX	800,000.00
FX	91013399A	B	025563412.01	76163498	FW - NYK - GSS-DPB FX	5,000,000.00
FX	91013387A	S	025685066.01	76163498	FW - NYK - GSS-DPB FX	10,500,000.00
FX	91013431A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	4,500,000.00
FX	91013433A	S	025850496.01	76163498	FW - NYK - GSS-DPB FX	200,000.00
FX	91013435A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	800,000.00
FX	91013437A	S	025672924.01	76163498	FW - NYK - GSS-DPB FX	5,000,000.00
FX	91013461A	B	025685066.01	76163498	FW - NYK - GSS-DPB FX	10,500,000.00

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
FX	91013453A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	4,500,000.00
FX	91013455A	B	025850496.01	76163498	FW - NYK - GSS-DPB FX	200,000.00
FX	91013457A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	800,000.00
FX	91013459A	B	025672924.01	76163498	FW - NYK - GSS-DPB FX	5,000,000.00
FX	91013450A	S	025685066.01	76163498	FW - NYK - GSS-DPB FX	10,500,000.00
FX	91013516A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	4,500,000.00
FX	91013518A	B	025850496.01	76163498	FW - NYK - GSS-DPB FX	200,000.00
FX	91013520A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	800,000.00
FX	91013522A	B	025672924.01	76163498	FW - NYK - GSS-DPB FX	5,000,000.00
FX	91013487A	S	025685066.01	76163498	FW - NYK - GSS-DPB FX	10,500,000.00
FX	91013573A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	4,500,000.00
FX	91013575A	S	025850496.01	76163498	FW - NYK - GSS-DPB FX	200,000.00
FX	91013577A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	800,000.00
FX	91013579A	S	025672924.01	76163498	FW - NYK - GSS-DPB FX	5,000,000.00
FX	91013566A	B	025685066.01	76163498	FW - NYK - GSS-DPB FX	10,500,000.00
FX	99170596A	B	025843640.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	91788838A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	4,650,000.00
FX	91788842A	S	025850496.01	76163498	FW - NYK - GSS-DPB FX	250,000.00
FX	91788845A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	950,000.00
FX	91788645A	B	025685066.01	76163498	FW - NYK - GSS-DPB FX	5,850,000.00
FX	91789135A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	4,650,000.00
FX	91789137A	B	025850496.01	76163498	FW - NYK - GSS-DPB FX	250,000.00
FX	91789139A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	950,000.00
FX	91789030A	S	025685066.01	76163498	FW - NYK - GSS-DPB FX	5,850,000.00
FX	91790954A	S	025563404.01	76163498	FW - NYK - GSS-DPB FX	3,450,000.00
FX	91790957A	S	025563420.01	76163498	FW - NYK - GSS-DPB FX	150,000.00
FX	91790959A	S	025563404.01	76163498	FW - NYK - GSS-DPB FX	900,000.00
FX	91833554A	B	025677931.01	76163498	FW - NYK - GSS-DPB FX	4,500,000.00
FX	91791053A	B	025563404.01	76163498	FW - NYK - GSS-DPB FX	3,450,000.00
FX	91791055A	B	025563420.01	76163498	FW - NYK - GSS-DPB FX	150,000.00
FX	91791057A	B	025563404.01	76163498	FW - NYK - GSS-DPB FX	900,000.00
FX	91833513A	S	025677931.01	76163498	FW - NYK - GSS-DPB FX	4,500,000.00
FX	91791277A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	3,450,000.00
FX	91791281A	S	025850496.01	76163498	FW - NYK - GSS-DPB FX	150,000.00
FX	91791284A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	900,000.00
FX	91833556A	B	025677931.01	76163498	FW - NYK - GSS-DPB FX	4,500,000.00
FX	91791330A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	3,450,000.00
FX	91791333A	B	025850496.01	76163498	FW - NYK - GSS-DPB FX	150,000.00
FX	91791335A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	900,000.00
FX	91833558A	S	025677931.01	76163498	FW - NYK - GSS-DPB FX	4,500,000.00
FX	99313625A	S	025820622.01	79599004	CC - LDN - Currencies	18,158,933.32
FX	99313617A	S	025820622.01	79599004	CC - LDN - Currencies	18,158,933.32
FX	99259666A	B	025894213.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	99259687A	B	025894213.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97070917A	S	025822768.01	76101526	FW - LDN - GSS	19,560,000.00
FX	97070919A	S	025989070.01	76101526	FW - LDN - GSS	10,440,000.00
FX	97071034A	B	025822800.01	76101526	FW - LDN - GSS	30,000,000.00
FX	97326282A	S	025867011.01	76130187	FW - NYK - GSS-DPB FX	100,000,000.00
FX	97326286A	B	025867102.01	76130187	FW - NYK - GSS-DPB FX	100,000,000.00
FX	98378385A	S	025822768.01	76101526	FW - LDN - GSS	15,725,000.00
FX	98378388A	S	025989070.01	76101526	FW - LDN - GSS	9,275,000.00
FX	98379164A	B	025822800.01	76101526	FW - LDN - GSS	25,000,000.00
FX	99336490A	S	025719220.01	79599004	CC - LDN - Currencies	19,047,619.05
FX	98627599A	S	025558131.01	79599004	CC - LDN - Currencies	2,800,000.00
FX	98630552A	S	025558099.01	79599004	CC - LDN - Currencies	300,000.00
FX	98630560A	S	025558057.01	79599004	CC - LDN - Currencies	700,000.00
FX	98630568A	S	025558016.01	79599004	CC - LDN - Currencies	700,000.00
FX	98630576A	S	025557992.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	98630584A	S	025557968.01	79599004	CC - LDN - Currencies	2,900,000.00

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
FX	98633372A	B	025558313.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	98627620A	B	025557968.01	79599004	CC - LDN - Currencies	2,900,000.00
FX	98630593A	B	025558131.01	79599004	CC - LDN - Currencies	2,800,000.00
FX	98630601A	B	025558099.01	79599004	CC - LDN - Currencies	300,000.00
FX	98630609A	B	025558057.01	79599004	CC - LDN - Currencies	700,000.00
FX	98630617A	B	025558016.01	79599004	CC - LDN - Currencies	700,000.00
FX	98630627A	B	025557992.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	98633421A	S	025558313.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	98729513A	S	025558131.01	79599004	CC - LDN - Currencies	2,800,000.00
FX	98730954A	S	025558099.01	79599004	CC - LDN - Currencies	300,000.00
FX	98730964A	S	025558057.01	79599004	CC - LDN - Currencies	700,000.00
FX	98730972A	S	025558016.01	79599004	CC - LDN - Currencies	700,000.00
FX	98730980A	S	025557992.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	98730989A	S	025557968.01	79599004	CC - LDN - Currencies	2,900,000.00
FX	98729593A	B	025558131.01	79599004	CC - LDN - Currencies	2,800,000.00
FX	98731107A	B	025558099.01	79599004	CC - LDN - Currencies	300,000.00
FX	98731116A	B	025558057.01	79599004	CC - LDN - Currencies	700,000.00
FX	98731124A	B	025558016.01	79599004	CC - LDN - Currencies	700,000.00
FX	98731134A	B	025557992.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	98731142A	B	025557968.01	79599004	CC - LDN - Currencies	2,900,000.00
FX	98779353A	S	025558131.01	79599004	CC - LDN - Currencies	7,000,000.00
FX	98781471A	S	025558099.01	79599004	CC - LDN - Currencies	750,000.00
FX	98781479A	S	025558057.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	98781487A	S	025558016.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	98781495A	S	025557992.01	79599004	CC - LDN - Currencies	6,500,000.00
FX	98781503A	S	025557968.01	79599004	CC - LDN - Currencies	7,250,000.00
FX	98786748A	B	025558289.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98779732A	B	025558131.01	79599004	CC - LDN - Currencies	7,000,000.00
FX	98781412A	B	025558099.01	79599004	CC - LDN - Currencies	750,000.00
FX	98781420A	B	025558057.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	98781429A	B	025558016.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	98781437A	B	025557992.01	79599004	CC - LDN - Currencies	6,500,000.00
FX	98781445A	B	025557968.01	79599004	CC - LDN - Currencies	7,250,000.00
FX	98787080A	S	025558289.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98892683A	B	025558131.01	79599004	CC - LDN - Currencies	7,000,000.00
FX	98892738A	S	025558289.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98893007A	B	025558099.01	79599004	CC - LDN - Currencies	750,000.00
FX	98893015A	B	025558057.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	98893023A	B	025558016.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	98893031A	B	025557992.01	79599004	CC - LDN - Currencies	6,500,000.00
FX	98893039A	B	025557968.01	79599004	CC - LDN - Currencies	7,250,000.00
FX	98893066A	S	025558131.01	79599004	CC - LDN - Currencies	7,000,000.00
FX	98893074A	B	025558289.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98893094A	S	025558099.01	79599004	CC - LDN - Currencies	750,000.00
FX	98893102A	S	025558057.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	98893111A	S	025558016.01	79599004	CC - LDN - Currencies	1,750,000.00
FX	98893119A	S	025557992.01	79599004	CC - LDN - Currencies	6,500,000.00
FX	98893127A	S	025557968.01	79599004	CC - LDN - Currencies	7,250,000.00
FX	101571168A	S	025585167.01	79599004	CC - LDN - Currencies	15,833,000.00
FX	101571176A	S	025585134.01	79599004	CC - LDN - Currencies	172,000.00
FX	98948706A	S	025558057.01	79599004	CC - LDN - Currencies	1,133,000.00
FX	98952308A	S	025557992.01	79599004	CC - LDN - Currencies	6,776,000.00
FX	98952316A	S	025558099.01	79599004	CC - LDN - Currencies	554,000.00
FX	98952324A	S	025557968.01	79599004	CC - LDN - Currencies	6,157,000.00
FX	98957973A	S	025558016.01	79599004	CC - LDN - Currencies	488,000.00
FX	98957981A	S	025558032.01	79599004	CC - LDN - Currencies	8,887,000.00
FX	101571152A	B	025585167.01	79599004	CC - LDN - Currencies	15,833,000.00
FX	101571160A	B	025585134.01	79599004	CC - LDN - Currencies	172,000.00
FX	98952165A	B	025558057.01	79599004	CC - LDN - Currencies	1,133,000.00

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
FX	98952230A	B	025557992.01	79599004	CC - LDN - Currencies	6,776,000.00
FX	98952238A	B	025558099.01	79599004	CC - LDN - Currencies	554,000.00
FX	98952246A	B	025557968.01	79599004	CC - LDN - Currencies	6,157,000.00
FX	98957989A	B	025558016.01	79599004	CC - LDN - Currencies	488,000.00
FX	98957997A	B	025558032.01	79599004	CC - LDN - Currencies	8,887,000.00
FX	99030459A	B	025989070.01	76101526	FW - LDN - GSS	4,630,350.19
FX	99030465A	S	025822800.01	76101526	FW - LDN - GSS	4,630,350.19
FX	99030484A	B	025989070.01	76101526	FW - LDN - GSS	4,604,409.86
FX	99033253A	S	025822800.01	76101526	FW - LDN - GSS	4,604,409.86
FX	99032647A	S	025822768.01	76101526	FW - LDN - GSS	7,600,000.00
FX	99032649A	S	025989070.01	76101526	FW - LDN - GSS	2,400,000.00
FX	99032651A	B	025822800.01	76101526	FW - LDN - GSS	10,000,000.00
FX	101571129A	B	025585167.01	79599004	CC - LDN - Currencies	15,833,000.00
FX	101571144A	B	025585134.01	79599004	CC - LDN - Currencies	172,000.00
FX	99056434A	B	025558016.01	79599004	CC - LDN - Currencies	488,000.00
FX	99056481A	B	025558057.01	79599004	CC - LDN - Currencies	1,133,000.00
FX	99056489A	B	025557992.01	79599004	CC - LDN - Currencies	6,776,000.00
FX	99056497A	B	025558099.01	79599004	CC - LDN - Currencies	554,000.00
FX	99056506A	B	025558032.01	79599004	CC - LDN - Currencies	8,887,000.00
FX	99056514A	B	025557968.01	79599004	CC - LDN - Currencies	6,157,000.00
FX	101571110A	S	025585167.01	79599004	CC - LDN - Currencies	15,833,000.00
FX	101571118A	S	025585134.01	79599004	CC - LDN - Currencies	172,000.00
FX	99056766A	S	025558057.01	79599004	CC - LDN - Currencies	1,133,000.00
FX	99056789A	S	025558016.01	79599004	CC - LDN - Currencies	488,000.00
FX	99056798A	S	025557992.01	79599004	CC - LDN - Currencies	6,776,000.00
FX	99056806A	S	025558099.01	79599004	CC - LDN - Currencies	554,000.00
FX	99056815A	S	025558032.01	79599004	CC - LDN - Currencies	8,887,000.00
FX	99056823A	S	025557968.01	79599004	CC - LDN - Currencies	6,157,000.00
FX	101571188A	B	025585167.01	79599004	CC - LDN - Currencies	15,833,000.00
FX	101571196A	B	025585134.01	79599004	CC - LDN - Currencies	172,000.00
FX	99125088A	B	025558057.01	79599004	CC - LDN - Currencies	1,133,000.00
FX	99125189A	B	025558016.01	79599004	CC - LDN - Currencies	488,000.00
FX	99125200A	B	025557992.01	79599004	CC - LDN - Currencies	6,776,000.00
FX	99125210A	B	025558099.01	79599004	CC - LDN - Currencies	554,000.00
FX	99125221A	B	025558032.01	79599004	CC - LDN - Currencies	8,887,000.00
FX	99125231A	B	025557968.01	79599004	CC - LDN - Currencies	6,157,000.00
FX	101571092A	S	025585167.01	79599004	CC - LDN - Currencies	15,833,000.00
FX	101571101A	S	025585134.01	79599004	CC - LDN - Currencies	172,000.00
FX	99125621A	S	025558057.01	79599004	CC - LDN - Currencies	1,133,000.00
FX	99125629A	S	025558016.01	79599004	CC - LDN - Currencies	488,000.00
FX	99125637A	S	025557992.01	79599004	CC - LDN - Currencies	6,776,000.00
FX	99125646A	S	025558099.01	79599004	CC - LDN - Currencies	554,000.00
FX	99125656A	S	025558032.01	79599004	CC - LDN - Currencies	8,887,000.00
FX	99125666A	S	025557968.01	79599004	CC - LDN - Currencies	6,157,000.00
FX	99175175A	B	025558057.01	79599004	CC - LDN - Currencies	708,000.00
FX	99175183A	S	025558289.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	99175191A	B	025558016.01	79599004	CC - LDN - Currencies	305,000.00
FX	99175199A	B	025557992.01	79599004	CC - LDN - Currencies	4,236,000.00
FX	99175207A	B	025558099.01	79599004	CC - LDN - Currencies	347,000.00
FX	99175216A	B	025558032.01	79599004	CC - LDN - Currencies	5,555,000.00
FX	99175224A	B	025557968.01	79599004	CC - LDN - Currencies	3,849,000.00
FX	99175232A	S	025558057.01	79599004	CC - LDN - Currencies	708,000.00
FX	99175241A	B	025558289.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	99175254A	S	025558016.01	79599004	CC - LDN - Currencies	305,000.00
FX	99175262A	S	025557992.01	79599004	CC - LDN - Currencies	4,236,000.00
FX	99175270A	S	025558099.01	79599004	CC - LDN - Currencies	347,000.00
FX	99175278A	S	025558032.01	79599004	CC - LDN - Currencies	5,555,000.00
FX	99175286A	S	025557968.01	79599004	CC - LDN - Currencies	3,849,000.00
FX	101571072A	B	025585167.01	79599004	CC - LDN - Currencies	9,893,000.00

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
FX	101571083A	B	025585134.01	79599004	CC - LDN - Currencies	107,000.00
FX	99228503A	B	025558057.01	79599004	CC - LDN - Currencies	708,000.00
FX	99228650A	B	025558016.01	79599004	CC - LDN - Currencies	305,000.00
FX	99228658A	B	025557992.01	79599004	CC - LDN - Currencies	4,236,000.00
FX	99228666A	B	025558099.01	79599004	CC - LDN - Currencies	347,000.00
FX	99228674A	B	025558032.01	79599004	CC - LDN - Currencies	5,555,000.00
FX	99228683A	B	025557968.01	79599004	CC - LDN - Currencies	3,849,000.00
FX	101571051A	S	025585167.01	79599004	CC - LDN - Currencies	9,893,000.00
FX	101571059A	S	025585134.01	79599004	CC - LDN - Currencies	107,000.00
FX	99228737A	S	025558057.01	79599004	CC - LDN - Currencies	708,000.00
FX	99228766A	S	025558016.01	79599004	CC - LDN - Currencies	305,000.00
FX	99228776A	S	025557992.01	79599004	CC - LDN - Currencies	4,236,000.00
FX	99228785A	S	025558099.01	79599004	CC - LDN - Currencies	347,000.00
FX	99228793A	S	025558032.01	79599004	CC - LDN - Currencies	5,555,000.00
FX	99228801A	S	025557968.01	79599004	CC - LDN - Currencies	3,849,000.00
FX	101511466A	B	025558065.01	79599004	CC - LDN - Currencies	4,000.00
FX	99229784A	B	025557927.01	79599004	CC - LDN - Currencies	4,484,000.00
FX	99229933A	B	025558008.01	79599004	CC - LDN - Currencies	751,000.00
FX	99259061A	B	025558040.01	79599004	CC - LDN - Currencies	541,000.00
FX	99259071A	B	025558214.01	79599004	CC - LDN - Currencies	2,268,000.00
FX	99259079A	B	025558024.01	79599004	CC - LDN - Currencies	1,556,000.00
FX	99259090A	B	025558180.01	79599004	CC - LDN - Currencies	3,554,000.00
FX	99259098A	B	025557984.01	79599004	CC - LDN - Currencies	3,006,000.00
FX	101511477A	S	025558065.01	79599004	CC - LDN - Currencies	4,000.00
FX	99230001A	S	025557927.01	79599004	CC - LDN - Currencies	4,484,000.00
FX	99230020A	S	025558008.01	79599004	CC - LDN - Currencies	751,000.00
FX	99259283A	S	025558040.01	79599004	CC - LDN - Currencies	541,000.00
FX	99259291A	S	025558214.01	79599004	CC - LDN - Currencies	2,268,000.00
FX	99259299A	S	025558024.01	79599004	CC - LDN - Currencies	1,556,000.00
FX	99259307A	S	025558180.01	79599004	CC - LDN - Currencies	3,554,000.00
FX	99259326A	S	025557984.01	79599004	CC - LDN - Currencies	3,006,000.00
FX	101571026A	S	025585167.01	79599004	CC - LDN - Currencies	10,693,000.00
FX	101571035A	S	025585134.01	79599004	CC - LDN - Currencies	150,000.00
FX	101571043A	S	025585159.01	79599004	CC - LDN - Currencies	50,000.00
FX	99312813A	S	025558057.01	79599004	CC - LDN - Currencies	1,166,000.00
FX	99312860A	S	025558016.01	79599004	CC - LDN - Currencies	301,000.00
FX	99312869A	S	025557992.01	79599004	CC - LDN - Currencies	6,737,000.00
FX	99312881A	S	025558099.01	79599004	CC - LDN - Currencies	579,000.00
FX	99312891A	S	025558032.01	79599004	CC - LDN - Currencies	8,987,000.00
FX	99312900A	S	025557968.01	79599004	CC - LDN - Currencies	6,387,000.00
FX	99315204A	S	025558057.01	79599004	CC - LDN - Currencies	400,000.00
FX	99315213A	S	025558016.01	79599004	CC - LDN - Currencies	450,000.00
FX	99315222A	S	025557992.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	99315230A	S	025557968.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	101570999A	B	025585134.01	79599004	CC - LDN - Currencies	150,000.00
FX	101571007A	B	025585167.01	79599004	CC - LDN - Currencies	10,693,000.00
FX	101571015A	B	025585159.01	79599004	CC - LDN - Currencies	50,000.00
FX	99313103A	B	025558057.01	79599004	CC - LDN - Currencies	1,166,000.00
FX	99313189A	B	025558016.01	79599004	CC - LDN - Currencies	301,000.00
FX	99313198A	B	025557992.01	79599004	CC - LDN - Currencies	6,737,000.00
FX	99313206A	B	025558099.01	79599004	CC - LDN - Currencies	579,000.00
FX	99313214A	B	025558032.01	79599004	CC - LDN - Currencies	8,987,000.00
FX	99313223A	B	025557968.01	79599004	CC - LDN - Currencies	6,387,000.00
FX	99315423A	B	025558057.01	79599004	CC - LDN - Currencies	400,000.00
FX	99315431A	B	025558016.01	79599004	CC - LDN - Currencies	450,000.00
FX	99315439A	B	025557992.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	99315447A	B	025557968.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	101571327A	B	025585134.01	79599004	CC - LDN - Currencies	129,000.00
FX	101571335A	B	025585167.01	79599004	CC - LDN - Currencies	9,167,000.00

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
FX	99406053A	B	025558057.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	99406094A	B	025558016.01	79599004	CC - LDN - Currencies	258,000.00
FX	99406102A	B	025557992.01	79599004	CC - LDN - Currencies	5,773,000.00
FX	99406110A	B	025558099.01	79599004	CC - LDN - Currencies	496,000.00
FX	99406118A	B	025558032.01	79599004	CC - LDN - Currencies	7,701,000.00
FX	99406126A	B	025557968.01	79599004	CC - LDN - Currencies	5,476,000.00
FX	101571443A	S	025585134.01	79599004	CC - LDN - Currencies	129,000.00
FX	101571451A	S	025585167.01	79599004	CC - LDN - Currencies	9,167,000.00
FX	99406172A	S	025558057.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	99406232A	S	025558016.01	79599004	CC - LDN - Currencies	258,000.00
FX	99406240A	S	025557992.01	79599004	CC - LDN - Currencies	5,773,000.00
FX	99406248A	S	025558099.01	79599004	CC - LDN - Currencies	496,000.00
FX	99406257A	S	025558032.01	79599004	CC - LDN - Currencies	7,701,000.00
FX	99406265A	S	025557968.01	79599004	CC - LDN - Currencies	5,476,000.00
FX	99457329A	S	025557927.01	79599004	CC - LDN - Currencies	4,563,000.00
FX	99457438A	S	025558057.01	79599004	CC - LDN - Currencies	834,000.00
FX	99457447A	S	025558016.01	79599004	CC - LDN - Currencies	215,000.00
FX	99457461A	S	025557992.01	79599004	CC - LDN - Currencies	4,813,000.00
FX	99457479A	S	025558099.01	79599004	CC - LDN - Currencies	413,000.00
FX	99457495A	S	025558032.01	79599004	CC - LDN - Currencies	6,415,000.00
FX	99459960A	B	025558289.01	79599004	CC - LDN - Currencies	17,253,000.00
FX	99457560A	B	025557927.01	79599004	CC - LDN - Currencies	4,563,000.00
FX	99457648A	B	025558057.01	79599004	CC - LDN - Currencies	834,000.00
FX	99457656A	B	025558016.01	79599004	CC - LDN - Currencies	215,000.00
FX	99457665A	B	025557992.01	79599004	CC - LDN - Currencies	4,813,000.00
FX	99457673A	B	025558099.01	79599004	CC - LDN - Currencies	413,000.00
FX	99457682A	B	025558032.01	79599004	CC - LDN - Currencies	6,415,000.00
FX	99459908A	S	025558289.01	79599004	CC - LDN - Currencies	17,253,000.00
FX	99505072A	S	025558131.01	79599004	CC - LDN - Currencies	8,400,000.00
FX	99505114A	S	025558099.01	79599004	CC - LDN - Currencies	900,000.00
FX	99505122A	S	025558057.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	99505130A	S	025558016.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	99505138A	S	025557992.01	79599004	CC - LDN - Currencies	7,800,000.00
FX	99505146A	S	025557968.01	79599004	CC - LDN - Currencies	8,700,000.00
FX	99505528A	B	025558289.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	99505173A	B	025558131.01	79599004	CC - LDN - Currencies	8,400,000.00
FX	99505205A	B	025558099.01	79599004	CC - LDN - Currencies	900,000.00
FX	99505213A	B	025558057.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	99505221A	B	025558016.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	99505230A	B	025557992.01	79599004	CC - LDN - Currencies	7,800,000.00
FX	99505239A	B	025557968.01	79599004	CC - LDN - Currencies	8,700,000.00
FX	99505506A	S	025558289.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	99559369A	S	025558131.01	79599004	CC - LDN - Currencies	8,400,000.00
FX	99559395A	S	025558099.01	79599004	CC - LDN - Currencies	900,000.00
FX	99559403A	S	025558057.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	99559411A	S	025558016.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	99559419A	S	025557992.01	79599004	CC - LDN - Currencies	7,800,000.00
FX	99559427A	S	025557968.01	79599004	CC - LDN - Currencies	8,700,000.00
FX	99562367A	B	025558263.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	99559446A	B	025558131.01	79599004	CC - LDN - Currencies	8,400,000.00
FX	99559478A	B	025558099.01	79599004	CC - LDN - Currencies	900,000.00
FX	99559486A	B	025558057.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	99559494A	B	025558016.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	99559502A	B	025557992.01	79599004	CC - LDN - Currencies	7,800,000.00
FX	99559510A	B	025557968.01	79599004	CC - LDN - Currencies	8,700,000.00
FX	99562375A	S	025558263.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	99606352A	S	025558131.01	79599004	CC - LDN - Currencies	8,960,000.00
FX	99606380A	S	025558099.01	79599004	CC - LDN - Currencies	960,000.00
FX	99606388A	S	025558057.01	79599004	CC - LDN - Currencies	2,240,000.00

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
FX	99606396A	S	025558016.01	79599004	CC - LDN - Currencies	2,240,000.00
FX	99606404A	S	025557992.01	79599004	CC - LDN - Currencies	8,320,000.00
FX	99606412A	S	025557968.01	79599004	CC - LDN - Currencies	9,280,000.00
FX	99609392A	B	025558263.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	99606451A	B	025558131.01	79599004	CC - LDN - Currencies	8,960,000.00
FX	99606477A	B	025558099.01	79599004	CC - LDN - Currencies	960,000.00
FX	99606486A	B	025558057.01	79599004	CC - LDN - Currencies	2,240,000.00
FX	99606494A	B	025558016.01	79599004	CC - LDN - Currencies	2,240,000.00
FX	99606502A	B	025557992.01	79599004	CC - LDN - Currencies	8,320,000.00
FX	99606510A	B	025557968.01	79599004	CC - LDN - Currencies	9,280,000.00
FX	99609354A	S	025558263.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	99611234A	B	025850496.01	76163498	FW - NYK - GSS-DPB FX	199,483.33
FX	99611236A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	14,013,703.91
FX	99614304A	S	025685066.01	76163498	FW - NYK - GSS-DPB FX	14,213,187.24
FX	99611310A	S	025850496.01	76163498	FW - NYK - GSS-DPB FX	179,535.77
FX	99611312A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	12,612,387.88
FX	99614330A	B	025685066.01	76163498	FW - NYK - GSS-DPB FX	12,791,923.65
FX	99645847A	S	025963869.01	76101835	FW - LDN - GSS	19,445,062.50
FX	99645859A	B	025963810.01	76101835	FW - LDN - GSS	19,445,062.50
FX	100718817A	B	025867011.01	76130187	FW - NYK - GSS-DPB FX	100,000,000.00
FX	100718820A	S	025691445.01	76130187	FW - NYK - GSS-DPB FX	100,000,000.00
FX	99339358A	B	025905795.01	79599004	CC - LDN - Currencies	45,000,000.00
FX	99340603A	B	025905795.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	101570633A	B	025585167.01	79599004	CC - LDN - Currencies	9,893,000.00
FX	101571343A	B	025585134.01	79599004	CC - LDN - Currencies	107,000.00
FX	101570701A	S	025585167.01	79599004	CC - LDN - Currencies	9,893,000.00
FX	101571397A	S	025585134.01	79599004	CC - LDN - Currencies	107,000.00
FX	101571686A	B	025585167.01	79599004	CC - LDN - Currencies	7,639,000.00
FX	101571748A	B	025585134.01	79599004	CC - LDN - Currencies	108,000.00
FX	101571852A	S	025585167.01	79599004	CC - LDN - Currencies	7,639,000.00
FX	101571878A	S	025585134.01	79599004	CC - LDN - Currencies	108,000.00
FX	101747281A	B	025558073.01	79599004	CC - LDN - Currencies	4,000.00
FX	101747345A	B	025558198.01	79599004	CC - LDN - Currencies	3,554,000.00
FX	101747404A	S	025558073.01	79599004	CC - LDN - Currencies	4,000.00
FX	101747489A	S	025558198.01	79599004	CC - LDN - Currencies	3,554,000.00
FX	102507926A	B	025989070.01	76101526	FW - LDN - GSS	4,670,590.00
FX	102507928A	B	025822768.01	76101526	FW - LDN - GSS	15,725,000.00
FX	102509355A	S	025822784.01	76101526	FW - LDN - GSS	20,395,590.00
FX	102508120A	B	025989070.01	76101526	FW - LDN - GSS	2,400,000.00
FX	102508122A	B	025822768.01	76101526	FW - LDN - GSS	7,600,000.00
FX	102508979A	S	025822784.01	76101526	FW - LDN - GSS	10,000,000.00
FX	102508185A	B	025989070.01	76101526	FW - LDN - GSS	5,809,650.00
FX	102508187A	B	025822768.01	76101526	FW - LDN - GSS	19,560,000.00
FX	102508189A	S	025822784.01	76101526	FW - LDN - GSS	25,369,650.00
FX	103652783A	S	025686940.01	76104105	FW - LDN - GSS	50,000,000.00
FX	103652785A	B	025687039.01	76104105	FW - LDN - GSS	50,000,000.00
FX	104957826A	S	025850348.01	76163498	FW - NYK - GSS-DPB FX	1,529,772.85
FX	104957828A	S	025850199.01	76163498	FW - NYK - GSS-DPB FX	17,847,349.92
FX	104958088A	B	025850652.01	76163498	FW - NYK - GSS-DPB FX	19,377,122.78
FX	104957864A	B	025850348.01	76163498	FW - NYK - GSS-DPB FX	1,465,361.36
FX	104957866A	B	025850199.01	76163498	FW - NYK - GSS-DPB FX	17,095,882.56
FX	104958128A	S	025850652.01	76163498	FW - NYK - GSS-DPB FX	18,561,243.92
FX	105481684A	S	025558222.01	79599004	CC - LDN - Currencies	6,659,000.00
FX	105483496A	B	025558263.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105525587A	S	025558032.01	79599004	CC - LDN - Currencies	9,837,000.00
FX	105525595A	S	025558016.01	79599004	CC - LDN - Currencies	1,184,000.00
FX	105525603A	S	025557992.01	79599004	CC - LDN - Currencies	15,423,000.00
FX	105525611A	S	025557968.01	79599004	CC - LDN - Currencies	16,231,000.00
FX	106280995A	S	025558156.01	79599004	CC - LDN - Currencies	666,000.00

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
FX	105665811A	B	025850348.01	76163498	FW - NYK - GSS-DPB FX	764,886.43
FX	105665813A	B	025850199.01	76163498	FW - NYK - GSS-DPB FX	8,923,674.96
FX	105665852A	S	025850652.01	76163498	FW - NYK - GSS-DPB FX	9,688,561.39
FX	105665945A	S	025850348.01	76163498	FW - NYK - GSS-DPB FX	732,680.68
FX	105665947A	S	025850199.01	76163498	FW - NYK - GSS-DPB FX	8,547,941.28
FX	105668975A	B	025850652.01	76163498	FW - NYK - GSS-DPB FX	9,280,621.96
FX	105671457A	B	025850348.01	76163498	FW - NYK - GSS-DPB FX	750,000.00
FX	105671459A	B	025850199.01	76163498	FW - NYK - GSS-DPB FX	8,750,000.00
FX	105671536A	S	025850348.01	76163498	FW - NYK - GSS-DPB FX	750,000.00
FX	105671538A	S	025850199.01	76163498	FW - NYK - GSS-DPB FX	8,750,000.00
FX	106709860A	S	025682592.01	79599004	CC - LDN - Currencies	58,000,000.00
FX	106709834A	B	025682592.01	79599004	CC - LDN - Currencies	58,000,000.00
FX	106709901A	B	025682592.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	106709876A	S	025682592.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	106323964A	S	025561838.01	76129899	FW - NYK - GSS-DPB FX	35,826,208.45
FX	106323967A	S	025561861.01	76129899	FW - NYK - GSS-DPB FX	138,186,804.01
FX	106323969A	S	025561846.01	76129899	FW - NYK - GSS-DPB FX	337,789,965.36
FX	106327510A	B	025844994.01	76129899	FW - NYK - GSS-DPB FX	511,802,977.82
FX	106453369A	B	025614447.01	79599004	CC - LDN - Currencies	27,900,000.00
FX	106453685A	S	025558040.01	79599004	CC - LDN - Currencies	1,953,000.00
FX	106453693A	S	025558008.01	79599004	CC - LDN - Currencies	1,953,000.00
FX	106453702A	S	025557984.01	79599004	CC - LDN - Currencies	7,254,000.00
FX	106453710A	S	025557927.01	79599004	CC - LDN - Currencies	8,091,000.00
FX	106454030A	S	025558131.01	79599004	CC - LDN - Currencies	7,812,000.00
FX	106454038A	S	025558081.01	79599004	CC - LDN - Currencies	837,000.00
FX	106453965A	B	025558131.01	79599004	CC - LDN - Currencies	7,812,000.00
FX	106453973A	B	025558081.01	79599004	CC - LDN - Currencies	837,000.00
FX	106453981A	B	025558040.01	79599004	CC - LDN - Currencies	1,953,000.00
FX	106453989A	B	025558008.01	79599004	CC - LDN - Currencies	1,953,000.00
FX	106453997A	B	025557984.01	79599004	CC - LDN - Currencies	7,254,000.00
FX	106454005A	B	025557927.01	79599004	CC - LDN - Currencies	8,091,000.00
FX	106454171A	S	025614447.01	79599004	CC - LDN - Currencies	27,900,000.00
FX	106454068A	S	025558131.01	79599004	CC - LDN - Currencies	3,780,000.00
FX	106454076A	S	025558081.01	79599004	CC - LDN - Currencies	405,000.00
FX	106454084A	S	025558040.01	79599004	CC - LDN - Currencies	945,000.00
FX	106454092A	S	025558008.01	79599004	CC - LDN - Currencies	945,000.00
FX	106454100A	S	025557984.01	79599004	CC - LDN - Currencies	3,510,000.00
FX	106454108A	S	025557927.01	79599004	CC - LDN - Currencies	3,915,000.00
FX	106454120A	B	025558131.01	79599004	CC - LDN - Currencies	3,780,000.00
FX	106454128A	B	025558081.01	79599004	CC - LDN - Currencies	405,000.00
FX	106454136A	B	025558040.01	79599004	CC - LDN - Currencies	945,000.00
FX	106454144A	B	025558008.01	79599004	CC - LDN - Currencies	945,000.00
FX	106454152A	B	025557984.01	79599004	CC - LDN - Currencies	3,510,000.00
FX	106454160A	B	025557927.01	79599004	CC - LDN - Currencies	3,915,000.00
FX	106560707A	B	025558313.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	106561029A	S	025558081.01	79599004	CC - LDN - Currencies	1,256,000.00
FX	106561037A	S	025558040.01	79599004	CC - LDN - Currencies	2,513,000.00
FX	106561045A	S	025558024.01	79599004	CC - LDN - Currencies	18,593,000.00
FX	106561053A	S	025557984.01	79599004	CC - LDN - Currencies	13,568,000.00
FX	106561061A	S	025557927.01	79599004	CC - LDN - Currencies	14,070,000.00
FX	106560717A	S	025558313.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	106560822A	B	025558081.01	79599004	CC - LDN - Currencies	1,256,000.00
FX	106560830A	B	025558040.01	79599004	CC - LDN - Currencies	2,513,000.00
FX	106560838A	B	025558024.01	79599004	CC - LDN - Currencies	18,593,000.00
FX	106560846A	B	025557984.01	79599004	CC - LDN - Currencies	13,568,000.00
FX	106560854A	B	025557927.01	79599004	CC - LDN - Currencies	14,070,000.00
FX	106759227A	S	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	106759239A	S	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	106951909A	S	025561838.01	76129899	FW - NYK - GSS-DPB FX	15,053,028.76

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
FX	106951911A	S	025561861.01	76129899	FW - NYK - GSS-DPB FX	58,061,682.36
FX	106951913A	S	025561846.01	76129899	FW - NYK - GSS-DPB FX	141,928,556.88
FX	106954075A	B	025844911.01	76129899	FW - NYK - GSS-DPB FX	215,043,267.99
FX	106953724A	S	025561838.01	76129899	FW - NYK - GSS-DPB FX	10,035,352.51
FX	106953726A	S	025561861.01	76129899	FW - NYK - GSS-DPB FX	38,707,788.24
FX	106953728A	S	025561846.01	76129899	FW - NYK - GSS-DPB FX	94,619,037.92
FX	106954260A	B	025844994.01	76129899	FW - NYK - GSS-DPB FX	143,362,178.66
FX	107368579A	S	025561838.01	76129899	FW - NYK - GSS-DPB FX	30,106,057.52
FX	107368581A	S	025561861.01	76129899	FW - NYK - GSS-DPB FX	103,220,768.64
FX	107368584A	S	025561846.01	76129899	FW - NYK - GSS-DPB FX	296,759,709.83
FX	107375055A	B	025844903.01	76129899	FW - NYK - GSS-DPB FX	430,086,535.99
FX	107368586A	B	025561838.01	76129899	FW - NYK - GSS-DPB FX	30,106,057.52
FX	107368589A	B	025561861.01	76129899	FW - NYK - GSS-DPB FX	103,220,768.64
FX	107368591A	B	025561846.01	76129899	FW - NYK - GSS-DPB FX	296,759,709.83
FX	107375068A	S	025844903.01	76129899	FW - NYK - GSS-DPB FX	430,086,535.99
FX	107716519A	B	025558156.01	79599004	CC - LDN - Currencies	666,000.00
FX	107716527A	B	025558222.01	79599004	CC - LDN - Currencies	6,659,000.00
FX	107716535A	B	025558032.01	79599004	CC - LDN - Currencies	9,837,000.00
FX	107716543A	B	025558016.01	79599004	CC - LDN - Currencies	1,184,000.00
FX	107716551A	B	025557992.01	79599004	CC - LDN - Currencies	15,423,000.00
FX	107716559A	B	025557968.01	79599004	CC - LDN - Currencies	16,231,000.00
FX	107722508A	S	025569500.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108955854A	B	025618612.01	79599004	CC - LDN - Currencies	4,805,427.20
FX	108955872A	B	025618612.01	79599004	CC - LDN - Currencies	4,805,427.20
FX	108052731A	B	025618646.01	79599004	CC - LDN - Currencies	10,775,000.00
FX	108052758A	S	025618646.01	79599004	CC - LDN - Currencies	21,550,000.00
FX	108068702A	B	025850496.01	76163498	FW - NYK - GSS-DPB FX	3,000,000.00
FX	108068704A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	33,000,000.00
FX	108068706A	B	025672924.01	76163498	FW - NYK - GSS-DPB FX	30,000,000.00
FX	108068832A	S	025850496.01	76163498	FW - NYK - GSS-DPB FX	3,000,000.00
FX	108068834A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	33,000,000.00
FX	108068836A	S	025672924.01	76163498	FW - NYK - GSS-DPB FX	30,000,000.00
FX	108069399A	B	025850496.01	76163498	FW - NYK - GSS-DPB FX	3,000,000.00
FX	108069401A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	33,000,000.00
FX	108069403A	B	025672924.01	76163498	FW - NYK - GSS-DPB FX	30,000,000.00
FX	108118324A	S	025558289.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108119943A	B	025558131.01	79599004	CC - LDN - Currencies	6,432,000.00
FX	108119951A	B	025558156.01	79599004	CC - LDN - Currencies	1,143,000.00
FX	108119959A	B	025558099.01	79599004	CC - LDN - Currencies	926,000.00
FX	108119967A	B	025558057.01	79599004	CC - LDN - Currencies	2,761,000.00
FX	108119975A	B	025558222.01	79599004	CC - LDN - Currencies	5,863,000.00
FX	108119983A	B	025558032.01	79599004	CC - LDN - Currencies	4,167,000.00
FX	108119991A	B	025558016.01	79599004	CC - LDN - Currencies	2,928,000.00
FX	108119999A	B	025557992.01	79599004	CC - LDN - Currencies	9,352,000.00
FX	108120007A	B	025557968.01	79599004	CC - LDN - Currencies	16,428,000.00
FX	108118183A	S	025558131.01	79599004	CC - LDN - Currencies	6,432,000.00
FX	108118191A	S	025558156.01	79599004	CC - LDN - Currencies	1,143,000.00
FX	108118199A	S	025558099.01	79599004	CC - LDN - Currencies	926,000.00
FX	108118207A	S	025558057.01	79599004	CC - LDN - Currencies	2,761,000.00
FX	108118216A	S	025558222.01	79599004	CC - LDN - Currencies	5,863,000.00
FX	108118225A	S	025558032.01	79599004	CC - LDN - Currencies	4,167,000.00
FX	108118233A	S	025558016.01	79599004	CC - LDN - Currencies	2,928,000.00
FX	108118241A	S	025557992.01	79599004	CC - LDN - Currencies	9,352,000.00
FX	108118249A	S	025557968.01	79599004	CC - LDN - Currencies	16,428,000.00
FX	108118641A	B	025558289.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108124396A	B	025850496.01	76163498	FW - NYK - GSS-DPB FX	1,750,000.00
FX	108124398A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	22,450,000.00
FX	108178326A	S	025685066.01	76163498	FW - NYK - GSS-DPB FX	24,200,000.00
FX	108124460A	S	025850496.01	76163498	FW - NYK - GSS-DPB FX	1,750,000.00

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
FX	108124462A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	22,450,000.00
FX	108178280A	B	025685066.01	76163498	FW - NYK - GSS-DPB FX	24,200,000.00
FX	108124573A	B	025850496.01	76163498	FW - NYK - GSS-DPB FX	1,750,000.00
FX	108124575A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	22,450,000.00
FX	108178355A	S	025685066.01	76163498	FW - NYK - GSS-DPB FX	24,200,000.00
FX	108182312A	S	025848573.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	108955629A	B	025618612.01	79599004	CC - LDN - Currencies	1,853,644.80
FX	108183555A	S	025848573.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	108955646A	B	025618612.01	79599004	CC - LDN - Currencies	1,853,644.80
FX	108175838A	S	025852211.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	108955969A	B	025618612.01	79599004	CC - LDN - Currencies	1,724,000.00
FX	108175867A	S	025852211.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	108955979A	B	025618612.01	79599004	CC - LDN - Currencies	1,724,000.00
FX	108268436A	B	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	108269140A	B	025618653.01	79599004	CC - LDN - Currencies	5,807,509.50
FX	108269589A	S	025849423.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	108269176A	S	025618653.01	79599004	CC - LDN - Currencies	5,807,509.50
FX	108269568A	B	025849423.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	108269208A	S	025618653.01	79599004	CC - LDN - Currencies	4,692,297.00
FX	108269534A	B	025849423.01	79599004	CC - LDN - Currencies	21,774,000.00
FX	108269226A	B	025618653.01	79599004	CC - LDN - Currencies	4,692,297.00
FX	108269519A	S	025849423.01	79599004	CC - LDN - Currencies	21,774,000.00
FX	108376879A	B	025558289.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	108377586A	S	025558131.01	79599004	CC - LDN - Currencies	7,718,000.00
FX	108377594A	S	025558156.01	79599004	CC - LDN - Currencies	1,373,000.00
FX	108377602A	S	025558099.01	79599004	CC - LDN - Currencies	1,112,000.00
FX	108377610A	S	025558057.01	79599004	CC - LDN - Currencies	3,314,000.00
FX	108377618A	S	025558222.01	79599004	CC - LDN - Currencies	7,036,000.00
FX	108377626A	S	025558032.01	79599004	CC - LDN - Currencies	5,001,000.00
FX	108377634A	S	025558016.01	79599004	CC - LDN - Currencies	3,515,000.00
FX	108377642A	S	025557992.01	79599004	CC - LDN - Currencies	11,223,000.00
FX	108377650A	S	025557968.01	79599004	CC - LDN - Currencies	19,708,000.00
FX	108378175A	S	025558289.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	108378232A	B	025558131.01	79599004	CC - LDN - Currencies	7,718,000.00
FX	108378240A	B	025558156.01	79599004	CC - LDN - Currencies	1,373,000.00
FX	108378248A	B	025558099.01	79599004	CC - LDN - Currencies	1,112,000.00
FX	108378256A	B	025558057.01	79599004	CC - LDN - Currencies	3,314,000.00
FX	108378264A	B	025558222.01	79599004	CC - LDN - Currencies	7,036,000.00
FX	108378272A	B	025558032.01	79599004	CC - LDN - Currencies	5,001,000.00
FX	108378280A	B	025558016.01	79599004	CC - LDN - Currencies	3,515,000.00
FX	108378288A	B	025557992.01	79599004	CC - LDN - Currencies	11,223,000.00
FX	108378296A	B	025557968.01	79599004	CC - LDN - Currencies	19,708,000.00
FX	108595317A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	670,000.00
FX	108595296A	S	025677931.01	76163498	FW - NYK - GSS-DPB FX	670,000.00
FX	108595885A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	670,000.00
FX	108595808A	B	025677931.01	76163498	FW - NYK - GSS-DPB FX	670,000.00
FX	108595883A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	670,000.00
FX	108595878A	S	025677931.01	76163498	FW - NYK - GSS-DPB FX	670,000.00
FX	108823815A	S	025618612.01	79599004	CC - LDN - Currencies	1,548,669.20
FX	108825201A	B	025851478.01	79599004	CC - LDN - Currencies	7,186,400.00
FX	108823852A	S	025618612.01	79599004	CC - LDN - Currencies	1,548,669.20
FX	108825279A	B	025851478.01	79599004	CC - LDN - Currencies	7,186,400.00
FX	108824007A	S	025618612.01	79599004	CC - LDN - Currencies	1,740,593.50
FX	108824216A	B	025851478.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	108824027A	S	025618612.01	79599004	CC - LDN - Currencies	1,740,593.50
FX	108824319A	B	025851478.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	108824173A	S	025618612.01	79599004	CC - LDN - Currencies	2,162,585.60
FX	108824980A	B	025851478.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	108824207A	S	025618612.01	79599004	CC - LDN - Currencies	2,162,585.60

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
FX	108825612A	B	025851478.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	108873588A	S	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108873621A	S	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108881394A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108881404A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108881555A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108881565A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108886990A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	108887006A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	108888743A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108888758A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108888788A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108888796A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108889317A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108889340A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108896169A	S	025838897.01	76130172	FW - NYK - GSS-DPB FX	14,336,217.87
FX	108896403A	B	025881418.01	76130172	FW - NYK - GSS-DPB FX	14,336,217.87
FX	108896165A	B	025838897.01	76130172	FW - NYK - GSS-DPB FX	14,336,217.87
FX	108896359A	S	025881418.01	76130172	FW - NYK - GSS-DPB FX	14,336,217.87
FX	108927506A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108927764A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108937928A	S	025618612.01	79599004	CC - LDN - Currencies	2,155,000.00
FX	108937964A	S	025618612.01	79599004	CC - LDN - Currencies	2,155,000.00
FX	108949175A	B	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	108949185A	B	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	108949859A	B	025846551.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108949869A	B	025846551.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108952134A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108952168A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108952239A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108952365A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	108952973A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108952985A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108953123A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108953141A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108953187A	B	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	108953210A	B	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	108953259A	B	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	108953276A	B	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109001805A	B	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109001815A	B	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109041313A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109067092A	S	025610999.01	78765243	FW - NYK - GSS-DPB FX	200,000,000.00
FX	109069008A	B	025559113.01	78765243	FW - NYK - GSS-DPB FX	200,000,000.00
FX	109091054A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109091062A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109091090A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109091105A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109120511A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109120519A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109125137A	B	025618612.01	79599004	CC - LDN - Currencies	2,162,585.60
FX	109129275A	S	025852211.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	109125192A	B	025618612.01	79599004	CC - LDN - Currencies	2,162,585.60
FX	109129303A	S	025852211.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	109125222A	B	025618612.01	79599004	CC - LDN - Currencies	1,740,593.50
FX	109130608A	S	025848250.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	109125246A	B	025618612.01	79599004	CC - LDN - Currencies	1,740,593.50
FX	109130532A	S	025848250.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	109125301A	B	025618612.01	79599004	CC - LDN - Currencies	1,548,669.20

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
FX	109129573A	S	025849423.01	79599004	CC - LDN - Currencies	7,186,400.00
FX	109125337A	B	025618612.01	79599004	CC - LDN - Currencies	1,548,669.20
FX	109129613A	S	025849423.01	79599004	CC - LDN - Currencies	7,186,400.00
FX	109166819A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109166827A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109168123A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109168201A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	99417260A	S	018210005.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109168974A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109168982A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109168990A	S	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109169002A	S	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109171141A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109171149A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109171203A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109171211A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109171594A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109171640A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109172633A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109172641A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109172961A	S	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109172987A	S	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109179699A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109179707A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109179744A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109179752A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109183622A	S	025661976.01	78765229	FW - NYK - GSS-DPB FX	64,082,893.86
FX	109183624A	S	025661968.01	78765229	FW - NYK - GSS-DPB FX	4,300,865.36
FX	109183626A	S	025661950.01	78765229	FW - NYK - GSS-DPB FX	39,137,874.77
FX	109233653A	B	025618612.01	79599004	CC - LDN - Currencies	2,155,000.00
FX	109235783A	S	025848250.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109233681A	B	025618612.01	79599004	CC - LDN - Currencies	2,155,000.00
FX	109236125A	S	025848250.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109233722A	S	025618612.01	79599004	CC - LDN - Currencies	4,805,427.20
FX	109234732A	B	025849423.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109233742A	S	025618612.01	79599004	CC - LDN - Currencies	4,805,427.20
FX	109234829A	B	025849423.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109233805A	S	025618612.01	79599004	CC - LDN - Currencies	1,724,000.00
FX	109237204A	B	025621350.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	109233860A	S	025618612.01	79599004	CC - LDN - Currencies	1,724,000.00
FX	109237276A	B	025621350.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	109235011A	S	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109235022A	S	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109269284A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109269292A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109290388A	S	025618646.01	79599004	CC - LDN - Currencies	10,775,000.00
FX	109291060A	B	025852211.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109290404A	S	025618646.01	79599004	CC - LDN - Currencies	10,775,000.00
FX	109291428A	B	025852211.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109296523A	S	025558099.01	79599004	CC - LDN - Currencies	40,000.00
FX	109296532A	S	025558057.01	79599004	CC - LDN - Currencies	293,000.00
FX	109296541A	S	025558131.01	79599004	CC - LDN - Currencies	115,000.00
FX	109296550A	S	025558032.01	79599004	CC - LDN - Currencies	592,000.00
FX	109296558A	S	025558222.01	79599004	CC - LDN - Currencies	487,000.00
FX	109296566A	S	025557992.01	79599004	CC - LDN - Currencies	1,070,000.00
FX	109296574A	S	025557968.01	79599004	CC - LDN - Currencies	1,849,000.00
FX	109296582A	S	025558156.01	79599004	CC - LDN - Currencies	93,000.00
FX	109296590A	S	025558016.01	79599004	CC - LDN - Currencies	321,000.00
FX	109298110A	B	025558289.01	79599004	CC - LDN - Currencies	4,860,000.00

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
FX	109296133A	B	025558099.01	79599004	CC - LDN - Currencies	40,000.00
FX	109296141A	B	025558057.01	79599004	CC - LDN - Currencies	293,000.00
FX	109296149A	B	025557992.01	79599004	CC - LDN - Currencies	1,070,000.00
FX	109296157A	B	025557968.01	79599004	CC - LDN - Currencies	1,849,000.00
FX	109296166A	B	025558016.01	79599004	CC - LDN - Currencies	321,000.00
FX	109296175A	B	025558222.01	79599004	CC - LDN - Currencies	487,000.00
FX	109296184A	B	025558156.01	79599004	CC - LDN - Currencies	93,000.00
FX	109296193A	B	025558131.01	79599004	CC - LDN - Currencies	115,000.00
FX	109296201A	B	025558032.01	79599004	CC - LDN - Currencies	592,000.00
FX	109298144A	S	025558289.01	79599004	CC - LDN - Currencies	4,860,000.00
FX	109295695A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109295774A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109307063A	B	025850199.01	76163498	FW - NYK - GSS-DPB FX	28,900,000.00
FX	109307065A	B	025850348.01	76163498	FW - NYK - GSS-DPB FX	2,300,000.00
FX	109307074A	S	025682592.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	109307112A	B	025850348.01	76163498	FW - NYK - GSS-DPB FX	2,300,000.00
FX	109307114A	B	025850199.01	76163498	FW - NYK - GSS-DPB FX	28,900,000.00
FX	109307476A	S	025682592.01	79599004	CC - LDN - Currencies	58,000,000.00
FX	109308157A	S	025850199.01	76163498	FW - NYK - GSS-DPB FX	28,900,000.00
FX	109308159A	S	025850348.01	76163498	FW - NYK - GSS-DPB FX	2,300,000.00
FX	109308249A	S	025850199.01	76163498	FW - NYK - GSS-DPB FX	28,900,000.00
FX	109308251A	S	025850348.01	76163498	FW - NYK - GSS-DPB FX	2,300,000.00
FX	109322089A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109322097A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109322570A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109322581A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109327547A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109369561A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109369962A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109403412A	B	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109403449A	B	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109410479A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109410553A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109410654A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109410752A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109419284A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109419296A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109420938A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109420948A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109422459A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109422490A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109443142A	S	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109444096A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109444086A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109444146A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109446707A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109448185A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109448197A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109450377A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109450387A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109454536A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109454544A	S	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109464360A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109464487A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109464658A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109464750A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109503792A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109503802A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109514921A	B	025618612.01	79599004	CC - LDN - Currencies	1,853,644.80

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
FX	109514977A	B	025618612.01	79599004	CC - LDN - Currencies	1,853,644.80
FX	109518594A	S	025618612.01	79599004	CC - LDN - Currencies	3,707,289.60
FX	109519086A	B	025852211.01	79599004	CC - LDN - Currencies	17,203,200.00
FX	109518643A	S	025618612.01	79599004	CC - LDN - Currencies	3,707,289.60
FX	109519061A	B	025852211.01	79599004	CC - LDN - Currencies	17,203,200.00
FX	109524366A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109524378A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109524459A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109524486A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109524607A	B	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109524632A	B	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109524686A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109524710A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109526163A	S	025838897.01	76130172	FW - NYK - GSS-DPB FX	37,500,000.00
FX	109526169A	B	025923426.01	76130172	FW - NYK - GSS-DPB FX	37,500,000.00
FX	109526165A	B	025838897.01	76130172	FW - NYK - GSS-DPB FX	37,500,000.00
FX	109526167A	S	025923426.01	76130172	FW - NYK - GSS-DPB FX	37,500,000.00
FX	109595044A	B	025846551.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109595085A	B	025846551.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109595923A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109595943A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109596107A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109596124A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109596434A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109596457A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109596533A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109596551A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109596660A	B	025846551.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	109596692A	B	025846551.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	109596790A	B	025846551.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	109596814A	B	025846551.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	109596853A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109596894A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109597000A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109597041A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109597120A	B	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109597139A	B	025846551.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	109597713A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109597755A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109598444A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109598528A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109598624A	B	025846551.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	109598649A	B	025846551.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	109601590A	S	025838897.01	76130172	FW - NYK - GSS-DPB FX	31,061,281.39
FX	109601592A	B	025923426.01	76130172	FW - NYK - GSS-DPB FX	31,061,281.39
FX	109602345A	B	025561846.01	76129899	FW - NYK - GSS-DPB FX	94,619,037.92
FX	109602347A	B	025561838.01	76129899	FW - NYK - GSS-DPB FX	10,035,352.51
FX	109602349A	B	025561861.01	76129899	FW - NYK - GSS-DPB FX	38,707,788.24
FX	109628881A	S	025844994.01	76129899	FW - NYK - GSS-DPB FX	143,362,178.66
FX	109602351A	B	025561846.01	76129899	FW - NYK - GSS-DPB FX	141,928,556.88
FX	109602353A	B	025561838.01	76129899	FW - NYK - GSS-DPB FX	15,053,028.76
FX	109602355A	B	025561861.01	76129899	FW - NYK - GSS-DPB FX	58,061,682.36
FX	109628884A	S	025844911.01	76129899	FW - NYK - GSS-DPB FX	215,043,267.99
FX	109603174A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	22,725,921.81
FX	109603176A	B	025850496.01	76163498	FW - NYK - GSS-DPB FX	1,720,171.42
FX	109603324A	S	025685066.01	76163498	FW - NYK - GSS-DPB FX	24,446,093.23
FX	109603404A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	24,240,983.27
FX	109603406A	S	025850496.01	76163498	FW - NYK - GSS-DPB FX	1,834,849.51
FX	109603448A	B	025685066.01	76163498	FW - NYK - GSS-DPB FX	26,075,832.78

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
FX	109603441A	S	025850496.01	76163498	FW - NYK - GSS-DPB FX	1,584,368.41
FX	109603443A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	20,931,770.09
FX	109603457A	B	025685066.01	76163498	FW - NYK - GSS-DPB FX	22,516,138.50
FX	109629474A	B	025838897.01	76130172	FW - NYK - GSS-DPB FX	25,900,000.00
FX	109629472A	S	025838897.01	76130172	FW - NYK - GSS-DPB FX	25,900,000.00
FX	109629470A	S	025838897.01	76130172	FW - NYK - GSS-DPB FX	37,500,000.00
FX	109706841A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109706849A	S	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109738797A	S	025838897.01	76130172	FW - NYK - GSS-DPB FX	25,900,000.00
FX	109738799A	B	025622317.01	76130172	FW - NYK - GSS-DPB FX	25,900,000.00
FX	109740721A	B	025850199.01	76163498	FW - NYK - GSS-DPB FX	3,500,000.00
FX	109740775A	S	025850199.01	76163498	FW - NYK - GSS-DPB FX	3,500,000.00
FX	109769992A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109770036A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109770178A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109770243A	B	025846551.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	109770793A	B	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109770817A	B	025846551.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	109770893A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109770922A	B	025846551.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	109116588A	B	025911637.01	79599004	CC - LDN - Currencies	1.00
FX	105761973A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	99440907A	B	025957150.01	79599004	CC - LDN - Currencies	17,664,568.32
FX	99440916A	B	025957150.01	79599004	CC - LDN - Currencies	8,231,580.67
FX	99479035A	S	011707932.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	99488000A	S	025719220.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	99492508A	S	025745100.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	99556070A	S	025557893.01	79599004	CC - LDN - Currencies	40,570,880.00
FX	99521677A	S	025847195.01	79599004	CC - LDN - Currencies	1,091,442.88
FX	99521685A	S	025847187.01	79599004	CC - LDN - Currencies	59,544,273.35
FX	99527655A	S	025966045.01	79599004	CC - LDN - Currencies	4,250,000.00
FX	99552802A	S	025953498.01	79599004	CC - LDN - Currencies	69,816,320.00
FX	99552811A	S	025953480.01	79599004	CC - LDN - Currencies	109,383,680.00
FX	99556747A	S	025614520.01	79599004	CC - LDN - Currencies	36,459,816.89
FX	99556909A	B	025614520.01	79599004	CC - LDN - Currencies	38,034,285.71
FX	99556925A	S	025614520.01	79599004	CC - LDN - Currencies	16,827,607.79
FX	99556835A	B	025614520.01	79599004	CC - LDN - Currencies	17,554,285.71
FX	99558345A	B	025759705.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	99585682A	S	025894213.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	109227057A	B	025718016.01	79599004	CC - LDN - Currencies	1.00
FX	99605207A	S	025674672.01	79599004	CC - LDN - Currencies	716,800.00
FX	99611696A	S	025953498.01	79599004	CC - LDN - Currencies	123,002,880.00
FX	99611704A	S	025953480.01	79599004	CC - LDN - Currencies	192,389,120.00
FX	99610717A	S	025560277.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	99610726A	S	025560285.01	79599004	CC - LDN - Currencies	283,136,000.00
FX	99802946A	S	025703752.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	99681451A	S	025780180.01	79599004	CC - LDN - Currencies	5,430,303.03
FX	99681459A	B	025780180.01	79599004	CC - LDN - Currencies	5,207,410.10
FX	99681988A	S	025707126.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	99681998A	B	025707126.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	100100146A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	99735589A	B	025706995.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	99735608A	B	025706995.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	99694816A	B	025614520.01	79599004	CC - LDN - Currencies	14,046,427.49
FX	99694807A	S	025614520.01	79599004	CC - LDN - Currencies	14,046,427.49
FX	108924755A	B	025746173.01	79599004	CC - LDN - Currencies	0.35
FX	99707829A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109293565A	B	025745100.01	79599004	CC - LDN - Currencies	278,517.24
FX	109293570A	B	025745100.01	79599004	CC - LDN - Currencies	278,517.24

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109293575A	B	025745100.01	79599004	CC - LDN - Currencies	278,517.24
FX	109293579A	B	025745100.01	79599004	CC - LDN - Currencies	278,517.24
FX	109293584A	B	025745100.01	79599004	CC - LDN - Currencies	278,517.24
FX	109293597A	S	025745100.01	79599004	CC - LDN - Currencies	122,378.79
FX	109293604A	S	025745100.01	79599004	CC - LDN - Currencies	122,378.79
FX	109293608A	S	025745100.01	79599004	CC - LDN - Currencies	122,378.79
FX	109293612A	S	025745100.01	79599004	CC - LDN - Currencies	122,378.79
FX	109293616A	S	025745100.01	79599004	CC - LDN - Currencies	122,378.79
FX	99744546A	S	025709072.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	99744503A	S	025709072.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	99778109A	S	025974916.01	79599004	CC - LDN - Currencies	294,000,000.00
FX	99781214A	S	025682667.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	99799592A	S	025791427.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	99799601A	B	025791427.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	99799435A	S	025791427.01	79599004	CC - LDN - Currencies	154,828,800.00
FX	99860282A	S	025700378.01	79599004	CC - LDN - Currencies	451,584.00
FX	99860267A	S	025700378.01	79599004	CC - LDN - Currencies	451,584.00
FX	99860278A	S	025700378.01	79599004	CC - LDN - Currencies	451,584.00
FX	99860274A	S	025700378.01	79599004	CC - LDN - Currencies	5,469,183.99
FX	99863778A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	99863808A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	99871415A	B	025970310.01	79599004	CC - LDN - Currencies	94,890,011.12
FX	99871430A	S	025970310.01	79599004	CC - LDN - Currencies	74,748,081.38
FX	99871419A	B	025970310.01	79599004	CC - LDN - Currencies	20,609,970.67
FX	99871426A	S	025970310.01	79599004	CC - LDN - Currencies	17,870,219.69
FX	99871636A	S	033141458.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	99911078A	S	025864729.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	99973288A	S	025569948.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	99994138A	S	025569948.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	99996000A	S	025709585.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	99999244A	B	025731191.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	99999253A	B	025731191.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	100000798A	S	025714395.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	100000672A	S	025714395.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	100000704A	S	025714395.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	100000709A	S	025714395.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	100000803A	S	025714395.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	100001934A	S	025714395.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	100025211A	B	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	100025221A	B	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	100025229A	S	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	100025237A	S	025911678.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	100107698A	S	025776444.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105429927A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	100135073A	S	025746173.01	79599004	CC - LDN - Currencies	657,258.30
FX	100753665A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	100262880A	S	025791427.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	100262903A	B	025791427.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	100262895A	S	025791427.01	79599004	CC - LDN - Currencies	30,105,600.00
FX	100273813A	B	025791427.01	79599004	CC - LDN - Currencies	100,352,000.00
FX	100273822A	S	025791427.01	79599004	CC - LDN - Currencies	70,246,400.00
FX	109684751A	B	025911637.01	79599004	CC - LDN - Currencies	1.00
FX	100282098A	B	025791427.01	79599004	CC - LDN - Currencies	61,429,760.00
FX	100282108A	S	025791427.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	100285849A	S	025731282.01	79599004	CC - LDN - Currencies	379,904,000.00
FX	100285860A	S	025731282.01	79599004	CC - LDN - Currencies	480,256,000.00
FX	100321392A	B	025689910.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106107116A	B	025758798.01	79599004	CC - LDN - Currencies	1.00
FX	100388170A	B	025745100.01	79599004	CC - LDN - Currencies	16,977.16

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

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	100367198A	B	033141458.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	100419153A	S	025745100.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	100430035A	B	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	100458530A	B	025708421.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	100453202A	S	025661588.01	79599004	CC - LDN - Currencies	40,946,614.38
FX	100467067A	S	025970617.01	79599004	CC - LDN - Currencies	32,500,000.00
FX	100619318A	S	025580028.01	79599004	CC - LDN - Currencies	17,500,000.00
FX	100464620A	S	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	100472098A	S	025570508.01	79599004	CC - LDN - Currencies	6,881,280.00
FX	100495738A	S	025764937.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	100500340A	S	025756826.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	100513895A	B	025676057.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	100513135A	B	025977828.01	79599004	CC - LDN - Currencies	16,623,628.15
FX	100513467A	S	025977828.01	79599004	CC - LDN - Currencies	15,391,512.25
FX	100514568A	B	025977828.01	79599004	CC - LDN - Currencies	3,334,728.85
FX	100514590A	S	025977828.01	79599004	CC - LDN - Currencies	3,087,564.25
FX	100514599A	B	025977828.01	79599004	CC - LDN - Currencies	4,247,867.66
FX	100514595A	S	025977828.01	79599004	CC - LDN - Currencies	3,933,022.71
FX	100517377A	B	025977828.01	79599004	CC - LDN - Currencies	15,615,524.56
FX	100637266A	S	025820622.01	79599004	CC - LDN - Currencies	36,317,866.68
FX	100637270A	S	025820622.01	79599004	CC - LDN - Currencies	36,317,866.68
FX	109444292A	S	025764085.01	79599004	CC - LDN - Currencies	5,423,128.58
FX	109444362A	B	025764085.01	79599004	CC - LDN - Currencies	4,805,303.80
FX	100633041A	B	025676057.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	100676684A	B	025894213.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	100676701A	B	025894213.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	100676873A	S	025894213.01	79599004	CC - LDN - Currencies	135,000,000.00
FX	100676843A	S	025894213.01	79599004	CC - LDN - Currencies	135,000,000.00
FX	100717507A	B	025703729.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	100710179A	B	025710146.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	100708546A	B	025923244.01	79599004	CC - LDN - Currencies	1,167,790.00
FX	103492950A	B	025763152.01	79599004	CC - LDN - Currencies	1.00
FX	100751557A	S	025745100.01	79599004	CC - LDN - Currencies	16,735.54
FX	100750634A	B	025676057.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	100758095A	B	025744962.01	79599004	CC - LDN - Currencies	13,037,082.83
FX	100759419A	S	025745100.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	100840232A	B	025707373.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100840272A	B	025707373.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100790185A	S	025791500.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	100787979A	S	025745100.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	100789317A	B	025731191.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100807412A	S	025560277.01	79599004	CC - LDN - Currencies	2,800,000.00
FX	100807420A	S	025560285.01	79599004	CC - LDN - Currencies	23,900,000.00
FX	100790045A	B	025905795.01	79599004	CC - LDN - Currencies	716,800.00
FX	100791642A	B	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	100803730A	S	025703786.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	100825960A	S	025560277.01	79599004	CC - LDN - Currencies	34,406,400.00
FX	100825968A	S	025560285.01	79599004	CC - LDN - Currencies	295,321,600.00
FX	100831907A	B	025894213.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	100831899A	B	025894213.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	100832516A	S	025894213.01	79599004	CC - LDN - Currencies	66,250,000.00
FX	100832526A	S	025894213.01	79599004	CC - LDN - Currencies	66,250,000.00
FX	100844971A	S	025745100.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	100918559A	S	025581919.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	100866459A	S	025679044.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100866467A	S	025696600.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100866442A	B	025679044.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100866450A	B	025696600.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106759408A	B	025839044.01	79599004	CC - LDN - Currencies	1.00

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
FX	100917068A	S	025673088.01	79599004	CC - LDN - Currencies	71,077,600.00
FX	100930648A	B	025582743.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	100930640A	B	025582743.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	100917124A	S	025867565.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	100943015A	B	025769290.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	100943006A	S	025769290.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	100956964A	B	025745100.01	79599004	CC - LDN - Currencies	807,700.00
FX	100956972A	B	025745100.01	79599004	CC - LDN - Currencies	807,700.00
FX	109335208A	B	025745100.01	79599004	CC - LDN - Currencies	1.00
FX	100957594A	S	025780214.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	101012947A	B	025703752.01	79599004	CC - LDN - Currencies	88,883,200.00
FX	101012973A	B	025703752.01	79599004	CC - LDN - Currencies	88,883,200.00
FX	101008159A	S	025782038.01	79599004	CC - LDN - Currencies	85,000,000.00
FX	101008147A	S	025782038.01	79599004	CC - LDN - Currencies	85,000,000.00
FX	103653107A	S	025706359.01	79599004	CC - LDN - Currencies	87,500,000.00
FX	103653112A	S	025706359.01	79599004	CC - LDN - Currencies	87,500,000.00
FX	100994675A	B	025831629.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	106816049A	B	025839044.01	79599004	CC - LDN - Currencies	1.00
FX	101008238A	S	025714395.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	101126096A	B	025706409.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	101126088A	B	025706409.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	101053846A	B	025745100.01	79599004	CC - LDN - Currencies	17,036.75
FX	101365992A	S	038127429.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109767784A	B	025742057.01	79599004	CC - LDN - Currencies	1.00
FX	101181568A	S	025970617.01	79599004	CC - LDN - Currencies	32,500,000.00
FX	101206979A	S	025580028.01	79599004	CC - LDN - Currencies	17,500,000.00
FX	101208422A	S	025560277.01	79599004	CC - LDN - Currencies	3,870,720.00
FX	101208430A	S	025560277.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	101255480A	S	025953498.01	79599004	CC - LDN - Currencies	277,470,967.75
FX	101255490A	S	025953480.01	79599004	CC - LDN - Currencies	439,329,032.25
FX	101253427A	B	025674672.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	101280049A	B	025745100.01	79599004	CC - LDN - Currencies	1,396,886.97
FX	101280067A	B	025745100.01	79599004	CC - LDN - Currencies	1,197,331.69
FX	101280053A	B	025745100.01	79599004	CC - LDN - Currencies	1,596,442.25
FX	101284890A	S	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	101284882A	S	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	101284874A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	101284866A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109444325A	S	025764085.01	79599004	CC - LDN - Currencies	5,582,632.35
FX	109444377A	B	025764085.01	79599004	CC - LDN - Currencies	4,570,969.30
FX	101302250A	S	025953498.01	79599004	CC - LDN - Currencies	139,197,935.48
FX	101302259A	S	025953480.01	79599004	CC - LDN - Currencies	219,202,064.52
FX	101297906A	B	025706409.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	101297865A	S	025706409.01	79599004	CC - LDN - Currencies	12,185,600.00
FX	101297878A	S	025706409.01	79599004	CC - LDN - Currencies	12,185,600.00
FX	101295607A	B	025674672.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	108001475A	S	025745100.01	79599004	CC - LDN - Currencies	2,009,993.45
FX	108001479A	S	025745100.01	79599004	CC - LDN - Currencies	2,115,782.58
FX	108001483A	S	025745100.01	79599004	CC - LDN - Currencies	740,523.90
FX	108001487A	S	025745100.01	79599004	CC - LDN - Currencies	3,163,094.96
FX	108001448A	B	025745100.01	79599004	CC - LDN - Currencies	2,009,993.45
FX	108001452A	B	025745100.01	79599004	CC - LDN - Currencies	2,115,782.58
FX	108001456A	B	025745100.01	79599004	CC - LDN - Currencies	740,523.90
FX	108001460A	B	025745100.01	79599004	CC - LDN - Currencies	3,163,094.96
FX	101317503A	B	025718859.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	101342642A	S	025953498.01	79599004	CC - LDN - Currencies	139,197,935.48
FX	101342650A	S	025953480.01	79599004	CC - LDN - Currencies	219,202,064.52
FX	101322498A	S	025894213.01	79599004	CC - LDN - Currencies	9,881,300.00
FX	101363427A	B	025674672.01	79599004	CC - LDN - Currencies	39,000,000.00

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
FX	101409969A	S	011284064.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	101384140A	S	025731191.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	101384148A	B	025731191.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	101389582A	S	025780180.01	79599004	CC - LDN - Currencies	5,430,303.03
FX	101389590A	B	025780180.01	79599004	CC - LDN - Currencies	5,293,943.87
FX	101412492A	S	011284064.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	109735235A	B	025584251.01	76150899	CC - LDN - Currencies	1.00
FX	101421243A	S	025780180.01	79599004	CC - LDN - Currencies	5,430,303.03
FX	101421253A	B	025780180.01	79599004	CC - LDN - Currencies	5,232,116.79
FX	101462403A	S	025886342.01	79599004	CC - LDN - Currencies	90,900,000.00
FX	101478766A	S	025953498.01	79599004	CC - LDN - Currencies	140,122,838.71
FX	101478774A	S	025953480.01	79599004	CC - LDN - Currencies	218,277,161.29
FX	101476089A	S	025745100.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	101476986A	S	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101642933A	S	025782038.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	101642937A	S	025782038.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	101642944A	S	025782038.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	101642928A	S	025782038.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	101642924A	S	025782038.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	101642909A	S	025782038.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	101554488A	S	025848169.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	101681753A	S	025703752.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	101614068A	S	025966045.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	101643358A	B	025892530.01	79599004	CC - LDN - Currencies	67,372,500.00
FX	101658438A	B	025586074.01	79599004	CC - LDN - Currencies	54,908,225.70
FX	101658430A	S	025586074.01	79599004	CC - LDN - Currencies	51,445,859.87
FX	101741516A	B	025710146.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101687236A	B	025700378.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	101687177A	B	025700378.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	101725365A	B	025700378.01	79599004	CC - LDN - Currencies	16,486,400.00
FX	101725357A	B	025700378.01	79599004	CC - LDN - Currencies	16,486,400.00
FX	101811773A	S	025905795.01	79599004	CC - LDN - Currencies	28,993,911.28
FX	101811765A	S	025905795.01	79599004	CC - LDN - Currencies	28,993,911.28
FX	101845774A	S	025780180.01	79599004	CC - LDN - Currencies	5,232,116.79
FX	101845782A	B	025780180.01	79599004	CC - LDN - Currencies	5,087,295.95
FX	101850943A	B	025771528.01	79599004	CC - LDN - Currencies	1,546,494.07
FX	101850947A	B	025771528.01	79599004	CC - LDN - Currencies	1,546,494.07
FX	101850951A	B	025771528.01	79599004	CC - LDN - Currencies	1,546,494.07
FX	101850955A	B	025771528.01	79599004	CC - LDN - Currencies	1,546,494.07
FX	101850915A	B	025771528.01	79599004	CC - LDN - Currencies	1,546,494.07
FX	101850919A	B	025771528.01	79599004	CC - LDN - Currencies	1,546,494.07
FX	101850923A	B	025771528.01	79599004	CC - LDN - Currencies	1,546,494.07
FX	101850927A	B	025771528.01	79599004	CC - LDN - Currencies	1,546,494.07
FX	101850931A	B	025771528.01	79599004	CC - LDN - Currencies	1,546,494.07
FX	101852442A	S	025862384.01	79599004	CC - LDN - Currencies	21,151,394.01
FX	101852451A	S	025862384.01	79599004	CC - LDN - Currencies	51,706,206.54
FX	101852726A	S	025975152.01	79599004	CC - LDN - Currencies	32,524,832.21
FX	101852730A	B	025975152.01	79599004	CC - LDN - Currencies	29,335,351.09
FX	102976799A	S	009551995.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	101885128A	S	018210096.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	101885114A	S	018097030.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	101861675A	S	025691304.01	79599004	CC - LDN - Currencies	411,658.29
FX	101861692A	B	025691304.01	79599004	CC - LDN - Currencies	514,572.86
FX	101861880A	S	025691304.01	79599004	CC - LDN - Currencies	411,658.29
FX	101861709A	B	025691304.01	79599004	CC - LDN - Currencies	514,572.86
FX	101861556A	S	025691304.01	79599004	CC - LDN - Currencies	411,658.29
FX	101861700A	B	025691304.01	79599004	CC - LDN - Currencies	514,572.86
FX	101866034A	B	025971458.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	101866752A	S	025691304.01	79599004	CC - LDN - Currencies	411,362.98

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
FX	101866760A	B	025691304.01	79599004	CC - LDN - Currencies	514,203.73
FX	101866768A	S	025691304.01	79599004	CC - LDN - Currencies	411,362.98
FX	101866776A	B	025691304.01	79599004	CC - LDN - Currencies	514,203.73
FX	101884608A	S	025905795.01	79599004	CC - LDN - Currencies	17,920,000.00
FX	101884621A	S	025905795.01	79599004	CC - LDN - Currencies	17,920,000.00
FX	101902374A	S	025975152.01	79599004	CC - LDN - Currencies	32,524,832.21
FX	101902378A	B	025975152.01	79599004	CC - LDN - Currencies	28,993,119.95
FX	101903276A	B	025745357.01	79599004	CC - LDN - Currencies	71,680.00
FX	101903618A	S	025664004.01	79599004	CC - LDN - Currencies	75,147,611.38
FX	101920857A	S	025856675.01	79599004	CC - LDN - Currencies	12,780,359.09
FX	101944104A	S	025901489.01	79599004	CC - LDN - Currencies	3,230,800.00
FX	101952788A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	101956511A	B	025731191.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	101956503A	B	025731191.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	101999645A	B	025708421.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	101999668A	B	025708421.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	101999749A	B	025710146.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	101999700A	S	025710146.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	101999709A	S	025710146.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	102033617A	B	025676057.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	102028988A	B	025971458.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	102045751A	S	025745100.01	79599004	CC - LDN - Currencies	6,057,750.00
FX	102045760A	B	025745100.01	79599004	CC - LDN - Currencies	8,452,674.42
FX	102064146A	S	025714700.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	102154399A	B	025584616.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	102154391A	B	025584616.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	102174344A	S	025693078.01	79599004	CC - LDN - Currencies	42,761,855.19
FX	102174410A	S	025683087.01	79599004	CC - LDN - Currencies	35,225,877.64
FX	102171265A	B	025586074.01	79599004	CC - LDN - Currencies	41,518,987.34
FX	102171269A	S	025586074.01	79599004	CC - LDN - Currencies	37,584,923.22
FX	102177209A	S	025848169.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	102179146A	B	025848169.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	102405846A	S	025708322.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	102234650A	S	025731282.01	79599004	CC - LDN - Currencies	215,000,000.00
FX	102234658A	S	025731282.01	79599004	CC - LDN - Currencies	285,000,000.00
FX	102234898A	S	025731282.01	79599004	CC - LDN - Currencies	183,500,800.00
FX	102234906A	S	025731282.01	79599004	CC - LDN - Currencies	246,579,200.00
FX	102256291A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	102256283A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	102288884A	S	025780180.01	79599004	CC - LDN - Currencies	5,194,202.90
FX	102288892A	B	025780180.01	79599004	CC - LDN - Currencies	4,889,495.23
FX	102343474A	S	011705928.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	102631742A	B	025708819.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	102467551A	S	025703752.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	102714857A	B	025710146.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	102372367A	B	025681479.01	79599004	CC - LDN - Currencies	315,000,000.00
FX	102360123A	S	025676057.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	102362599A	B	025919572.01	79599004	CC - LDN - Currencies	33,775,616.00
FX	102362633A	B	025919572.01	79599004	CC - LDN - Currencies	33,775,616.00
FX	102362437A	S	025671041.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	102366529A	B	033625625.01	79599004	CC - LDN - Currencies	4,589,053.16
FX	102442798A	S	018209965.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	102442807A	S	018064402.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	102442815A	S	018210757.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	102468885A	B	025585753.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	102464994A	B	025708421.01	79599004	CC - LDN - Currencies	11,750,000.00
FX	102464983A	B	025708421.01	79599004	CC - LDN - Currencies	11,750,000.00
FX	102586878A	S	025706359.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	102512770A	S	025676057.01	79599004	CC - LDN - Currencies	75,000,000.00

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
FX	102530077A	S	025569948.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	102547136A	S	025569948.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	102537677A	B	025905795.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	102543415A	B	025894213.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	102543407A	B	025894213.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	102546102A	S	025921057.01	79599004	CC - LDN - Currencies	15,769,600.00
FX	102586936A	B	025703752.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	102586942A	B	025703752.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	102605921A	B	025708421.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	102581866A	S	025892530.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	102581986A	B	025892530.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	102585252A	S	025742479.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	102585260A	B	025742479.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	102596717A	B	025892530.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	102631845A	S	025742479.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	102631853A	B	025742479.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	102673469A	S	033382433.01	79599004	CC - LDN - Currencies	19,800,000.00
FX	102672568A	B	025745357.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	102673128A	B	025745357.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	102679606A	B	025705138.01	79599004	CC - LDN - Currencies	527,058.82
FX	102679598A	B	025705138.01	79599004	CC - LDN - Currencies	527,058.82
FX	102679638A	B	025705138.01	79599004	CC - LDN - Currencies	527,058.82
FX	102679646A	B	025705138.01	79599004	CC - LDN - Currencies	527,058.82
FX	102911445A	B	025708421.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	102817166A	S	025706318.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	102750605A	B	025759705.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102750613A	S	025759705.01	79599004	CC - LDN - Currencies	59,250,000.00
FX	102753805A	S	025848169.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	102911421A	B	025708421.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	102801838A	B	025899238.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	102813858A	S	025848169.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	102856129A	B	025703703.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	102856107A	B	025703703.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	102853028A	B	025899238.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	102853257A	B	025665217.01	79599004	CC - LDN - Currencies	430,080,000.00
FX	102853266A	S	025665217.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	102856711A	S	025796251.01	79599004	CC - LDN - Currencies	27,940,197.37
FX	102856725A	S	025796251.01	79599004	CC - LDN - Currencies	18,072,871.36
FX	105764229A	B	025829375.01	79599004	CC - LDN - Currencies	1.00
FX	102902873A	B	025709163.01	79599004	CC - LDN - Currencies	28,000,000.00
FX	102902887A	B	025709163.01	79599004	CC - LDN - Currencies	22,000,000.00
FX	102901258A	S	025796251.01	79599004	CC - LDN - Currencies	85,000,000.00
FX	102904566A	S	025719220.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	102948951A	B	025771429.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	102976171A	B	025684093.01	79599004	CC - LDN - Currencies	64,412,238.32
FX	102976755A	B	025709072.01	79599004	CC - LDN - Currencies	48,323,185.46
FX	102981307A	S	033141458.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	103022331A	B	025706359.01	79599004	CC - LDN - Currencies	179,200,000.00
FX	102999279A	S	025953498.01	79599004	CC - LDN - Currencies	55,494,193.55
FX	102999287A	S	025953480.01	79599004	CC - LDN - Currencies	87,865,806.45
FX	103064495A	B	025718859.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	103113816A	B	025709528.01	79599004	CC - LDN - Currencies	21,774,000.00
FX	103120782A	S	025959099.01	79599004	CC - LDN - Currencies	480,774.96
FX	103120786A	S	025959099.01	79599004	CC - LDN - Currencies	504,734.72
FX	103150511A	S	025905795.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	103150503A	S	025905795.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	103167585A	S	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103168999A	B	033625625.01	79599004	CC - LDN - Currencies	6,309,948.09
FX	103199439A	B	025966276.01	79599004	CC - LDN - Currencies	57,344,000.00

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
FX	103225722A	B	025966276.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	103199447A	B	025966276.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	103225714A	B	025966276.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	103194660A	S	025771528.01	79599004	CC - LDN - Currencies	500,000.00
FX	103221697A	S	025971680.01	79599004	CC - LDN - Currencies	27,461,800.00
FX	103221845A	B	025971680.01	79599004	CC - LDN - Currencies	27,461,800.00
FX	103299897A	B	025966276.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	103299905A	B	025966276.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	103298796A	S	025664004.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	103299927A	B	025966276.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	103299919A	B	025966276.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	103356772A	S	025664004.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	103363664A	S	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	103388478A	B	025731191.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	103388823A	B	025745357.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	103390873A	B	025714700.01	79599004	CC - LDN - Currencies	4,717,700.00
FX	103414154A	S	025704057.01	79599004	CC - LDN - Currencies	143,360.00
FX	103445196A	B	025706409.01	79599004	CC - LDN - Currencies	2,919,475.00
FX	103445187A	B	025706409.01	79599004	CC - LDN - Currencies	2,919,475.00
FX	103452607A	S	025746785.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	103452704A	B	025746785.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	103454779A	B	025745357.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	103459330A	B	033625625.01	79599004	CC - LDN - Currencies	6,309,948.09
FX	103491431A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	103491574A	S	025689910.01	79599004	CC - LDN - Currencies	39,000,000.00
FX	103498136A	S	025590274.01	79599004	CC - LDN - Currencies	11,000,000.00
FX	103578029A	S	025745100.01	79599004	CC - LDN - Currencies	4,491,500.00
FX	103578060A	S	025745100.01	79599004	CC - LDN - Currencies	4,491,500.00
FX	103538479A	B	025905795.01	79599004	CC - LDN - Currencies	28,686,173.26
FX	103538464A	B	025905795.01	79599004	CC - LDN - Currencies	28,686,173.26
FX	103544356A	B	025755679.01	79599004	CC - LDN - Currencies	90,000.00
FX	103574987A	B	025684093.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103577020A	B	025684093.01	79599004	CC - LDN - Currencies	4,128,817.89
FX	103577051A	S	025684093.01	79599004	CC - LDN - Currencies	2,423,100.00
FX	103577042A	S	025684093.01	79599004	CC - LDN - Currencies	2,423,100.00
FX	103577028A	B	025684093.01	79599004	CC - LDN - Currencies	5,356,100.80
FX	103577084A	S	025684093.01	79599004	CC - LDN - Currencies	2,746,180.00
FX	103577076A	S	025684093.01	79599004	CC - LDN - Currencies	2,746,180.00
FX	103578418A	S	025684093.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	103582300A	B	025684093.01	79599004	CC - LDN - Currencies	4,128,817.89
FX	103582396A	S	025684093.01	79599004	CC - LDN - Currencies	2,423,100.00
FX	103582388A	S	025684093.01	79599004	CC - LDN - Currencies	2,423,100.00
FX	103582290A	B	025684093.01	79599004	CC - LDN - Currencies	4,128,817.89
FX	103582478A	S	025684093.01	79599004	CC - LDN - Currencies	2,584,640.00
FX	103582470A	S	025684093.01	79599004	CC - LDN - Currencies	2,584,640.00
FX	103582253A	B	025684093.01	79599004	CC - LDN - Currencies	5,356,100.80
FX	103582449A	S	025684093.01	79599004	CC - LDN - Currencies	2,584,640.00
FX	103582441A	S	025684093.01	79599004	CC - LDN - Currencies	2,584,640.00
FX	103582282A	B	025684093.01	79599004	CC - LDN - Currencies	5,356,100.80
FX	103582422A	S	025684093.01	79599004	CC - LDN - Currencies	2,746,180.00
FX	103582414A	S	025684093.01	79599004	CC - LDN - Currencies	2,746,180.00
FX	103586710A	B	025684093.01	79599004	CC - LDN - Currencies	4,258,056.01
FX	103586819A	S	025684093.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	103586792A	S	025684093.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	103586718A	B	025684093.01	79599004	CC - LDN - Currencies	4,259,459.46
FX	103586752A	S	025684093.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	103586761A	S	025684093.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	103586827A	B	025684093.01	79599004	CC - LDN - Currencies	4,260,863.83
FX	103586845A	S	025684093.01	79599004	CC - LDN - Currencies	2,261,560.00

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
FX	103586836A	S	025684093.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	103590815A	B	025684093.01	79599004	CC - LDN - Currencies	4,290,571.05
FX	103591060A	S	025684093.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	103591052A	S	025684093.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	103590807A	B	025684093.01	79599004	CC - LDN - Currencies	4,291,996.01
FX	103590779A	S	025684093.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	103590771A	S	025684093.01	79599004	CC - LDN - Currencies	2,261,560.00
FX	103590823A	B	025684093.01	79599004	CC - LDN - Currencies	4,416,678.06
FX	103590755A	S	025684093.01	79599004	CC - LDN - Currencies	2,100,020.00
FX	103590747A	S	025684093.01	79599004	CC - LDN - Currencies	2,100,020.00
FX	103610410A	S	025555913.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	103610832A	S	025905795.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	103612034A	S	025718370.01	79599004	CC - LDN - Currencies	716,800.00
FX	103612585A	B	025745357.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	103623185A	B	025684093.01	79599004	CC - LDN - Currencies	4,572,965.32
FX	103623121A	S	025684093.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	103623106A	S	025684093.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	103623193A	B	025684093.01	79599004	CC - LDN - Currencies	4,433,344.77
FX	103623097A	S	025684093.01	79599004	CC - LDN - Currencies	2,100,020.00
FX	103623081A	S	025684093.01	79599004	CC - LDN - Currencies	2,100,020.00
FX	103623202A	B	025684093.01	79599004	CC - LDN - Currencies	4,547,220.27
FX	103623129A	S	025684093.01	79599004	CC - LDN - Currencies	1,938,480.00
FX	103623145A	S	025684093.01	79599004	CC - LDN - Currencies	1,938,480.00
FX	103623215A	B	025684093.01	79599004	CC - LDN - Currencies	4,542,425.31
FX	103623161A	S	025684093.01	79599004	CC - LDN - Currencies	1,938,480.00
FX	103623153A	S	025684093.01	79599004	CC - LDN - Currencies	1,938,480.00
FX	103651570A	S	025905795.01	79599004	CC - LDN - Currencies	48,462,000.00
FX	103651578A	B	025905795.01	79599004	CC - LDN - Currencies	48,462,000.00
FX	103656603A	S	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	103656570A	S	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	103656586A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	103674654A	S	025584194.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	103694689A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103694705A	S	025684093.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103694713A	S	025684093.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103693687A	S	033141458.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	103696182A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103696301A	S	025684093.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103696309A	S	025684093.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103696190A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103696245A	S	025684093.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103696237A	S	025684093.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103699868A	B	025703752.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	103699876A	B	025703752.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	103700011A	S	025703752.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	103699991A	S	025703752.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	103705098A	S	025745357.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	103705704A	S	025780180.01	79599004	CC - LDN - Currencies	5,213,090.91
FX	103705687A	B	025780180.01	79599004	CC - LDN - Currencies	4,977,777.78
FX	103755919A	S	025566027.01	79599004	CC - LDN - Currencies	2,580,480.00
FX	103755927A	S	025915851.01	79599004	CC - LDN - Currencies	286,720.00
FX	103773879A	S	025772500.01	79599004	CC - LDN - Currencies	63,021,926.41
FX	103775075A	S	025566027.01	79599004	CC - LDN - Currencies	3,870,720.00
FX	103775083A	S	025915851.01	79599004	CC - LDN - Currencies	430,080.00
FX	103782693A	S	025719220.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	103802008A	S	025780180.01	79599004	CC - LDN - Currencies	5,175,451.26
FX	103801981A	B	025780180.01	79599004	CC - LDN - Currencies	4,909,589.04
FX	103802691A	S	025745357.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	109767793A	B	025742057.01	79599004	CC - LDN - Currencies	1.00

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
FX	109642691A	S	011297298.01	79599004	CC - LDN - Currencies	538,980.00
FX	109644201A	B	011297298.01	79599004	CC - LDN - Currencies	1,077,960.00
FX	103850480A	B	025745357.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103871976A	B	025554346.01	79599004	CC - LDN - Currencies	161,540,000.00
FX	103875451A	B	025706409.01	79599004	CC - LDN - Currencies	898,300.00
FX	103875521A	B	025706409.01	79599004	CC - LDN - Currencies	5,838,950.00
FX	103875476A	B	025706409.01	79599004	CC - LDN - Currencies	5,838,950.00
FX	103885834A	S	025684093.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	103905461A	B	025894213.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	103906159A	B	025791559.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	103927274A	S	025692690.01	79599004	CC - LDN - Currencies	714,300.00
FX	104330670A	B	025703729.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103913094A	S	025596958.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	103967959A	S	025598574.01	79599004	CC - LDN - Currencies	34,291,591.15
FX	103943815A	S	025796012.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103923009A	B	033625625.01	79599004	CC - LDN - Currencies	6,883,579.74
FX	103951222A	S	025983404.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	103951335A	S	025709072.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	103953298A	B	025683426.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	103953290A	B	025683426.01	79599004	CC - LDN - Currencies	15,090,526.32
FX	103970540A	B	025905795.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	103970530A	B	025905795.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	104003921A	S	025689910.01	79599004	CC - LDN - Currencies	56,538,126.99
FX	104003947A	S	025590274.01	79599004	CC - LDN - Currencies	15,946,651.20
FX	104005020A	S	025796251.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	104005541A	S	025683426.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	104007137A	B	025894213.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	104048571A	S	025592866.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104049413A	S	025847567.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104049471A	S	025562406.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	104056068A	B	025703356.01	79599004	CC - LDN - Currencies	0.67
FX	107806265A	B	025718172.01	79599004	CC - LDN - Currencies	1.00
FX	104107471A	B	025745100.01	79599004	CC - LDN - Currencies	25,548.50
FX	104099744A	B	025822446.01	79599004	CC - LDN - Currencies	6,485,410.54
FX	104124189A	B	025822446.01	79599004	CC - LDN - Currencies	20,349,183.82
FX	104127399A	S	025731308.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	104128671A	S	025960725.01	79599004	CC - LDN - Currencies	33,858,884.29
FX	104330060A	S	025717737.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	104230132A	S	025843640.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	104244017A	B	025924051.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104261089A	S	025780180.01	79599004	CC - LDN - Currencies	5,083,687.94
FX	104261097A	B	025780180.01	79599004	CC - LDN - Currencies	4,866,259.33
FX	104295266A	S	025742057.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	104295258A	B	025742057.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	104296494A	B	025683426.01	79599004	CC - LDN - Currencies	19,512,195.12
FX	104306475A	B	025744277.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	104306483A	B	025744277.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	104306653A	B	025781055.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	104307884A	S	025731282.01	79599004	CC - LDN - Currencies	326,860,800.00
FX	104307876A	S	025731282.01	79599004	CC - LDN - Currencies	246,579,200.00
FX	104328559A	S	025731282.01	79599004	CC - LDN - Currencies	150,000,000.00
FX	104331861A	S	025752882.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	104331835A	B	025752882.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	104332700A	S	025791500.01	79599004	CC - LDN - Currencies	37,178,423.24
FX	104333322A	S	025791500.01	79599004	CC - LDN - Currencies	37,178,423.24
FX	104332713A	B	025791500.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	104332726A	B	025791500.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	104338042A	B	033089897.01	79599004	CC - LDN - Currencies	77,366,432.81
FX	104338050A	S	033089897.01	79599004	CC - LDN - Currencies	67,116,104.87

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	104383852A	S	013019799.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	104383864A	B	013019799.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	104380630A	S	025848169.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	104851636A	S	038127429.01	79599004	CC - LDN - Currencies	10,500,000.00
FX	104851619A	S	038127429.01	79599004	CC - LDN - Currencies	10,500,000.00
FX	109664464A	S	011215860.01	79599004	CC - LDN - Currencies	807,700.00
FX	109664472A	S	011297298.01	79599004	CC - LDN - Currencies	807,700.00
FX	109664556A	B	011297298.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	109664571A	B	011215860.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	104400313A	S	025679044.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	104563654A	B	025710146.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	104563636A	B	025710146.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	104413887A	S	025856675.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	104440177A	S	025702143.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	104440185A	S	025796277.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	104440193A	S	025796269.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	104442733A	S	025683426.01	79599004	CC - LDN - Currencies	9,502,352.94
FX	104442696A	B	025683426.01	79599004	CC - LDN - Currencies	10,002,476.78
FX	104442187A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	104472316A	S	025971680.01	79599004	CC - LDN - Currencies	103,390,232.78
FX	104475023A	B	025683426.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104476411A	B	025829128.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	104476415A	S	025829128.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104477511A	S	025894213.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	109664438A	S	011297298.01	79599004	CC - LDN - Currencies	969,240.00
FX	109667182A	B	011297298.01	79599004	CC - LDN - Currencies	1,938,480.00
FX	104522951A	B	025850868.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	104522955A	B	025849480.01	79599004	CC - LDN - Currencies	68,000,000.00
FX	104605168A	B	025716119.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109591997A	B	025921057.01	79599004	CC - LDN - Currencies	1.00
FX	104567208A	S	025796269.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	104573774A	S	025894213.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	104591412A	B	025744962.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	104616320A	B	038131280.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104636505A	S	025731142.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104627777A	B	025683426.01	79599004	CC - LDN - Currencies	9,502,352.94
FX	104627787A	B	025683426.01	79599004	CC - LDN - Currencies	10,096,250.00
FX	108103221A	B	025911637.01	79599004	CC - LDN - Currencies	1.00
FX	109343790A	B	025879313.01	79599004	CC - LDN - Currencies	0.01
FX	109466304A	B	025879313.01	79599004	CC - LDN - Currencies	0.01
FX	104694539A	S	025834383.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	104762769A	B	025745357.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	104762777A	B	025745357.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	104816965A	S	025752882.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	104816956A	B	025752882.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	104819994A	B	025791427.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	104820510A	S	025729104.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	104820500A	B	025729104.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	104820482A	B	025729104.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	104826732A	B	025763707.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	104855951A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104855987A	S	025684093.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	104855995A	S	025684093.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	104856494A	B	025684093.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104856540A	S	025684093.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	104856532A	S	025684093.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	104875721A	B	025706995.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	104877497A	B	025706995.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	104883574A	B	025744962.01	79599004	CC - LDN - Currencies	600,000.00

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
FX	104883657A	B	025704628.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	104883665A	B	025704628.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	104931547A	B	025963380.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	104938201A	B	025684093.01	79599004	CC - LDN - Currencies	4,200,040.00
FX	104938330A	S	025684093.01	79599004	CC - LDN - Currencies	2,100,020.00
FX	104938316A	S	025684093.01	79599004	CC - LDN - Currencies	2,100,020.00
FX	104938209A	B	025684093.01	79599004	CC - LDN - Currencies	4,200,040.00
FX	104938374A	S	025684093.01	79599004	CC - LDN - Currencies	2,100,020.00
FX	104938355A	S	025684093.01	79599004	CC - LDN - Currencies	2,100,020.00
FX	104946966A	S	025584616.01	79599004	CC - LDN - Currencies	4,300,800.00
FX	104946974A	S	025584608.01	79599004	CC - LDN - Currencies	47,308,800.00
FX	105124688A	S	025684143.01	79599004	CC - LDN - Currencies	515,683.45
FX	105124715A	B	025684143.01	79599004	CC - LDN - Currencies	526,530.88
FX	105126091A	S	025894213.01	79599004	CC - LDN - Currencies	5,389,800.00
FX	105132375A	S	025745100.01	79599004	CC - LDN - Currencies	1,075,405.64
FX	105132390A	B	025745100.01	79599004	CC - LDN - Currencies	1,075,405.64
FX	105134440A	S	025745100.01	79599004	CC - LDN - Currencies	1,796,600.00
FX	105181267A	S	025560285.01	79599004	CC - LDN - Currencies	121,856,000.00
FX	105181259A	S	025560285.01	79599004	CC - LDN - Currencies	54,476,800.00
FX	105171483A	S	025684143.01	79599004	CC - LDN - Currencies	733,835.47
FX	105171493A	B	025684143.01	79599004	CC - LDN - Currencies	790,795.90
FX	105183719A	S	025598707.01	79599004	CC - LDN - Currencies	1,075,200.00
FX	108821635A	B	025684093.01	79599004	CC - LDN - Currencies	1.00
FX	105194568A	B	033521717.01	79599004	CC - LDN - Currencies	137,846,153.85
FX	105194578A	S	033521717.01	79599004	CC - LDN - Currencies	111,442,786.07
FX	105199501A	S	025856675.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	105233426A	B	033521717.01	79599004	CC - LDN - Currencies	139,455,252.92
FX	105233434A	S	033521717.01	79599004	CC - LDN - Currencies	111,304,347.83
FX	109293526A	B	025745100.01	79599004	CC - LDN - Currencies	1.00
FX	105259176A	S	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	105259189A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	105259267A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	105270581A	S	025856675.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	105273469A	S	025894213.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105277690A	S	025586074.01	79599004	CC - LDN - Currencies	114,028,235.29
FX	105277694A	B	025586074.01	79599004	CC - LDN - Currencies	124,902,061.86
FX	105307246A	S	025950528.01	79599004	CC - LDN - Currencies	0.57
FX	105304258A	S	025847567.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	105325873A	S	025744962.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	105325902A	S	025744962.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	105325408A	B	025744962.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	105325399A	B	025744962.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	105332366A	B	025569948.01	79599004	CC - LDN - Currencies	716,800.00
FX	105348560A	S	025766106.01	79599004	CC - LDN - Currencies	19,384,800.00
FX	105348569A	B	025766106.01	79599004	CC - LDN - Currencies	19,384,800.00
FX	105367631A	B	025758434.01	79599004	CC - LDN - Currencies	9,664,637.09
FX	105385214A	S	025560285.01	79599004	CC - LDN - Currencies	5,850,000.00
FX	105387907A	B	033089897.01	79599004	CC - LDN - Currencies	75,412,940.56
FX	105387915A	S	033089897.01	79599004	CC - LDN - Currencies	65,740,358.60
FX	105388896A	B	033089897.01	79599004	CC - LDN - Currencies	74,979,079.50
FX	105388904A	S	033089897.01	79599004	CC - LDN - Currencies	66,906,239.79
FX	105389563A	S	025780180.01	79599004	CC - LDN - Currencies	4,977,777.78
FX	105389571A	B	025780180.01	79599004	CC - LDN - Currencies	4,867,911.71
FX	105392755A	S	025776444.01	79599004	CC - LDN - Currencies	7,884,800.00
FX	105392763A	S	025776444.01	79599004	CC - LDN - Currencies	7,884,800.00
FX	105392771A	S	025776444.01	79599004	CC - LDN - Currencies	15,750,000.00
FX	105392779A	S	025776444.01	79599004	CC - LDN - Currencies	15,750,000.00
FX	105392788A	S	025776444.01	79599004	CC - LDN - Currencies	5,776,847.89
FX	105392747A	S	025776444.01	79599004	CC - LDN - Currencies	5,776,847.89

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
FX	105423945A	S	025746785.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	105424588A	B	025894213.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	105466404A	S	013016449.01	79599004	CC - LDN - Currencies	6,188,188.00
FX	105435232A	B	025763707.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	105437220A	S	025695032.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	105437228A	B	025695032.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	105459488A	S	025905795.01	79599004	CC - LDN - Currencies	24,231,000.00
FX	105460323A	B	025742479.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	105461188A	S	025695826.01	79599004	CC - LDN - Currencies	34,532,175.35
FX	105461174A	S	025557893.01	79599004	CC - LDN - Currencies	543,862,717.08
FX	105463924A	S	025660705.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	105463916A	B	025660705.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	105468045A	B	025762113.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	105469655A	B	033089897.01	79599004	CC - LDN - Currencies	74,822,546.97
FX	105469663A	S	033089897.01	79599004	CC - LDN - Currencies	66,111,433.92
FX	105475224A	B	033521717.01	79599004	CC - LDN - Currencies	141,102,362.20
FX	105475232A	S	033521717.01	79599004	CC - LDN - Currencies	109,268,292.68
FX	105559192A	S	023829997.01	79599004	CC - LDN - Currencies	9,900,000.00
FX	105480778A	S	025856675.01	79599004	CC - LDN - Currencies	1,886,366.08
FX	105515819A	S	023844723.01	79599004	CC - LDN - Currencies	88,000,000.00
FX	105508025A	B	025568064.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	105508828A	S	025822446.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	105508832A	B	025822446.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	105508836A	S	025822446.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	105508840A	B	025822446.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	105540814A	S	025598707.01	79599004	CC - LDN - Currencies	716,800.00
FX	105542714A	B	025742057.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	105547554A	B	025905795.01	79599004	CC - LDN - Currencies	19,329,274.19
FX	105547563A	B	025905795.01	79599004	CC - LDN - Currencies	19,329,274.19
FX	109667201A	S	011297298.01	79599004	CC - LDN - Currencies	1,776,940.00
FX	109664429A	B	011297298.01	79599004	CC - LDN - Currencies	3,553,880.00
FX	105604579A	S	025849852.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	105605028A	B	025849852.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	105605194A	B	025702143.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	105612913A	S	025885732.01	79599004	CC - LDN - Currencies	17,396,207.60
FX	105615553A	S	025671256.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105850943A	B	025911637.01	79599004	CC - LDN - Currencies	1.00
FX	105654780A	S	013009915.01	79599004	CC - LDN - Currencies	9,300,000.00
FX	105660005A	S	025966045.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	105660016A	S	025966045.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	105660025A	S	025966045.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	105660035A	S	025966045.01	79599004	CC - LDN - Currencies	3,584,000.00
FX	105662345A	S	025905795.01	79599004	CC - LDN - Currencies	21,774,000.00
FX	105662358A	B	025905795.01	79599004	CC - LDN - Currencies	21,774,000.00
FX	105727318A	S	023822620.01	79599004	CC - LDN - Currencies	12,426,153.85
FX	105700034A	B	025850868.01	79599004	CC - LDN - Currencies	5,169,280.00
FX	105700039A	B	025849480.01	79599004	CC - LDN - Currencies	10,984,720.00
FX	105717897A	B	025731282.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	105717887A	S	025731282.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	105722006A	S	025856675.01	79599004	CC - LDN - Currencies	1,715,000.00
FX	105732515A	B	025706409.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	105732586A	S	025706409.01	79599004	CC - LDN - Currencies	19,210,240.00
FX	105732623A	S	025706409.01	79599004	CC - LDN - Currencies	19,210,240.00
FX	105777172A	B	025707126.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	105759859A	S	025729104.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	105762235A	S	025689910.01	79599004	CC - LDN - Currencies	5,448,373.17
FX	105762699A	S	025590274.01	79599004	CC - LDN - Currencies	1,536,720.64
FX	105765507A	B	025894213.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105778132A	S	025745100.01	79599004	CC - LDN - Currencies	3,004,644.00

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
FX	105778124A	B	025745100.01	79599004	CC - LDN - Currencies	3,004,644.00
FX	105778109A	B	025745100.01	79599004	CC - LDN - Currencies	1,938,480.00
FX	105778156A	S	025745100.01	79599004	CC - LDN - Currencies	1,938,480.00
FX	105820151A	S	025878430.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	105820159A	S	025878430.01	79599004	CC - LDN - Currencies	5,734,400.00
FX	105807368A	S	025610841.01	79599004	CC - LDN - Currencies	152,590,178.46
FX	105798858A	B	025848169.01	79599004	CC - LDN - Currencies	65,000,000.00
FX	105800143A	B	025963380.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105799688A	B	025660275.01	79599004	CC - LDN - Currencies	35,000,000.00
FX	105802690A	B	025894213.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105803232A	S	025695826.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105856978A	S	013018627.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	105877177A	S	033382433.01	79599004	CC - LDN - Currencies	37,750,000.00
FX	105859383A	B	025853037.01	79599004	CC - LDN - Currencies	40,090,283.95
FX	105859392A	S	025853037.01	79599004	CC - LDN - Currencies	36,701,096.29
FX	105859401A	B	025853037.01	79599004	CC - LDN - Currencies	42,596,851.85
FX	105859409A	S	025853037.01	79599004	CC - LDN - Currencies	38,995,761.75
FX	105862525A	S	025586074.01	79599004	CC - LDN - Currencies	140,469,565.22
FX	105862521A	B	025586074.01	79599004	CC - LDN - Currencies	155,881,501.50
FX	105882334A	S	025679044.01	79599004	CC - LDN - Currencies	0.57
FX	105882315A	B	025679044.01	79599004	CC - LDN - Currencies	0.57
FX	105882308A	S	025679044.01	79599004	CC - LDN - Currencies	0.57
FX	105882298A	B	025679044.01	79599004	CC - LDN - Currencies	0.57
FX	105876146A	B	033089897.01	79599004	CC - LDN - Currencies	74,049,586.78
FX	105876114A	S	033089897.01	79599004	CC - LDN - Currencies	64,435,515.04
FX	105909974A	S	025822446.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	105909989A	B	025822446.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	105910006A	S	025822446.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	105909984A	B	025822446.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	105910122A	S	025752411.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	105910160A	B	025752411.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	105912005A	S	025674672.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	105912013A	S	025674672.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	105965503A	S	025565102.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	105965511A	S	025611914.01	79599004	CC - LDN - Currencies	45,875,200.00
FX	105965519A	S	025565201.01	79599004	CC - LDN - Currencies	64,512,000.00
FX	105998788A	S	025565227.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	105995902A	B	025611914.01	79599004	CC - LDN - Currencies	45,875,200.00
FX	105995912A	B	025565201.01	79599004	CC - LDN - Currencies	64,512,000.00
FX	105995921A	B	025565102.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	105998779A	B	025565227.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	105917300A	S	025612466.01	79599004	CC - LDN - Currencies	18,636,800.00
FX	105917332A	S	025562067.01	79599004	CC - LDN - Currencies	11,468,800.00
FX	105917341A	S	025562075.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	105917351A	S	025562083.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	105993578A	S	025611906.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	105917265A	B	025612466.01	79599004	CC - LDN - Currencies	18,636,800.00
FX	105917276A	B	025562067.01	79599004	CC - LDN - Currencies	11,468,800.00
FX	105917284A	B	025562083.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	105917292A	B	025562075.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	105993444A	B	025611906.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	105920639A	B	025695826.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107103884A	B	025706680.01	79599004	CC - LDN - Currencies	195,246,850.53
FX	105965295A	S	025742479.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	105969865A	B	025905795.01	79599004	CC - LDN - Currencies	19,329,274.19
FX	105969873A	B	025905795.01	79599004	CC - LDN - Currencies	19,329,274.19
FX	105972640A	B	025731191.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105972680A	B	025731191.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105980101A	S	025745100.01	79599004	CC - LDN - Currencies	4,042,350.00

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
FX	105980061A	S	025745100.01	79599004	CC - LDN - Currencies	4,042,350.00
FX	105980543A	S	025905795.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	105988426A	S	025762501.01	79599004	CC - LDN - Currencies	0.57
FX	106023616A	S	025771528.01	79599004	CC - LDN - Currencies	430,080.00
FX	106027294A	S	025847955.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	106029383A	B	025905795.01	79599004	CC - LDN - Currencies	48,462,000.00
FX	106033252A	B	025744962.01	79599004	CC - LDN - Currencies	1,434,308.66
FX	106037412A	S	025742479.01	79599004	CC - LDN - Currencies	53,676,865.27
FX	106080437A	B	025708983.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106090504A	B	025742057.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	109625308A	B	025911637.01	79599004	CC - LDN - Currencies	1.00
FX	106109949A	S	025966045.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	106109941A	S	025966045.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	106218687A	S	025762501.01	79599004	CC - LDN - Currencies	0.57
FX	106197914A	S	025695826.01	79599004	CC - LDN - Currencies	86,330,438.39
FX	106324912A	S	025716119.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106199855A	B	025822446.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	106199859A	B	025822446.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	106199863A	B	025822446.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	106199867A	S	025822446.01	79599004	CC - LDN - Currencies	1,684,312.50
FX	106199871A	S	025822446.01	79599004	CC - LDN - Currencies	1,684,312.50
FX	106199875A	S	025822446.01	79599004	CC - LDN - Currencies	1,684,312.50
FX	106199879A	B	025822446.01	79599004	CC - LDN - Currencies	1,684,312.50
FX	106199883A	B	025822446.01	79599004	CC - LDN - Currencies	1,684,312.50
FX	106199887A	B	025822446.01	79599004	CC - LDN - Currencies	1,684,312.50
FX	106203615A	S	025905720.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	106203607A	B	025905720.01	79599004	CC - LDN - Currencies	1,361,920.00
FX	106211243A	S	025718859.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	106216267A	S	025780818.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	106218302A	S	025762501.01	79599004	CC - LDN - Currencies	0.57
FX	107103902A	B	025706680.01	79599004	CC - LDN - Currencies	97,623,425.26
FX	106332811A	B	025706359.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106332815A	B	025706359.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106259492A	S	025704628.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	106265364A	S	025610460.01	79599004	CC - LDN - Currencies	24,362,547.23
FX	106448520A	B	025703752.01	79599004	CC - LDN - Currencies	500,000,000.00
FX	106309161A	B	025624222.01	79599004	CC - LDN - Currencies	3,225,600.00
FX	106309177A	S	025624222.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	106309216A	B	025624222.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	106310625A	B	025766106.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	106311861A	B	025624222.01	79599004	CC - LDN - Currencies	53,760,000.00
FX	106311869A	S	025624222.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106311877A	B	025624222.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106315224A	S	025783663.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106319056A	B	025745357.01	79599004	CC - LDN - Currencies	0.67
FX	106324693A	B	025905795.01	79599004	CC - LDN - Currencies	24,161,592.73
FX	106324701A	S	025905795.01	79599004	CC - LDN - Currencies	33,826,229.83
FX	106325139A	B	033521717.01	79599004	CC - LDN - Currencies	142,788,844.62
FX	106325147A	S	033521717.01	79599004	CC - LDN - Currencies	112,832,137.01
FX	106368018A	B	025704057.01	79599004	CC - LDN - Currencies	71,680.00
FX	106385365A	S	025838798.01	79599004	CC - LDN - Currencies	17,000,000.00
FX	106421132A	B	025744962.01	79599004	CC - LDN - Currencies	116,779,000.00
FX	106421140A	S	025744962.01	79599004	CC - LDN - Currencies	116,779,000.00
FX	106427901A	B	025743998.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	106427893A	S	025743998.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	106429646A	S	025894213.01	79599004	CC - LDN - Currencies	40,385,000.00
FX	109119811A	S	025913096.01	79599004	CC - LDN - Currencies	646,160.00
FX	109116659A	B	025913096.01	79599004	CC - LDN - Currencies	1,292,320.00
FX	106433241A	S	025679044.01	79599004	CC - LDN - Currencies	75,000,000.00

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
FX	106446410A	S	025691304.01	79599004	CC - LDN - Currencies	988,689.66
FX	106446418A	B	025691304.01	79599004	CC - LDN - Currencies	975,238.10
FX	106494590A	S	025901638.01	79599004	CC - LDN - Currencies	13,618,228.00
FX	106494599A	S	025745258.01	79599004	CC - LDN - Currencies	4,347,772.00
FX	106501687A	S	025746785.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106494532A	S	025560277.01	79599004	CC - LDN - Currencies	1,700,000.00
FX	106494540A	S	025560285.01	79599004	CC - LDN - Currencies	18,300,000.00
FX	106497384A	B	033089897.01	79599004	CC - LDN - Currencies	74,202,898.55
FX	106497394A	S	033089897.01	79599004	CC - LDN - Currencies	65,202,758.02
FX	106508208A	S	025776444.01	79599004	CC - LDN - Currencies	38,707,200.00
FX	106508216A	S	025776444.01	79599004	CC - LDN - Currencies	38,707,200.00
FX	106527336A	S	025694274.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	106527290A	S	025694274.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	106528076A	S	025694274.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	106528085A	S	025694274.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	106530837A	S	025744962.01	79599004	CC - LDN - Currencies	74,000,000.00
FX	106530812A	S	025744962.01	79599004	CC - LDN - Currencies	74,000,000.00
FX	106530845A	B	025744962.01	79599004	CC - LDN - Currencies	120,000,000.00
FX	106530856A	B	025744962.01	79599004	CC - LDN - Currencies	120,000,000.00
FX	106537609A	S	025683426.01	79599004	CC - LDN - Currencies	7,501,857.59
FX	106537581A	B	025683426.01	79599004	CC - LDN - Currencies	12,503,095.98
FX	106540674A	S	025919713.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	106551730A	B	025832429.01	79599004	CC - LDN - Currencies	172,032,000.00
FX	106594254A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	106578214A	B	025742057.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	106579223A	S	025838798.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106582200A	S	025674672.01	79599004	CC - LDN - Currencies	716,800.00
FX	106584873A	B	025704628.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	109686756A	B	025745100.01	79599004	CC - LDN - Currencies	1.00
FX	106601982A	B	025703752.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106601989A	B	025703752.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106599812A	S	025966045.01	79599004	CC - LDN - Currencies	3,936,437.55
FX	106599830A	S	025966045.01	79599004	CC - LDN - Currencies	5,500,427.39
FX	106625310A	S	025752411.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106632919A	S	025683426.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	106632954A	B	025683426.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	106636248A	S	025765660.01	79599004	CC - LDN - Currencies	11,468,800.00
FX	106636252A	S	025921081.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	106636256A	S	025798364.01	79599004	CC - LDN - Currencies	10,035,200.00
FX	106636260A	S	025919713.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	106643312A	S	025836073.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	106646630A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	106690305A	B	023810922.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	106653460A	B	025894213.01	79599004	CC - LDN - Currencies	179,660,000.00
FX	106653538A	S	025894213.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	106681688A	S	033762337.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	106681698A	B	033762337.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	106681709A	S	033762337.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	106694416A	B	033521717.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	106694424A	S	033521717.01	79599004	CC - LDN - Currencies	115,400,714.81
FX	106746163A	S	025745100.01	79599004	CC - LDN - Currencies	3,275,884.83
FX	106732106A	S	025853037.01	79599004	CC - LDN - Currencies	25,182,012.85
FX	106732090A	B	025853037.01	79599004	CC - LDN - Currencies	23,520,000.00
FX	106732098A	S	025853037.01	79599004	CC - LDN - Currencies	17,271,133.12
FX	106732081A	B	025853037.01	79599004	CC - LDN - Currencies	16,128,000.00
FX	106734191A	S	033221441.01	79599004	CC - LDN - Currencies	1,030,068.15
FX	106734182A	B	033221441.01	79599004	CC - LDN - Currencies	1,030,068.15
FX	106737097A	S	013018106.01	79599004	CC - LDN - Currencies	5,131,270.59
FX	106737553A	S	023812951.01	79599004	CC - LDN - Currencies	20,000,000.00

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
FX	106748346A	B	025607813.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	106756011A	S	025778572.01	79599004	CC - LDN - Currencies	31,413,612.57
FX	106770484A	B	025584194.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106788708A	B	025742057.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	106789346A	S	025974916.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	106794783A	S	025682667.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	106793992A	B	025766908.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	106794000A	S	025766908.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	106793203A	B	025905795.01	79599004	CC - LDN - Currencies	24,161,592.73
FX	106793195A	S	025905795.01	79599004	CC - LDN - Currencies	33,826,229.83
FX	106800509A	B	025592866.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106815401A	B	025584194.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107992300A	B	025879586.01	79599004	CC - LDN - Currencies	1.00
FX	106834653A	B	025565201.01	79599004	CC - LDN - Currencies	1,323,323.08
FX	106834661A	B	025565219.01	79599004	CC - LDN - Currencies	4,852,184.62
FX	106834669A	B	025566506.01	79599004	CC - LDN - Currencies	14,556,553.85
FX	106834130A	S	025838798.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	106834138A	B	025838798.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	106837812A	S	025905795.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	106837826A	B	025905795.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	106841522A	S	025787961.01	79599004	CC - LDN - Currencies	4,222,705.68
FX	106856832A	S	025791609.01	79599004	CC - LDN - Currencies	2,238,894.32
FX	106840744A	S	025695826.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	109686768A	B	025745100.01	79599004	CC - LDN - Currencies	1.00
FX	106847000A	B	033056342.01	79599004	CC - LDN - Currencies	17,203,200.00
FX	106846969A	B	033056342.01	79599004	CC - LDN - Currencies	17,203,200.00
FX	106848190A	S	025719220.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	106853686A	B	025665217.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	106853698A	B	025665217.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	106888749A	S	025718859.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	106909144A	S	025586082.01	79599004	CC - LDN - Currencies	2,700,000.00
FX	106909152A	S	025586090.01	79599004	CC - LDN - Currencies	12,300,000.00
FX	106895679A	B	025894213.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	106897365A	S	025822446.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	106897353A	B	025822446.01	79599004	CC - LDN - Currencies	2,400,000.00
FX	106897378A	B	025822446.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	106903008A	B	025683426.01	79599004	CC - LDN - Currencies	18,500,000.00
FX	106902856A	S	025683426.01	79599004	CC - LDN - Currencies	18,500,000.00
FX	106905785A	S	025683426.01	79599004	CC - LDN - Currencies	22,000,000.00
FX	106905793A	B	025683426.01	79599004	CC - LDN - Currencies	22,000,000.00
FX	106913557A	B	025584194.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109293536A	B	025745100.01	79599004	CC - LDN - Currencies	1.43
FX	106939218A	S	033353368.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	106963018A	B	025703729.01	79599004	CC - LDN - Currencies	358,400,000.00
FX	106943298A	S	025694035.01	79599004	CC - LDN - Currencies	11,250,000.00
FX	106943306A	S	025694027.01	79599004	CC - LDN - Currencies	5,750,000.00
FX	106963070A	B	025703752.01	79599004	CC - LDN - Currencies	358,400,000.00
FX	106963125A	B	025745357.01	79599004	CC - LDN - Currencies	12,923,200.00
FX	106952461A	S	025683426.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106952469A	S	025683426.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106957307A	B	025683426.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106952570A	B	025683426.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106953263A	S	033353368.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	106963561A	S	025752072.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106990701A	B	025742057.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	106992412A	S	025742479.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106995357A	S	025822446.01	79599004	CC - LDN - Currencies	807,700.00
FX	106995400A	B	025822446.01	79599004	CC - LDN - Currencies	403,850.00
FX	106995378A	B	025822446.01	79599004	CC - LDN - Currencies	807,700.00

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
FX	106997667A	B	025905795.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	106997659A	S	025905795.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	106998721A	B	025846908.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107003160A	B	025743139.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107005523A	B	025894213.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	107010224A	S	025981127.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107010120A	B	025981127.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107016349A	B	025704628.01	79599004	CC - LDN - Currencies	3,340,013.36
FX	107019377A	B	025682881.01	79599004	CC - LDN - Currencies	10,903,950.00
FX	107052778A	B	025704628.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	107054385A	S	025695826.01	79599004	CC - LDN - Currencies	286,720,000.00
FX	107062335A	S	033353368.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107089296A	S	025759028.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	107096617A	B	025585944.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107107533A	S	025894213.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	107112422A	B	025592866.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107144765A	B	025766106.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	107144756A	B	025766106.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	107145077A	B	033353368.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	108009709A	S	025693300.01	79599004	CC - LDN - Currencies	215,040,000.00
FX	108009659A	B	025693300.01	79599004	CC - LDN - Currencies	53,760,000.00
FX	107150819A	S	025744962.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	107151652A	S	025744962.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	107153306A	S	025744962.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	107202745A	S	025851718.01	79599004	CC - LDN - Currencies	43,000,000.00
FX	109618751A	B	025742610.01	79599004	CC - LDN - Currencies	1.00
FX	107185509A	B	018186551.01	79599004	CC - LDN - Currencies	898,300.00
FX	107202211A	B	025757758.01	79599004	CC - LDN - Currencies	500,000.00
FX	107203885A	B	025757758.01	79599004	CC - LDN - Currencies	1,433,600.00
FX	107207232A	S	025660705.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107362257A	S	025716119.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	107280558A	S	025796012.01	79599004	CC - LDN - Currencies	360,000.00
FX	109293448A	B	025745100.01	79599004	CC - LDN - Currencies	1.43
FX	107219372A	B	025911678.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	107217578A	B	025911678.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	107219585A	B	025911678.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107219678A	B	025911678.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107224162A	S	025731191.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107225249A	B	025894213.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	107229893A	B	025584194.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	107234499A	B	025694274.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	107234491A	B	025694274.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	109645028A	B	025660705.01	79599004	CC - LDN - Currencies	1.00
FX	107237443A	S	025752072.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107262860A	B	025882267.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107264866A	B	025905795.01	79599004	CC - LDN - Currencies	31,440,500.00
FX	107264858A	S	025905795.01	79599004	CC - LDN - Currencies	49,406,500.00
FX	107265280A	B	025742057.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107265700A	B	025683426.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107270292A	S	025894213.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	107282282A	S	025848169.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	107282291A	B	025848169.01	79599004	CC - LDN - Currencies	140,000,000.00
FX	107282302A	S	025848169.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	107282311A	B	025848169.01	79599004	CC - LDN - Currencies	140,000,000.00
FX	107282320A	S	025848169.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	107282328A	B	025848169.01	79599004	CC - LDN - Currencies	140,000,000.00
FX	107282337A	S	025848169.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	107282349A	B	025848169.01	79599004	CC - LDN - Currencies	140,000,000.00
FX	107282360A	S	025848169.01	79599004	CC - LDN - Currencies	70,000,000.00

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
FX	107282372A	B	025848169.01	79599004	CC - LDN - Currencies	140,000,000.00
FX	107282383A	S	025848169.01	79599004	CC - LDN - Currencies	70,000,000.00
FX	107282392A	B	025848169.01	79599004	CC - LDN - Currencies	140,000,000.00
FX	107281320A	B	033293416.01	79599004	CC - LDN - Currencies	8,679,227.05
FX	107281370A	S	033293416.01	79599004	CC - LDN - Currencies	5,050,505.05
FX	107288504A	S	033353368.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107288480A	B	033353368.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107293552A	B	033353368.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	107298425A	B	025776444.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107298685A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	107303139A	B	025879586.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107326712A	S	025693409.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107326452A	B	025742057.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107445903A	S	025716119.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	107336061A	S	025694274.01	79599004	CC - LDN - Currencies	18,636,800.00
FX	107353740A	S	025752072.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107348592A	S	025716119.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108550090A	B	025693409.01	79599004	CC - LDN - Currencies	1.00
FX	107363516A	S	025560285.01	79599004	CC - LDN - Currencies	3,200,000.00
FX	107364314A	B	025879586.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	107438066A	S	025704628.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	108339512A	B	025911637.01	79599004	CC - LDN - Currencies	1.00
FX	107456072A	S	025560285.01	79599004	CC - LDN - Currencies	76,697,600.00
FX	107456082A	S	025560285.01	79599004	CC - LDN - Currencies	34,263,040.00
FX	107463333A	B	025905795.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	107463353A	B	025905795.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	107472246A	B	025592866.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	107480300A	S	025834383.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	107473113A	B	025617275.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107473105A	B	025617275.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107474820A	B	033353368.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	107476244A	B	025592866.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	107558294A	B	025716119.01	79599004	CC - LDN - Currencies	121,155,000.00
FX	107523514A	S	025757758.01	79599004	CC - LDN - Currencies	2,867,200.00
FX	107546444A	S	025611328.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	107547810A	S	025671256.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	107546116A	B	025905795.01	79599004	CC - LDN - Currencies	35,932,000.00
FX	107546106A	S	025905795.01	79599004	CC - LDN - Currencies	35,932,000.00
FX	107548199A	B	033625625.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107548177A	B	033625625.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107553975A	S	025581919.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	107594741A	B	025684093.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107608304A	S	025771528.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107600418A	S	025762139.01	79599004	CC - LDN - Currencies	14,821,950.00
FX	107600401A	B	025665217.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107600410A	B	025665217.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107610469A	B	025744962.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	107609880A	S	025744962.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	107609888A	S	025744962.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	107652802A	S	025850868.01	79599004	CC - LDN - Currencies	22,937,600.00
FX	107652810A	S	025849480.01	79599004	CC - LDN - Currencies	48,742,400.00
FX	107656642A	S	025610726.01	79599004	CC - LDN - Currencies	100,352,000.00
FX	107680747A	S	025956764.01	79599004	CC - LDN - Currencies	8,776,499.20
FX	107680756A	S	025956780.01	79599004	CC - LDN - Currencies	45,700,300.80
FX	107670060A	B	025554346.01	79599004	CC - LDN - Currencies	161,540,000.00
FX	107672766A	B	033293416.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	107672775A	S	033293416.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	107722708A	B	025796251.01	79599004	CC - LDN - Currencies	1.00
FX	107676080A	S	025856675.01	79599004	CC - LDN - Currencies	1,875,000.00

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
FX	107694678A	S	025718370.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107696915A	S	025849852.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107696919A	B	025849852.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107759085A	S	013018627.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107724023A	S	025684630.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	107721619A	S	025864539.01	79599004	CC - LDN - Currencies	19,114,666.67
FX	107723155A	S	025693409.01	79599004	CC - LDN - Currencies	51,700,000.00
FX	107747876A	B	025745100.01	79599004	CC - LDN - Currencies	1.43
FX	75711291A	B	025771429.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	75711261A	B	025771429.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	97134895A	B	025869009.01	79599004	CC - LDN - Currencies	23,000,000.00
FX	97134917A	S	025869009.01	79599004	CC - LDN - Currencies	23,000,000.00
FX	97136011A	B	025869009.01	79599004	CC - LDN - Currencies	23,000,000.00
FX	97135985A	S	025869009.01	79599004	CC - LDN - Currencies	23,000,000.00
FX	97136804A	B	025869009.01	79599004	CC - LDN - Currencies	20,500,000.00
FX	97136776A	S	025869009.01	79599004	CC - LDN - Currencies	20,500,000.00
FX	97137152A	B	025869009.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	97137144A	S	025869009.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	97137418A	S	025869009.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	97139054A	B	025869009.01	79599004	CC - LDN - Currencies	21,500,000.00
FX	97139046A	S	025869009.01	79599004	CC - LDN - Currencies	21,500,000.00
FX	97142023A	B	025869009.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	97142032A	S	025869009.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	97142052A	B	025869009.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	97141957A	S	025869009.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	97141998A	B	025869009.01	79599004	CC - LDN - Currencies	6,800,000.00
FX	97141965A	S	025869009.01	79599004	CC - LDN - Currencies	6,800,000.00
FX	97142006A	B	025869009.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	97141974A	S	025869009.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	97142014A	B	025869009.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	97141927A	S	025869009.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	97141982A	S	025869009.01	79599004	CC - LDN - Currencies	2,400,000.00
FX	97141938A	B	025869009.01	79599004	CC - LDN - Currencies	2,400,000.00
FX	97141990A	S	025869009.01	79599004	CC - LDN - Currencies	3,300,000.00
FX	97141949A	B	025869009.01	79599004	CC - LDN - Currencies	3,300,000.00
FX	97172910A	S	025873639.01	79599004	CC - LDN - Currencies	966,463.71
FX	97172918A	S	025873639.01	79599004	CC - LDN - Currencies	95,679,907.22
FX	97170926A	S	025869009.01	79599004	CC - LDN - Currencies	40,385,000.00
FX	97170917A	S	025869009.01	79599004	CC - LDN - Currencies	72,693,000.00
FX	97221972A	B	025869009.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	97221964A	S	025869009.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	97306760A	S	025694274.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	97518497A	S	025858358.01	79599004	CC - LDN - Currencies	668,002.67
FX	97518488A	S	025858358.01	79599004	CC - LDN - Currencies	668,002.67
FX	97579399A	S	025858358.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	97579382A	S	025858358.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	97677286A	B	025976515.01	79599004	CC - LDN - Currencies	3,500,000.00
FX	97677300A	B	025976515.01	79599004	CC - LDN - Currencies	3,500,000.00
FX	97760400A	B	025677121.01	79599004	CC - LDN - Currencies	10,883,174.40
FX	97760444A	B	025677121.01	79599004	CC - LDN - Currencies	4,724,535.93
FX	97876292A	B	025869009.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97876284A	B	025869009.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	97958589A	B	025869009.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97958579A	B	025869009.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	97969693A	B	025696105.01	79599004	CC - LDN - Currencies	65,000,000.00
FX	97969790A	B	025696105.01	79599004	CC - LDN - Currencies	65,000,000.00
FX	97969798A	S	025696105.01	79599004	CC - LDN - Currencies	63,795,200.00
FX	97969806A	S	025696105.01	79599004	CC - LDN - Currencies	63,795,200.00
FX	98047241A	S	025717737.01	79599004	CC - LDN - Currencies	50,000,000.00

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
FX	98047285A	S	025717737.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98115146A	B	025697129.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	98102718A	S	025858358.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	98102709A	S	025858358.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	98146523A	S	025682667.01	79599004	CC - LDN - Currencies	1,200,000.00
FX	98146531A	S	025878364.01	79599004	CC - LDN - Currencies	58,800,000.00
FX	98146556A	B	025682667.01	79599004	CC - LDN - Currencies	1,200,000.00
FX	98146564A	B	025878364.01	79599004	CC - LDN - Currencies	58,800,000.00
FX	106681958A	S	025879586.01	79599004	CC - LDN - Currencies	80,000,000.00
FX	77005447A	S	025917964.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	79008171A	B	025735127.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	79008179A	B	025735127.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	79732960A	S	025778655.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	81543162A	B	025830704.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	81543153A	S	025830704.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	81921725A	B	025706656.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	81921733A	B	025706656.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100976019A	S	025582735.01	79599004	CC - LDN - Currencies	12,000,000.00
FX	105565127A	B	025584194.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	105565135A	S	025584194.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	105567616A	B	025584194.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	105567625A	S	025584194.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	105626301A	S	025609199.01	79599004	CC - LDN - Currencies	3,600,000.00
FX	105667943A	S	025684960.01	79599004	CC - LDN - Currencies	0.06
FX	105667951A	S	025684952.01	79599004	CC - LDN - Currencies	0.23
FX	105667960A	S	025560830.01	79599004	CC - LDN - Currencies	0.08
FX	105667969A	S	025684978.01	79599004	CC - LDN - Currencies	0.13
FX	105667977A	S	025842196.01	79599004	CC - LDN - Currencies	0.07
FX	105626433A	S	025609215.01	79599004	CC - LDN - Currencies	17,487,779.10
FX	105626441A	S	025609207.01	79599004	CC - LDN - Currencies	14,989,524.95
FX	105626449A	S	025609199.01	79599004	CC - LDN - Currencies	17,487,779.10
FX	105672436A	S	025560277.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	105672444A	S	025560285.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105672419A	S	025560277.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	105672427A	S	025560285.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105672403A	S	025560277.01	79599004	CC - LDN - Currencies	2,150,400.00
FX	105672411A	S	025560285.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105731278A	B	025716119.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105731353A	S	025716119.01	79599004	CC - LDN - Currencies	16,700,000.00
FX	105731323A	S	025716119.01	79599004	CC - LDN - Currencies	16,700,000.00
FX	105708319A	S	025834359.01	79599004	CC - LDN - Currencies	68,000,000.00
FX	105708327A	S	025834367.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	106332167A	B	025708421.01	79599004	CC - LDN - Currencies	700,000.00
FX	106332125A	B	025708421.01	79599004	CC - LDN - Currencies	400,000.00
FX	106332103A	B	025708421.01	79599004	CC - LDN - Currencies	500,000.00
FX	106332161A	B	025708421.01	79599004	CC - LDN - Currencies	700,000.00
FX	106332097A	B	025708421.01	79599004	CC - LDN - Currencies	600,000.00
FX	106332121A	B	025708421.01	79599004	CC - LDN - Currencies	600,000.00
FX	106332081A	B	025708421.01	79599004	CC - LDN - Currencies	600,000.00
FX	106332085A	B	025708421.01	79599004	CC - LDN - Currencies	700,000.00
FX	106332069A	B	025708421.01	79599004	CC - LDN - Currencies	400,000.00
FX	106332060A	B	025708421.01	79599004	CC - LDN - Currencies	500,000.00
FX	106332064A	B	025708421.01	79599004	CC - LDN - Currencies	700,000.00
FX	106332051A	B	025708421.01	79599004	CC - LDN - Currencies	600,000.00
FX	106332047A	B	025708421.01	79599004	CC - LDN - Currencies	600,000.00
FX	106332029A	B	025708421.01	79599004	CC - LDN - Currencies	600,000.00
FX	105776918A	S	025834359.01	79599004	CC - LDN - Currencies	68,000,000.00
FX	105776926A	S	025834367.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	105834437A	S	025834359.01	79599004	CC - LDN - Currencies	10,200,000.00

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
FX	105834445A	S	025834367.01	79599004	CC - LDN - Currencies	4,800,000.00
FX	105834458A	S	025834359.01	79599004	CC - LDN - Currencies	10,200,000.00
FX	105834466A	S	025834367.01	79599004	CC - LDN - Currencies	4,800,000.00
FX	105828389A	S	025856675.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	106058897A	B	025612029.01	79599004	CC - LDN - Currencies	0.57
FX	109646401A	B	025703703.01	79599004	CC - LDN - Currencies	7,685.00
FX	106059586A	B	025611393.01	78161126	CC - NYK - FXCVA	1.00
FX	101994346A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	101994355A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	103480316A	B	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103481339A	S	025706995.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	103530228A	B	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	103530220A	B	025714700.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104741120A	B	025710146.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	104743642A	S	025710146.01	79599004	CC - LDN - Currencies	6,250,000.00
FX	104743608A	S	025710146.01	79599004	CC - LDN - Currencies	6,250,000.00
FX	104741131A	B	025710146.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	104743571A	S	025710146.01	79599004	CC - LDN - Currencies	3,250,000.00
FX	104743579A	S	025710146.01	79599004	CC - LDN - Currencies	3,250,000.00
FX	104966266A	S	025703752.01	79599004	CC - LDN - Currencies	135,000,000.00
FX	104966270A	S	025703752.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104966300A	S	025703752.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104966379A	S	025703752.01	79599004	CC - LDN - Currencies	14,500,000.00
FX	104966406A	S	025703752.01	79599004	CC - LDN - Currencies	8,900,000.00
FX	104973414A	S	025703752.01	79599004	CC - LDN - Currencies	18,618,806.97
FX	104973418A	S	025703752.01	79599004	CC - LDN - Currencies	55,856,420.90
FX	104973522A	B	025703752.01	79599004	CC - LDN - Currencies	47,477,957.77
FX	104973526A	B	025703752.01	79599004	CC - LDN - Currencies	15,825,985.92
FX	104973615A	B	025703752.01	79599004	CC - LDN - Currencies	123,801,715.17
FX	104973628A	B	025703752.01	79599004	CC - LDN - Currencies	41,267,238.39
FX	104973766A	S	025703752.01	79599004	CC - LDN - Currencies	3,723,761.39
FX	104973817A	B	025703752.01	79599004	CC - LDN - Currencies	8,253,447.68
FX	104973836A	B	025703752.01	79599004	CC - LDN - Currencies	3,165,197.18
FX	105400593A	B	025763152.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	105400601A	B	025763152.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	105451797A	B	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	105451807A	B	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	107585457A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107585486A	S	025714700.01	79599004	CC - LDN - Currencies	18,000,000.00
FX	107585473A	S	025714700.01	79599004	CC - LDN - Currencies	18,000,000.00
FX	99551920A	S	025869009.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	99551907A	S	025869009.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	99605384A	S	025706995.01	79599004	CC - LDN - Currencies	19,250,000.00
FX	99626294A	S	025706995.01	79599004	CC - LDN - Currencies	19,250,000.00
FX	99602836A	S	025927930.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	99642690A	S	025858358.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	99642674A	S	025858358.01	79599004	CC - LDN - Currencies	1,615,400.00
FX	99667579A	S	025971078.01	79599004	CC - LDN - Currencies	8,200,000.00
FX	99667587A	S	025971060.01	79599004	CC - LDN - Currencies	16,800,000.00
FX	99710853A	S	025968728.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	99728660A	S	025561077.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	99728668A	S	025692344.01	79599004	CC - LDN - Currencies	300,000.00
FX	99728676A	S	025561382.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	99728684A	S	025975509.01	79599004	CC - LDN - Currencies	9,400,000.00
FX	99728692A	S	025974098.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	99728700A	S	025894700.01	79599004	CC - LDN - Currencies	4,400,000.00
FX	99728708A	S	025676107.01	79599004	CC - LDN - Currencies	500,000.00
FX	99728716A	S	025889932.01	79599004	CC - LDN - Currencies	6,800,000.00
FX	99728724A	S	025889940.01	79599004	CC - LDN - Currencies	4,700,000.00

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
FX	99728732A	S	025975905.01	79599004	CC - LDN - Currencies	8,300,000.00
FX	99728740A	S	025692351.01	79599004	CC - LDN - Currencies	400,000.00
FX	99728748A	S	025974072.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	99728756A	S	025889924.01	79599004	CC - LDN - Currencies	27,200,000.00
FX	99728764A	S	025974163.01	79599004	CC - LDN - Currencies	500,000.00
FX	99728772A	S	025974056.01	79599004	CC - LDN - Currencies	600,000.00
FX	99728780A	S	025974130.01	79599004	CC - LDN - Currencies	13,800,000.00
FX	99728789A	S	025673997.01	79599004	CC - LDN - Currencies	900,000.00
FX	99728797A	S	025974197.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	99728805A	S	025975897.01	79599004	CC - LDN - Currencies	3,600,000.00
FX	99728813A	S	025975871.01	79599004	CC - LDN - Currencies	7,100,000.00
FX	99728821A	S	025975863.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	99728339A	B	025974049.01	79599004	CC - LDN - Currencies	300,000.00
FX	99728347A	B	025561077.01	79599004	CC - LDN - Currencies	3,400,000.00
FX	99728355A	B	025692344.01	79599004	CC - LDN - Currencies	200,000.00
FX	99728363A	B	025561382.01	79599004	CC - LDN - Currencies	600,000.00
FX	99728371A	B	025975509.01	79599004	CC - LDN - Currencies	5,400,000.00
FX	99728379A	B	025974098.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	99728387A	B	025682360.01	79599004	CC - LDN - Currencies	4,800,000.00
FX	99728395A	B	025894700.01	79599004	CC - LDN - Currencies	6,100,000.00
FX	99728403A	B	025676107.01	79599004	CC - LDN - Currencies	700,000.00
FX	99728411A	B	025889932.01	79599004	CC - LDN - Currencies	10,200,000.00
FX	99728419A	B	025889940.01	79599004	CC - LDN - Currencies	4,700,000.00
FX	99728428A	B	025975905.01	79599004	CC - LDN - Currencies	3,600,000.00
FX	99728437A	B	025692351.01	79599004	CC - LDN - Currencies	700,000.00
FX	99728446A	B	025974072.01	79599004	CC - LDN - Currencies	1,200,000.00
FX	99728454A	B	025889924.01	79599004	CC - LDN - Currencies	24,200,000.00
FX	99728462A	B	025974163.01	79599004	CC - LDN - Currencies	600,000.00
FX	99728470A	B	025974130.01	79599004	CC - LDN - Currencies	18,000,000.00
FX	99728478A	B	025974114.01	79599004	CC - LDN - Currencies	100,000.00
FX	99728487A	B	025673997.01	79599004	CC - LDN - Currencies	600,000.00
FX	99728495A	B	025974197.01	79599004	CC - LDN - Currencies	5,800,000.00
FX	99728503A	B	025975897.01	79599004	CC - LDN - Currencies	1,800,000.00
FX	99728511A	B	025675521.01	79599004	CC - LDN - Currencies	300,000.00
FX	99728519A	B	025975871.01	79599004	CC - LDN - Currencies	3,400,000.00
FX	99728527A	B	025975863.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	66675893A	B	025700378.01	79599004	CC - LDN - Currencies	9,390,080.00
FX	66686319A	S	025700378.01	79599004	CC - LDN - Currencies	1,548,288.00
FX	66686271A	S	025700378.01	79599004	CC - LDN - Currencies	702,464.00
FX	66686279A	S	025700378.01	79599004	CC - LDN - Currencies	1,003,520.00
FX	58141103A	S	025703703.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	58141095A	S	025703703.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	59978391A	B	025783119.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	60085916A	S	025762444.01	79599004	CC - LDN - Currencies	16,406,500.34
FX	60094328A	S	025762444.01	79599004	CC - LDN - Currencies	17,395,947.09
FX	60237326A	S	025762444.01	79599004	CC - LDN - Currencies	19,053,847.27
FX	60237318A	S	025762444.01	79599004	CC - LDN - Currencies	31,917,149.09
FX	61645494A	B	025703703.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	61645486A	S	025703703.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	61645478A	S	025703703.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	61245680A	S	025708538.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	61664083A	S	025703703.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	61664075A	S	025703703.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	61756932A	S	025703703.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	61756940A	S	025703703.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	62645644A	S	025762444.01	79599004	CC - LDN - Currencies	21,721,212.12
FX	62647391A	B	025762444.01	79599004	CC - LDN - Currencies	25,600,000.00
FX	62673643A	S	025706854.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	62673635A	B	025706854.01	79599004	CC - LDN - Currencies	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
FX	62826149A	S	025788779.01	79599004	CC - LDN - Currencies	14,132,492.11
FX	63228046A	S	025825779.01	79599004	CC - LDN - Currencies	5,287,868.85
FX	63228078A	S	025825779.01	79599004	CC - LDN - Currencies	5,287,868.85
FX	63228062A	S	025825779.01	79599004	CC - LDN - Currencies	5,287,868.85
FX	63228095A	S	025825779.01	79599004	CC - LDN - Currencies	5,287,868.85
FX	63228070A	S	025825779.01	79599004	CC - LDN - Currencies	5,287,868.85
FX	63228104A	S	025825779.01	79599004	CC - LDN - Currencies	5,287,868.85
FX	63228087A	S	025825779.01	79599004	CC - LDN - Currencies	5,287,868.85
FX	63720867A	S	025708819.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	63720875A	S	025708819.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	63814810A	S	025759127.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	63814802A	S	025759127.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	81319384A	B	025796251.01	76195701	FI - LDN - Emerging Debt Market	21,607,829.34
FX	65074563A	S	025768128.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	67366688A	S	025856584.01	79599004	CC - LDN - Currencies	35,932,000.00
FX	65945685A	S	025748070.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	66575068A	S	025759994.01	79599004	CC - LDN - Currencies	11,750,819.67
FX	66943007A	B	025700378.01	79599004	CC - LDN - Currencies	19,300,000.00
FX	67108835A	B	025717760.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	67108848A	B	025717760.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	68082781A	B	025708819.01	79599004	CC - LDN - Currencies	39,165,306.88
FX	68082785A	B	025708819.01	79599004	CC - LDN - Currencies	31,312,662.86
FX	68378716A	B	025700378.01	79599004	CC - LDN - Currencies	451,584.00
FX	68378652A	B	025700378.01	79599004	CC - LDN - Currencies	451,584.00
FX	68378668A	B	025700378.01	79599004	CC - LDN - Currencies	451,584.00
FX	68378724A	B	025700378.01	79599004	CC - LDN - Currencies	451,584.00
FX	68378684A	B	025700378.01	79599004	CC - LDN - Currencies	5,469,184.00
FX	107947595A	B	025703356.01	79599004	CC - LDN - Currencies	1.00
FX	69337274A	S	025822446.01	79599004	CC - LDN - Currencies	18,379,487.18
FX	69403603A	S	025822446.01	79599004	CC - LDN - Currencies	35,573,200.99
FX	69425027A	S	025822446.01	79599004	CC - LDN - Currencies	17,707,509.88
FX	70784408A trade	B	011208907.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	77264721A	B	025782053.01	79599004	CC - LDN - Currencies	153,000,000.00
FX	77264732A	B	025782053.01	79599004	CC - LDN - Currencies	153,000,000.00
FX	77264703A	S	025782053.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	77264619A	S	025782053.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	109495111A	B	025887845.01	76160946	FI - LDN - Emerging Debt Market	4,166,666.67
FX	76481631A	B	033010893.01	79599004	CC - LDN - Currencies	1,116,945.85
FX	106607943A	B	025703356.01	79599004	CC - LDN - Currencies	1.00
FX	73088340A	S	025858556.01	79599004	CC - LDN - Currencies	5,293,381.63
FX	73873746A	B	025700378.01	79599004	CC - LDN - Currencies	4,200,000.00
FX	73873770A	B	025700378.01	79599004	CC - LDN - Currencies	4,200,000.00
FX	73873758A	B	025700378.01	79599004	CC - LDN - Currencies	4,200,000.00
FX	73928205A	B	025709163.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	73928215A	B	025709163.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	73943963A	S	025708819.01	79599004	CC - LDN - Currencies	9,000,000.00
FX	73944123A	S	025708819.01	79599004	CC - LDN - Currencies	9,000,000.00
FX	74052361A	B	025708819.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	74052323A	B	025708819.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	74052379A	B	025708819.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	74052311A	B	025708819.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	74052338A	B	025708819.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	74052331A	B	025708819.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	74052307A	B	025708819.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	74052390A	B	025708819.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	74052402A	S	025708819.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	74056548A	S	025708819.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	74064849A	B	025700378.01	79599004	CC - LDN - Currencies	4,941,270.00
FX	74072631A	B	025700378.01	79599004	CC - LDN - Currencies	4,941,270.00

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
FX	74068223A	S	025742867.01	79599004	CC - LDN - Currencies	7,543,184.73
FX	74072525A	B	025700378.01	79599004	CC - LDN - Currencies	4,941,270.00
FX	74374673A	S	025908328.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	74371168A	B	025708322.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	74371152A	B	025708322.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	74371145A	B	025708322.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	74194964A	B	025700378.01	79599004	CC - LDN - Currencies	4,194,000.00
FX	74194988A	B	025700378.01	79599004	CC - LDN - Currencies	4,194,000.00
FX	74279708A	S	025855719.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	81567594A	S	025834839.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	109591886A	B	025911637.01	79599004	CC - LDN - Currencies	1.00
FX	91141494A	S	025562919.01	76101212	FW - LDN - GSS	890,151.75
FX	97436726A	S	025686940.01	76104105	FW - LDN - GSS	16,197,500.01
FX	97436508A	B	025687039.01	76104105	FW - LDN - GSS	16,197,500.01
FX	99147718A	S	025686940.01	76104105	FW - LDN - GSS	2,000,000.00
FX	99147681A	B	025687039.01	76104105	FW - LDN - GSS	2,000,000.00
FX	103662228A	S	025686940.01	76104105	FW - LDN - GSS	5,000,000.00
FX	103655794A	B	025687039.01	76104105	FW - LDN - GSS	5,000,000.00
FX	105141540A	S	025686940.01	76104105	FW - LDN - GSS	53,976,004.27
FX	105140901A	B	025687039.01	76104105	FW - LDN - GSS	53,976,004.27
FX	106506715A	S	025686940.01	76104105	FW - LDN - GSS	100,000,000.00
FX	106505328A	B	025687039.01	76104105	FW - LDN - GSS	100,000,000.00
FX	83830695A	B	025706995.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	83830731A	B	025706995.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	83830654A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	83830634A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	85603769A	B	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	85603796A	B	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	85971874A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	85971885A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	90056560A	B	025706409.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	91353550A	B	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	91353541A	B	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	92644811A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	92644820A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	93165471A	S	025706995.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	77022816A	S	025876152.01	76130180	FW - NYK - GSS-DPB FX	175,000,000.00
FX	90020485A	S	025672924.01	76163498	FW - NYK - GSS-DPB FX	5,000,000.00
FX	90022840A	B	025685066.01	76163498	FW - NYK - GSS-DPB FX	5,000,000.00
FX	90020906A	B	025672924.01	76163498	FW - NYK - GSS-DPB FX	5,000,000.00
FX	90022842A	S	025685066.01	76163498	FW - NYK - GSS-DPB FX	5,000,000.00
FX	90021066A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	7,950,000.00
FX	90021068A	S	025850496.01	76163498	FW - NYK - GSS-DPB FX	350,000.00
FX	90021071A	S	025850470.01	76163498	FW - NYK - GSS-DPB FX	1,700,000.00
FX	90022835A	B	025685066.01	76163498	FW - NYK - GSS-DPB FX	10,000,000.00
FX	90021502A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	7,950,000.00
FX	90021505A	B	025850496.01	76163498	FW - NYK - GSS-DPB FX	350,000.00
FX	90021508A	B	025850470.01	76163498	FW - NYK - GSS-DPB FX	1,700,000.00
FX	90022838A	S	025685066.01	76163498	FW - NYK - GSS-DPB FX	10,000,000.00
FX	104284533A	S	025759127.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	104283588A	S	025759127.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	57921402A	S	025703703.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	57921394A	S	025703703.01	79599004	CC - LDN - Currencies	18,000,000.00
FX	59135027A	S	025703703.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	59135019A	S	025703703.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	59274144A	S	025771510.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	59274159A	S	025771510.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	59329318A	S	025703703.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	59329310A	S	025703703.01	79599004	CC - LDN - Currencies	25,000,000.00

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
FX	61532047A	S	025703703.01	79599004	CC - LDN - Currencies	18,650,000.00
FX	61532020A	S	025703703.01	79599004	CC - LDN - Currencies	11,350,000.00
FX	62686309A	B	025703703.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	62686324A	S	025703703.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	62708489A	B	025703703.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	62708498A	S	025703703.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	66158569A	S	025847948.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	66158577A	S	025847948.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	66296802A	S	025703703.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	66296810A	S	025703703.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	67504277A	S	025778671.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	67504287A	S	025778663.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	67594374A	S	025778671.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	104285110A	B	025703703.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104285114A	B	025703703.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	104285118A	B	025703703.01	79599004	CC - LDN - Currencies	15,500,000.00
FX	104285134A	B	025703703.01	79599004	CC - LDN - Currencies	11,500,000.00
FX	67655954A	S	025778671.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	67745278A	S	025703703.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	67745268A	S	025703703.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	68757512A	S	025847948.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	68757539A	S	025847948.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	71050105A	S	025712126.01	79599004	CC - LDN - Currencies	134,745,000.00
FX	71050117A	B	025712126.01	79599004	CC - LDN - Currencies	134,745,000.00
FX	106589535A	B	025708421.01	76114393	EQ - LDN - GSPS	21,513,724.15
FX	106892671A	B	025708421.01	76114393	EQ - LDN - GSPS	21,513,724.15
FX	107511535A	B	025703729.01	76111691	EQ - HK - GSPS	50,000,000.00
FX	107781320A	B	025703729.01	76111691	EQ - HK - GSPS	50,000,000.00
FX	107878178A	B	025703729.01	76111691	EQ - HK - GSPS	50,000,000.00
FX	108025484A	B	025703703.01	76111691	EQ - HK - GSPS	50,000,000.00
FX	108025490A	B	025703703.01	76111691	EQ - HK - GSPS	50,000,000.00
FX	107927520A	B	025703729.01	76111691	EQ - HK - GSPS	50,000,000.00
FX	109451454A	B	025703703.01	76103090	EQ - TKO - GSPS Classic	25,000,000.00
FX	109451467A	S	025703703.01	76103090	EQ - TKO - GSPS Classic	50,000,000.00
FX	92598946A	B	025856675.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	92598951A	B	025856675.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	92598956A	B	025856675.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	92854512A	S	025706359.01	79599004	CC - LDN - Currencies	100,352,000.00
FX	93265606A	B	025974031.01	79599004	CC - LDN - Currencies	500,000.00
FX	93265614A	B	025974031.01	79599004	CC - LDN - Currencies	3,700,000.00
FX	93265530A	B	025974031.01	79599004	CC - LDN - Currencies	3,700,000.00
FX	93265541A	B	025974031.01	79599004	CC - LDN - Currencies	500,000.00
FX	93265466A	S	025974031.01	79599004	CC - LDN - Currencies	4,300,000.00
FX	93533280A	S	025856675.01	79599004	CC - LDN - Currencies	0.57
FX	93532984A	B	025856675.01	79599004	CC - LDN - Currencies	0.57
FX	93575621A	B	025676057.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	93565242A	S	025869009.01	79599004	CC - LDN - Currencies	58,777,600.00
FX	93565250A	S	025869009.01	79599004	CC - LDN - Currencies	84,582,400.00
FX	94087369A	S	025974023.01	79599004	CC - LDN - Currencies	2,020,000.00
FX	94087378A	S	025974080.01	79599004	CC - LDN - Currencies	68,360,000.00
FX	94087388A	S	025894700.01	79599004	CC - LDN - Currencies	145,550,000.00
FX	94087396A	S	025889932.01	79599004	CC - LDN - Currencies	73,300,000.00
FX	94087406A	S	025889940.01	79599004	CC - LDN - Currencies	12,120,000.00
FX	94087416A	S	025974072.01	79599004	CC - LDN - Currencies	16,450,000.00
FX	94087429A	S	025974064.01	79599004	CC - LDN - Currencies	30,960,000.00
FX	94087441A	S	025889924.01	79599004	CC - LDN - Currencies	146,680,000.00
FX	94087451A	S	025974163.01	79599004	CC - LDN - Currencies	7,550,000.00
FX	94087469A	S	025974049.01	79599004	CC - LDN - Currencies	2,470,000.00
FX	94087480A	S	025974114.01	79599004	CC - LDN - Currencies	370,000.00

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
FX	94087496A	S	025974197.01	79599004	CC - LDN - Currencies	27,750,000.00
FX	94087506A	S	025974171.01	79599004	CC - LDN - Currencies	3,960,000.00
FX	94127676A	B	025974106.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	94127687A	B	025974023.01	79599004	CC - LDN - Currencies	700,000.00
FX	94127695A	B	025974080.01	79599004	CC - LDN - Currencies	40,700,000.00
FX	94127703A	B	025894700.01	79599004	CC - LDN - Currencies	25,800,000.00
FX	94127711A	B	025889932.01	79599004	CC - LDN - Currencies	34,100,000.00
FX	94127719A	B	025889940.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	94127727A	B	025975905.01	79599004	CC - LDN - Currencies	37,200,000.00
FX	94127736A	B	025974072.01	79599004	CC - LDN - Currencies	10,200,000.00
FX	94127744A	B	025974064.01	79599004	CC - LDN - Currencies	5,900,000.00
FX	94127752A	B	025889924.01	79599004	CC - LDN - Currencies	53,650,000.00
FX	94127761A	B	025974163.01	79599004	CC - LDN - Currencies	5,100,000.00
FX	94127769A	B	025975947.01	79599004	CC - LDN - Currencies	4,300,000.00
FX	94127779A	B	025974130.01	79599004	CC - LDN - Currencies	39,700,000.00
FX	94127789A	B	025974049.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	94127798A	B	025889379.01	79599004	CC - LDN - Currencies	700,000.00
FX	94127808A	B	025974114.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	94127817A	B	025976523.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	94127825A	B	025974197.01	79599004	CC - LDN - Currencies	9,400,000.00
FX	94127834A	B	025975897.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	94127844A	B	025974171.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	94127853A	B	025889346.01	79599004	CC - LDN - Currencies	5,200,000.00
FX	94127863A	B	025975871.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	94127871A	B	025976531.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	94127879A	B	025976549.01	79599004	CC - LDN - Currencies	2,400,000.00
FX	94127887A	B	025889338.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	94127897A	B	025975863.01	79599004	CC - LDN - Currencies	11,800,000.00
FX	94127905A	B	025976556.01	79599004	CC - LDN - Currencies	700,000.00
FX	94127299A	B	025974106.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	94127308A	B	025974023.01	79599004	CC - LDN - Currencies	700,000.00
FX	94127316A	B	025974080.01	79599004	CC - LDN - Currencies	40,700,000.00
FX	94127324A	B	025894700.01	79599004	CC - LDN - Currencies	25,800,000.00
FX	94127333A	B	025889932.01	79599004	CC - LDN - Currencies	34,100,000.00
FX	94127341A	B	025889940.01	79599004	CC - LDN - Currencies	6,000,000.00
FX	94127349A	B	025975905.01	79599004	CC - LDN - Currencies	37,200,000.00
FX	94127357A	B	025974072.01	79599004	CC - LDN - Currencies	10,200,000.00
FX	94127365A	B	025974064.01	79599004	CC - LDN - Currencies	5,900,000.00
FX	94127373A	B	025889924.01	79599004	CC - LDN - Currencies	53,650,000.00
FX	94127382A	B	025974163.01	79599004	CC - LDN - Currencies	5,100,000.00
FX	94127390A	B	025975947.01	79599004	CC - LDN - Currencies	4,300,000.00
FX	94127398A	B	025974130.01	79599004	CC - LDN - Currencies	39,700,000.00
FX	94127407A	B	025974049.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	94127415A	B	025889379.01	79599004	CC - LDN - Currencies	700,000.00
FX	94127423A	B	025974114.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	94127431A	B	025976523.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	94127439A	B	025974197.01	79599004	CC - LDN - Currencies	9,400,000.00
FX	94127448A	B	025975897.01	79599004	CC - LDN - Currencies	7,500,000.00
FX	94127456A	B	025974171.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	94127464A	B	025889346.01	79599004	CC - LDN - Currencies	5,200,000.00
FX	94127472A	B	025975871.01	79599004	CC - LDN - Currencies	32,000,000.00
FX	94127481A	B	025976531.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	94127489A	B	025976549.01	79599004	CC - LDN - Currencies	2,400,000.00
FX	94127497A	B	025889338.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	94127506A	B	025975863.01	79599004	CC - LDN - Currencies	11,800,000.00
FX	94127514A	B	025976556.01	79599004	CC - LDN - Currencies	700,000.00
FX	94087215A	S	025974023.01	79599004	CC - LDN - Currencies	680,000.00
FX	94087225A	S	025974080.01	79599004	CC - LDN - Currencies	23,040,000.00
FX	94087236A	S	025894700.01	79599004	CC - LDN - Currencies	49,050,000.00

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
FX	94087246A	S	025889932.01	79599004	CC - LDN - Currencies	24,700,000.00
FX	94087257A	S	025889940.01	79599004	CC - LDN - Currencies	4,080,000.00
FX	94087267A	S	025974072.01	79599004	CC - LDN - Currencies	5,550,000.00
FX	94087276A	S	025974064.01	79599004	CC - LDN - Currencies	10,440,000.00
FX	94087291A	S	025889924.01	79599004	CC - LDN - Currencies	49,420,000.00
FX	94087308A	S	025974163.01	79599004	CC - LDN - Currencies	2,550,000.00
FX	94087328A	S	025974049.01	79599004	CC - LDN - Currencies	830,000.00
FX	94087339A	S	025974114.01	79599004	CC - LDN - Currencies	130,000.00
FX	94087348A	S	025974197.01	79599004	CC - LDN - Currencies	9,350,000.00
FX	94087358A	S	025974171.01	79599004	CC - LDN - Currencies	1,340,000.00
FX	94126353A	B	025974106.01	79599004	CC - LDN - Currencies	400,000.00
FX	94126361A	B	025974023.01	79599004	CC - LDN - Currencies	200,000.00
FX	94126369A	B	025974080.01	79599004	CC - LDN - Currencies	13,700,000.00
FX	94126377A	B	025894700.01	79599004	CC - LDN - Currencies	8,700,000.00
FX	94126385A	B	025889932.01	79599004	CC - LDN - Currencies	11,500,000.00
FX	94126393A	B	025889940.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	94126401A	B	025975905.01	79599004	CC - LDN - Currencies	12,600,000.00
FX	94126409A	B	025974072.01	79599004	CC - LDN - Currencies	3,500,000.00
FX	94126417A	B	025974064.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	94126425A	B	025889924.01	79599004	CC - LDN - Currencies	18,150,000.00
FX	94126434A	B	025974163.01	79599004	CC - LDN - Currencies	1,800,000.00
FX	94126443A	B	025975947.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	94126452A	B	025974130.01	79599004	CC - LDN - Currencies	13,400,000.00
FX	94126461A	B	025974049.01	79599004	CC - LDN - Currencies	400,000.00
FX	94126469A	B	025889379.01	79599004	CC - LDN - Currencies	300,000.00
FX	94126477A	B	025974114.01	79599004	CC - LDN - Currencies	500,000.00
FX	94126485A	B	025976523.01	79599004	CC - LDN - Currencies	800,000.00
FX	94126493A	B	025974197.01	79599004	CC - LDN - Currencies	3,200,000.00
FX	94126501A	B	025975897.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	94126509A	B	025974171.01	79599004	CC - LDN - Currencies	500,000.00
FX	94126517A	B	025889346.01	79599004	CC - LDN - Currencies	1,700,000.00
FX	94126525A	B	025975871.01	79599004	CC - LDN - Currencies	10,800,000.00
FX	94126533A	B	025976531.01	79599004	CC - LDN - Currencies	400,000.00
FX	94126541A	B	025976549.01	79599004	CC - LDN - Currencies	800,000.00
FX	94126550A	B	025889338.01	79599004	CC - LDN - Currencies	700,000.00
FX	94126558A	B	025975863.01	79599004	CC - LDN - Currencies	3,900,000.00
FX	94126566A	B	025976556.01	79599004	CC - LDN - Currencies	200,000.00
FX	94126695A	B	025974106.01	79599004	CC - LDN - Currencies	400,000.00
FX	94126704A	B	025974023.01	79599004	CC - LDN - Currencies	200,000.00
FX	94126712A	B	025974080.01	79599004	CC - LDN - Currencies	13,700,000.00
FX	94126720A	B	025894700.01	79599004	CC - LDN - Currencies	8,700,000.00
FX	94126728A	B	025889932.01	79599004	CC - LDN - Currencies	11,500,000.00
FX	94126736A	B	025889940.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	94126744A	B	025975905.01	79599004	CC - LDN - Currencies	12,600,000.00
FX	94126752A	B	025974072.01	79599004	CC - LDN - Currencies	3,500,000.00
FX	94126761A	B	025974064.01	79599004	CC - LDN - Currencies	2,000,000.00
FX	94126769A	B	025889924.01	79599004	CC - LDN - Currencies	18,150,000.00
FX	94126777A	B	025974163.01	79599004	CC - LDN - Currencies	1,800,000.00
FX	94126785A	B	025975947.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	94126796A	B	025974130.01	79599004	CC - LDN - Currencies	13,400,000.00
FX	94126804A	B	025974049.01	79599004	CC - LDN - Currencies	400,000.00
FX	94126812A	B	025889379.01	79599004	CC - LDN - Currencies	300,000.00
FX	94126820A	B	025974114.01	79599004	CC - LDN - Currencies	500,000.00
FX	94126829A	B	025976523.01	79599004	CC - LDN - Currencies	800,000.00
FX	94126837A	B	025974197.01	79599004	CC - LDN - Currencies	3,200,000.00
FX	94126845A	B	025975897.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	94126854A	B	025974171.01	79599004	CC - LDN - Currencies	500,000.00
FX	94126863A	B	025889346.01	79599004	CC - LDN - Currencies	1,700,000.00
FX	94126871A	B	025975871.01	79599004	CC - LDN - Currencies	10,800,000.00

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
FX	94126881A	B	025976531.01	79599004	CC - LDN - Currencies	400,000.00
FX	94126890A	B	025976549.01	79599004	CC - LDN - Currencies	800,000.00
FX	94126898A	B	025889338.01	79599004	CC - LDN - Currencies	700,000.00
FX	94126906A	B	025975863.01	79599004	CC - LDN - Currencies	3,900,000.00
FX	94126915A	B	025976556.01	79599004	CC - LDN - Currencies	200,000.00
FX	94134321A	B	025974106.01	79599004	CC - LDN - Currencies	500,000.00
FX	94134329A	B	025974023.01	79599004	CC - LDN - Currencies	300,000.00
FX	94134337A	B	025974080.01	79599004	CC - LDN - Currencies	17,800,000.00
FX	94134345A	B	025894700.01	79599004	CC - LDN - Currencies	11,200,000.00
FX	94134353A	B	025889932.01	79599004	CC - LDN - Currencies	14,900,000.00
FX	94134361A	B	025889940.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	94134369A	B	025975905.01	79599004	CC - LDN - Currencies	16,200,000.00
FX	94134377A	B	025974072.01	79599004	CC - LDN - Currencies	4,500,000.00
FX	94134385A	B	025974064.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	94134393A	B	025889924.01	79599004	CC - LDN - Currencies	23,000,000.00
FX	94134401A	B	025974163.01	79599004	CC - LDN - Currencies	2,300,000.00
FX	94134409A	B	025975947.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	94134417A	B	025974130.01	79599004	CC - LDN - Currencies	17,300,000.00
FX	94134425A	B	025974049.01	79599004	CC - LDN - Currencies	500,000.00
FX	94134433A	B	025889379.01	79599004	CC - LDN - Currencies	400,000.00
FX	94134441A	B	025974114.01	79599004	CC - LDN - Currencies	700,000.00
FX	94134449A	B	025976523.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	94134457A	B	025974197.01	79599004	CC - LDN - Currencies	4,100,000.00
FX	94134465A	B	025975897.01	79599004	CC - LDN - Currencies	3,300,000.00
FX	94134473A	B	025974171.01	79599004	CC - LDN - Currencies	700,000.00
FX	94134481A	B	025889346.01	79599004	CC - LDN - Currencies	2,300,000.00
FX	94134489A	B	025975871.01	79599004	CC - LDN - Currencies	13,900,000.00
FX	94134497A	B	025976531.01	79599004	CC - LDN - Currencies	500,000.00
FX	94134505A	B	025976549.01	79599004	CC - LDN - Currencies	1,100,000.00
FX	94134513A	B	025889338.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	94134521A	B	025975863.01	79599004	CC - LDN - Currencies	5,100,000.00
FX	94134529A	B	025976556.01	79599004	CC - LDN - Currencies	300,000.00
FX	94169816A	B	025974106.01	79599004	CC - LDN - Currencies	500,000.00
FX	94169824A	B	025974023.01	79599004	CC - LDN - Currencies	300,000.00
FX	94169833A	B	025974080.01	79599004	CC - LDN - Currencies	17,800,000.00
FX	94169842A	B	025894700.01	79599004	CC - LDN - Currencies	11,200,000.00
FX	94169855A	B	025889932.01	79599004	CC - LDN - Currencies	14,900,000.00
FX	94169863A	B	025889940.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	94169871A	B	025975905.01	79599004	CC - LDN - Currencies	16,200,000.00
FX	94169879A	B	025974072.01	79599004	CC - LDN - Currencies	4,500,000.00
FX	94169887A	B	025974064.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	94169895A	B	025889924.01	79599004	CC - LDN - Currencies	23,000,000.00
FX	94169903A	B	025974163.01	79599004	CC - LDN - Currencies	2,300,000.00
FX	94169911A	B	025975947.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	94169919A	B	025974130.01	79599004	CC - LDN - Currencies	17,300,000.00
FX	94169927A	B	025974049.01	79599004	CC - LDN - Currencies	500,000.00
FX	94169936A	B	025889379.01	79599004	CC - LDN - Currencies	400,000.00
FX	94169944A	B	025974114.01	79599004	CC - LDN - Currencies	700,000.00
FX	94169953A	B	025976523.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	94169961A	B	025974197.01	79599004	CC - LDN - Currencies	4,100,000.00
FX	94169969A	B	025975897.01	79599004	CC - LDN - Currencies	3,300,000.00
FX	94169978A	B	025974171.01	79599004	CC - LDN - Currencies	700,000.00
FX	94169987A	B	025889346.01	79599004	CC - LDN - Currencies	2,300,000.00
FX	94169995A	B	025975871.01	79599004	CC - LDN - Currencies	13,900,000.00
FX	94170003A	B	025976531.01	79599004	CC - LDN - Currencies	500,000.00
FX	94170011A	B	025976549.01	79599004	CC - LDN - Currencies	1,100,000.00
FX	94170019A	B	025889338.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	94170029A	B	025975863.01	79599004	CC - LDN - Currencies	5,100,000.00
FX	94170040A	B	025976556.01	79599004	CC - LDN - Currencies	300,000.00

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
FX	94158141A	B	025703703.01	79599004	CC - LDN - Currencies	3,035,396.49
FX	94577789A	S	025706359.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	95247328A	S	025703703.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	95247347A	S	025703703.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	95247386A	S	025703703.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	95247394A	S	025703703.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108418201A	B	033153081.01	79599004	CC - LDN - Currencies	1.00
FX	96211067A	S	025703752.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	100642914A	B	025703695.01	79599004	CC - LDN - Currencies	0.57
FX	100642823A	S	025703695.01	79599004	CC - LDN - Currencies	0.57
FX	97128626A	B	025708322.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	106781379A	B	025918772.01	79599004	CC - LDN - Currencies	14,926,077.60
FX	108074391A	B	025918772.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	83658294A	B	025706995.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	83658284A	B	025706995.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	83664540A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	83664525A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	83823980A	S	025964081.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	83975918A	S	025960485.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	83975910A	S	025960485.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	83975902A	S	025960485.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107081813A	B	006412886.01	79599004	CC - LDN - Currencies	237,628.93
FX	107084977A	B	006412886.01	79599004	CC - LDN - Currencies	22,836,795.68
FX	107976511A	B	025706656.01	79599004	CC - LDN - Currencies	1.00
FX	84438553A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	84438997A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	84481852A	B	025735127.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	84481813A	B	025735127.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	84484927A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	84484914A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	85013618A	B	025735127.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	85013610A	B	025735127.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	85039285A	B	025735127.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	85039301A	B	025735127.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	85035205A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	85035213A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	85951148A	S	025914763.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	89076860A	S	025703752.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	89076842A	B	025703752.01	79599004	CC - LDN - Currencies	89,830,000.00
FX	90422971A	B	025706409.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	90422961A	B	025706409.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	92234469A	S	025706409.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	92234491A	S	025706409.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	92512782A	S	025674979.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	92512798A	B	025674979.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	95367010A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	95367002A	S	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	95370858A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	95370850A	S	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	95688237A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	95688222A	S	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	95949825A	B	025706409.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	95949834A	B	025706409.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	96068796A	S	025919945.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	96902366A	B	025855651.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	96959791A	S	025707373.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	97489792A	B	025714700.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	97489779A	B	025714700.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	97489803A	S	025714700.01	79599004	CC - LDN - Currencies	60,750,000.00

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
FX	97480190A	B	025707373.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97480208A	B	025707373.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97480230A	S	025707373.01	79599004	CC - LDN - Currencies	24,250,000.00
FX	97932285A	B	025759127.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	98115257A	S	025856675.01	79599004	CC - LDN - Currencies	157,696,000.00
FX	98126454A	B	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	98126440A	B	025714700.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	98129546A	S	025706995.01	79599004	CC - LDN - Currencies	31,000,000.00
FX	98129554A	S	025706995.01	79599004	CC - LDN - Currencies	31,000,000.00
FX	98129562A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98129577A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	106536194A	B	025720467.01	79599005	CC - LDN - Currencies	250,000,000.00
FX	106536208A	S	025720467.01	79599005	CC - LDN - Currencies	250,000,000.00
FX	106786813A	B	025720467.01	76162570	FI - HK - ASSG	250,000,000.00
FX	108147235A	S	025716119.01	76162570	FI - HK - ASSG	50,000,000.00
FX	109206025A	B	025706318.01	76162570	FI - HK - ASSG	200,000,000.00
FX	109206041A	S	025706318.01	76162570	FI - HK - ASSG	200,000,000.00
FX	109502778A	B	025706318.01	76162570	FI - HK - ASSG	71,680,000.00
FX	109502794A	S	025706318.01	76162570	FI - HK - ASSG	71,680,000.00
FX	109493418A	B	025708819.01	79599005	CC - LDN - Currencies	150,000,000.00
FX	109493471A	S	025708819.01	79599005	CC - LDN - Currencies	150,000,000.00
FX	109578442A	B	025708819.01	79599005	CC - LDN - Currencies	150,000,000.00
FX	109578452A	S	025708819.01	79599005	CC - LDN - Currencies	150,000,000.00
FX	67268856A	B	025856675.01	79599004	CC - LDN - Currencies	40,983,606.56
FX	62927832A	S	025831843.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	66551528A	S	025836305.01	79599004	CC - LDN - Currencies	10,032,190.34
FX	67268457A	S	025856675.01	79599004	CC - LDN - Currencies	78,848,000.00
FX	78637910A	S	025927930.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	78637901A	S	025927930.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	67268474A	S	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	67268466A	S	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	67269599A	S	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	67268483A	S	025856675.01	79599004	CC - LDN - Currencies	45,454,545.45
FX	101013583A	S	025915851.01	79599004	CC - LDN - Currencies	8,150,400.00
FX	101564147A	S	025566027.01	79599004	CC - LDN - Currencies	3,849,600.00
FX	74382633A	S	025566027.01	79599004	CC - LDN - Currencies	3,240,000.00
FX	88032982A	S	025974106.01	79599004	CC - LDN - Currencies	3,300,000.00
FX	88032998A	S	025889932.01	79599004	CC - LDN - Currencies	79,900,000.00
FX	88033006A	S	025889940.01	79599004	CC - LDN - Currencies	10,300,000.00
FX	88033014A	S	025975905.01	79599004	CC - LDN - Currencies	19,100,000.00
FX	88033022A	S	025974072.01	79599004	CC - LDN - Currencies	27,600,000.00
FX	88033030A	S	025889924.01	79599004	CC - LDN - Currencies	142,200,000.00
FX	88033038A	S	025974163.01	79599004	CC - LDN - Currencies	31,100,000.00
FX	88033062A	S	025975947.01	79599004	CC - LDN - Currencies	15,500,000.00
FX	88033070A	S	025974130.01	79599004	CC - LDN - Currencies	110,900,000.00
FX	88033079A	S	025974049.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	88033087A	S	025889379.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	88033095A	S	025974122.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	88033104A	S	025974031.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	88033112A	S	025974114.01	79599004	CC - LDN - Currencies	900,000.00
FX	88033120A	S	025976523.01	79599004	CC - LDN - Currencies	5,300,000.00
FX	88033128A	S	025974189.01	79599004	CC - LDN - Currencies	14,600,000.00
FX	88033136A	S	025974197.01	79599004	CC - LDN - Currencies	22,500,000.00
FX	88033144A	S	025975897.01	79599004	CC - LDN - Currencies	2,700,000.00
FX	88033152A	S	025974171.01	79599004	CC - LDN - Currencies	5,300,000.00
FX	88033160A	S	025889346.01	79599004	CC - LDN - Currencies	12,100,000.00
FX	88033168A	S	025975889.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	88033176A	S	025975871.01	79599004	CC - LDN - Currencies	19,100,000.00
FX	88033184A	S	025976515.01	79599004	CC - LDN - Currencies	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.

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	88033193A	S	025976531.01	79599004	CC - LDN - Currencies	2,900,000.00
FX	88033202A	S	025976549.01	79599004	CC - LDN - Currencies	5,700,000.00
FX	88033212A	S	025976564.01	79599004	CC - LDN - Currencies	4,900,000.00
FX	88033222A	S	025889338.01	79599004	CC - LDN - Currencies	5,200,000.00
FX	88033233A	S	025975863.01	79599004	CC - LDN - Currencies	12,600,000.00
FX	88033243A	S	025976556.01	79599004	CC - LDN - Currencies	1,600,000.00
FX	88033447A	S	025974106.01	79599004	CC - LDN - Currencies	3,300,000.00
FX	88033463A	S	025889932.01	79599004	CC - LDN - Currencies	79,900,000.00
FX	88033471A	S	025889940.01	79599004	CC - LDN - Currencies	10,300,000.00
FX	88033480A	S	025975905.01	79599004	CC - LDN - Currencies	19,100,000.00
FX	88033489A	S	025974072.01	79599004	CC - LDN - Currencies	27,600,000.00
FX	88033497A	S	025889924.01	79599004	CC - LDN - Currencies	142,200,000.00
FX	88033505A	S	025974163.01	79599004	CC - LDN - Currencies	31,100,000.00
FX	88033529A	S	025975947.01	79599004	CC - LDN - Currencies	15,500,000.00
FX	88033537A	S	025974130.01	79599004	CC - LDN - Currencies	110,900,000.00
FX	88033545A	S	025974049.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	88033553A	S	025889379.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	88033561A	S	025974122.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	88033569A	S	025974031.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	88033577A	S	025974114.01	79599004	CC - LDN - Currencies	900,000.00
FX	88033587A	S	025976523.01	79599004	CC - LDN - Currencies	5,300,000.00
FX	88033595A	S	025974189.01	79599004	CC - LDN - Currencies	14,600,000.00
FX	88033603A	S	025974197.01	79599004	CC - LDN - Currencies	22,500,000.00
FX	88033611A	S	025975897.01	79599004	CC - LDN - Currencies	2,700,000.00
FX	88033620A	S	025974171.01	79599004	CC - LDN - Currencies	5,300,000.00
FX	88033628A	S	025889346.01	79599004	CC - LDN - Currencies	12,100,000.00
FX	88033636A	S	025975889.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	88033644A	S	025975871.01	79599004	CC - LDN - Currencies	19,100,000.00
FX	88033652A	S	025976515.01	79599004	CC - LDN - Currencies	3,500,000.00
FX	88033660A	S	025976531.01	79599004	CC - LDN - Currencies	2,900,000.00
FX	88033668A	S	025976549.01	79599004	CC - LDN - Currencies	5,700,000.00
FX	88033676A	S	025976564.01	79599004	CC - LDN - Currencies	4,900,000.00
FX	88033684A	S	025889338.01	79599004	CC - LDN - Currencies	5,200,000.00
FX	88033696A	S	025975863.01	79599004	CC - LDN - Currencies	12,600,000.00
FX	88033708A	S	025976556.01	79599004	CC - LDN - Currencies	1,600,000.00
FX	88034043A	S	025974106.01	79599004	CC - LDN - Currencies	500,000.00
FX	88034051A	S	025974023.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	88034059A	S	025894700.01	79599004	CC - LDN - Currencies	61,300,000.00
FX	88034068A	S	025889940.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	88034076A	S	025974064.01	79599004	CC - LDN - Currencies	18,300,000.00
FX	88034084A	S	025889924.01	79599004	CC - LDN - Currencies	26,500,000.00
FX	88034108A	S	025974130.01	79599004	CC - LDN - Currencies	29,300,000.00
FX	88034117A	S	025974049.01	79599004	CC - LDN - Currencies	100,000.00
FX	88034125A	S	025974122.01	79599004	CC - LDN - Currencies	1,600,000.00
FX	88034133A	S	025974031.01	79599004	CC - LDN - Currencies	500,000.00
FX	88034141A	S	025974114.01	79599004	CC - LDN - Currencies	800,000.00
FX	88034316A	S	025974106.01	79599004	CC - LDN - Currencies	500,000.00
FX	88034324A	S	025974023.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	88034332A	S	025894700.01	79599004	CC - LDN - Currencies	61,300,000.00
FX	88034340A	S	025889940.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	88034348A	S	025974064.01	79599004	CC - LDN - Currencies	18,300,000.00
FX	88034356A	S	025889924.01	79599004	CC - LDN - Currencies	26,500,000.00
FX	88034380A	S	025974130.01	79599004	CC - LDN - Currencies	29,300,000.00
FX	88034388A	S	025974049.01	79599004	CC - LDN - Currencies	100,000.00
FX	88034396A	S	025974122.01	79599004	CC - LDN - Currencies	1,600,000.00
FX	88034404A	S	025974031.01	79599004	CC - LDN - Currencies	500,000.00
FX	88034412A	S	025974114.01	79599004	CC - LDN - Currencies	800,000.00
FX	88034446A	S	025974080.01	79599004	CC - LDN - Currencies	80,400,000.00
FX	88034454A	S	025974106.01	79599004	CC - LDN - Currencies	600,000.00

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
FX	88034462A	S	025974023.01	79599004	CC - LDN - Currencies	300,000.00
FX	88034478A	S	025894700.01	79599004	CC - LDN - Currencies	17,100,000.00
FX	88034486A	S	025889940.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	88034494A	S	025974064.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	88034502A	S	025889924.01	79599004	CC - LDN - Currencies	47,400,000.00
FX	88034536A	S	025974130.01	79599004	CC - LDN - Currencies	30,200,000.00
FX	88034544A	S	025974049.01	79599004	CC - LDN - Currencies	300,000.00
FX	88034552A	S	025974122.01	79599004	CC - LDN - Currencies	600,000.00
FX	88034560A	S	025974031.01	79599004	CC - LDN - Currencies	600,000.00
FX	88034568A	S	025974114.01	79599004	CC - LDN - Currencies	200,000.00
FX	88034576A	S	025974197.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	88034623A	S	025974080.01	79599004	CC - LDN - Currencies	80,400,000.00
FX	88034631A	S	025974106.01	79599004	CC - LDN - Currencies	600,000.00
FX	88034639A	S	025974023.01	79599004	CC - LDN - Currencies	300,000.00
FX	88034655A	S	025894700.01	79599004	CC - LDN - Currencies	17,100,000.00
FX	88034664A	S	025889940.01	79599004	CC - LDN - Currencies	1,900,000.00
FX	88034672A	S	025974064.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	88034680A	S	025889924.01	79599004	CC - LDN - Currencies	47,400,000.00
FX	88034712A	S	025974130.01	79599004	CC - LDN - Currencies	30,200,000.00
FX	88034720A	S	025974049.01	79599004	CC - LDN - Currencies	300,000.00
FX	88034729A	S	025974122.01	79599004	CC - LDN - Currencies	600,000.00
FX	88034738A	S	025974031.01	79599004	CC - LDN - Currencies	600,000.00
FX	88034747A	S	025974114.01	79599004	CC - LDN - Currencies	200,000.00
FX	88034755A	S	025974197.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	75685320A	S	025914946.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	75685283A	S	025914946.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	75685302A	S	025914946.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	75685340A	S	025914946.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	75761768A	S	025914946.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	75761776A	S	025914946.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	76005341A	S	025856675.01	79599004	CC - LDN - Currencies	13,144,002.97
FX	76005325A	B	025856675.01	79599004	CC - LDN - Currencies	10,843,491.57
FX	88034806A	B	025974072.01	79599004	CC - LDN - Currencies	700,000.00
FX	88034814A	B	025974163.01	79599004	CC - LDN - Currencies	20,300,000.00
FX	88034822A	B	025975947.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	88034830A	B	025974130.01	79599004	CC - LDN - Currencies	16,600,000.00
FX	88034838A	B	025974189.01	79599004	CC - LDN - Currencies	700,000.00
FX	88034846A	B	025974197.01	79599004	CC - LDN - Currencies	200,000.00
FX	88034854A	B	025974171.01	79599004	CC - LDN - Currencies	100,000.00
FX	88034886A	B	025974072.01	79599004	CC - LDN - Currencies	700,000.00
FX	88034896A	B	025974163.01	79599004	CC - LDN - Currencies	20,300,000.00
FX	88034905A	B	025975947.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	88034913A	B	025974130.01	79599004	CC - LDN - Currencies	16,600,000.00
FX	88034921A	B	025974189.01	79599004	CC - LDN - Currencies	700,000.00
FX	88034929A	B	025974197.01	79599004	CC - LDN - Currencies	200,000.00
FX	88034937A	B	025974171.01	79599004	CC - LDN - Currencies	100,000.00
FX	88034961A	S	025894700.01	79599004	CC - LDN - Currencies	44,100,000.00
FX	88034969A	S	025974064.01	79599004	CC - LDN - Currencies	5,900,000.00
FX	88035017A	S	025894700.01	79599004	CC - LDN - Currencies	44,100,000.00
FX	88035025A	S	025974064.01	79599004	CC - LDN - Currencies	5,900,000.00
FX	76625093A	S	025792938.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	76916148A	S	025792938.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	77079599A	S	025856675.01	79599004	CC - LDN - Currencies	400,000,000.00
FX	77280004A	S	025792938.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	78026368A	S	025893330.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	78501190A	S	025893330.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	78932386A	S	025893330.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	79654552A	B	025752254.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	79654491A	B	025752254.01	79599004	CC - LDN - Currencies	100,000,000.00

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
FX	88035190A	B	025889924.01	79599004	CC - LDN - Currencies	10,100,000.00
FX	88035198A	B	025974023.01	79599004	CC - LDN - Currencies	900,000.00
FX	88035206A	B	025974080.01	79599004	CC - LDN - Currencies	34,900,000.00
FX	88035214A	B	025894700.01	79599004	CC - LDN - Currencies	47,700,000.00
FX	88035222A	B	025889932.01	79599004	CC - LDN - Currencies	34,900,000.00
FX	88035230A	B	025889940.01	79599004	CC - LDN - Currencies	5,600,000.00
FX	88035238A	B	025974072.01	79599004	CC - LDN - Currencies	7,400,000.00
FX	88035246A	B	025974064.01	79599004	CC - LDN - Currencies	13,700,000.00
FX	88035255A	B	025974163.01	79599004	CC - LDN - Currencies	4,300,000.00
FX	88035293A	B	025974049.01	79599004	CC - LDN - Currencies	1,200,000.00
FX	88035302A	B	025974122.01	79599004	CC - LDN - Currencies	1,800,000.00
FX	88035311A	B	025974031.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	88035320A	B	025974114.01	79599004	CC - LDN - Currencies	200,000.00
FX	88035330A	B	025974197.01	79599004	CC - LDN - Currencies	11,200,000.00
FX	88035339A	B	025974171.01	79599004	CC - LDN - Currencies	1,600,000.00
FX	88035506A	B	025974023.01	79599004	CC - LDN - Currencies	1,200,000.00
FX	88035514A	B	025974080.01	79599004	CC - LDN - Currencies	40,400,000.00
FX	88035522A	B	025894700.01	79599004	CC - LDN - Currencies	110,900,000.00
FX	88035530A	B	025889932.01	79599004	CC - LDN - Currencies	44,700,000.00
FX	88035538A	B	025889940.01	79599004	CC - LDN - Currencies	7,400,000.00
FX	88035546A	B	025974072.01	79599004	CC - LDN - Currencies	10,100,000.00
FX	88035555A	B	025974064.01	79599004	CC - LDN - Currencies	18,500,000.00
FX	88035564A	B	025889924.01	79599004	CC - LDN - Currencies	133,200,000.00
FX	88035572A	B	025974163.01	79599004	CC - LDN - Currencies	3,400,000.00
FX	88035605A	B	025974049.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	88035614A	B	025974122.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	88035622A	B	025974031.01	79599004	CC - LDN - Currencies	2,100,000.00
FX	88035630A	B	025974114.01	79599004	CC - LDN - Currencies	200,000.00
FX	88035638A	B	025974197.01	79599004	CC - LDN - Currencies	18,200,000.00
FX	88035646A	B	025974171.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	88035684A	B	025974023.01	79599004	CC - LDN - Currencies	600,000.00
FX	88035692A	B	025974080.01	79599004	CC - LDN - Currencies	16,100,000.00
FX	88035700A	B	025894700.01	79599004	CC - LDN - Currencies	36,000,000.00
FX	88035708A	B	025889932.01	79599004	CC - LDN - Currencies	18,400,000.00
FX	88035716A	B	025889940.01	79599004	CC - LDN - Currencies	3,200,000.00
FX	88035724A	B	025974072.01	79599004	CC - LDN - Currencies	4,500,000.00
FX	88035732A	B	025974064.01	79599004	CC - LDN - Currencies	9,200,000.00
FX	88035740A	B	025889924.01	79599004	CC - LDN - Currencies	52,800,000.00
FX	88035748A	B	025974163.01	79599004	CC - LDN - Currencies	2,400,000.00
FX	88035781A	B	025974049.01	79599004	CC - LDN - Currencies	700,000.00
FX	88035789A	B	025974122.01	79599004	CC - LDN - Currencies	1,100,000.00
FX	88035797A	B	025974031.01	79599004	CC - LDN - Currencies	800,000.00
FX	88035805A	B	025974114.01	79599004	CC - LDN - Currencies	100,000.00
FX	88035813A	B	025974197.01	79599004	CC - LDN - Currencies	7,700,000.00
FX	88035821A	B	025974171.01	79599004	CC - LDN - Currencies	1,100,000.00
FX	79980445A	S	025914946.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	79980435A	S	025914946.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108766655A	S	025607367.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	81011631A	S	025856675.01	79599004	CC - LDN - Currencies	9,562,057.75
FX	81011679A	B	025856675.01	79599004	CC - LDN - Currencies	9,562,057.75
FX	81012179A	S	025856675.01	79599004	CC - LDN - Currencies	14,240,956.99
FX	81012159A	B	025856675.01	79599004	CC - LDN - Currencies	14,240,956.99
FX	81222646A	S	025856675.01	79599004	CC - LDN - Currencies	13,882,157.43
FX	81222683A	B	025856675.01	79599004	CC - LDN - Currencies	11,761,272.26
FX	82209116A	B	025856675.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	82326373A	S	025856675.01	79599004	CC - LDN - Currencies	14,536,590.36
FX	82326480A	B	025856675.01	79599004	CC - LDN - Currencies	12,639,554.29
FX	82365678A	S	025856675.01	79599004	CC - LDN - Currencies	14,496,955.64
FX	82365698A	B	025856675.01	79599004	CC - LDN - Currencies	14,496,955.64

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
FX	82403499A	S	025856675.01	79599004	CC - LDN - Currencies	13,772,793.54
FX	82403558A	B	025856675.01	79599004	CC - LDN - Currencies	11,630,030.60
FX	82608329A	S	025974742.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	82608338A	S	025974742.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	82610243A	S	025856675.01	79599004	CC - LDN - Currencies	3,500,000.00
FX	83008517A	S	025856675.01	79599004	CC - LDN - Currencies	10,948,675.27
FX	83008526A	B	025856675.01	79599004	CC - LDN - Currencies	8,481,368.17
FX	83279485A	B	025974106.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	83279493A	B	025974023.01	79599004	CC - LDN - Currencies	600,000.00
FX	83279509A	B	025894700.01	79599004	CC - LDN - Currencies	62,200,000.00
FX	83279517A	B	025974072.01	79599004	CC - LDN - Currencies	2,900,000.00
FX	83279526A	B	025974064.01	79599004	CC - LDN - Currencies	15,300,000.00
FX	83279542A	B	025975947.01	79599004	CC - LDN - Currencies	4,100,000.00
FX	83279563A	B	025974130.01	79599004	CC - LDN - Currencies	60,800,000.00
FX	83282022A	B	025974122.01	79599004	CC - LDN - Currencies	1,700,000.00
FX	83282030A	B	025974189.01	79599004	CC - LDN - Currencies	13,900,000.00
FX	83282038A	B	025974197.01	79599004	CC - LDN - Currencies	10,200,000.00
FX	83282046A	B	025974171.01	79599004	CC - LDN - Currencies	1,600,000.00
FX	83283677A	B	025974106.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	83283692A	B	025974023.01	79599004	CC - LDN - Currencies	600,000.00
FX	83283709A	B	025894700.01	79599004	CC - LDN - Currencies	62,200,000.00
FX	83283717A	B	025974072.01	79599004	CC - LDN - Currencies	2,900,000.00
FX	83283726A	B	025974064.01	79599004	CC - LDN - Currencies	15,300,000.00
FX	83283748A	B	025975947.01	79599004	CC - LDN - Currencies	4,100,000.00
FX	83283767A	B	025974130.01	79599004	CC - LDN - Currencies	60,800,000.00
FX	83283779A	B	025974122.01	79599004	CC - LDN - Currencies	1,700,000.00
FX	83283787A	B	025974189.01	79599004	CC - LDN - Currencies	13,900,000.00
FX	83283795A	B	025974197.01	79599004	CC - LDN - Currencies	10,200,000.00
FX	83283805A	B	025974171.01	79599004	CC - LDN - Currencies	1,600,000.00
FX	83281922A	S	025974080.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	83281930A	S	025889940.01	79599004	CC - LDN - Currencies	400,000.00
FX	83281938A	S	025975905.01	79599004	CC - LDN - Currencies	68,100,000.00
FX	83281946A	S	025974163.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	83281954A	S	025974031.01	79599004	CC - LDN - Currencies	500,000.00
FX	83281962A	S	025974114.01	79599004	CC - LDN - Currencies	1,700,000.00
FX	83281970A	S	025975897.01	79599004	CC - LDN - Currencies	14,800,000.00
FX	83281978A	S	025975889.01	79599004	CC - LDN - Currencies	27,500,000.00
FX	83281986A	S	025975871.01	79599004	CC - LDN - Currencies	55,800,000.00
FX	83281994A	S	025975863.01	79599004	CC - LDN - Currencies	14,800,000.00
FX	83279625A	S	025974080.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	83279634A	S	025889940.01	79599004	CC - LDN - Currencies	400,000.00
FX	83279642A	S	025975905.01	79599004	CC - LDN - Currencies	68,100,000.00
FX	83279650A	S	025974163.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	83279658A	S	025974031.01	79599004	CC - LDN - Currencies	500,000.00
FX	83279666A	S	025974114.01	79599004	CC - LDN - Currencies	1,700,000.00
FX	83279674A	S	025975897.01	79599004	CC - LDN - Currencies	14,800,000.00
FX	83279682A	S	025975889.01	79599004	CC - LDN - Currencies	27,500,000.00
FX	83279690A	S	025975871.01	79599004	CC - LDN - Currencies	55,800,000.00
FX	83279698A	S	025975863.01	79599004	CC - LDN - Currencies	14,800,000.00
FX	83382635A	S	025856675.01	79599004	CC - LDN - Currencies	5,771,081.40
FX	83475042A	B	025893330.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	83475051A	B	025893330.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	96506246A	B	025831843.01	79599004	CC - LDN - Currencies	44,800.00
FX	83781506A	B	025831843.01	79599004	CC - LDN - Currencies	134,400.00
FX	84019858A	S	025834367.01	79599004	CC - LDN - Currencies	3,200,000.00
FX	84019873A	S	025834359.01	79599004	CC - LDN - Currencies	6,800,000.00
FX	84011732A	S	025856675.01	79599004	CC - LDN - Currencies	33,826,229.83
FX	84011740A	B	025856675.01	79599004	CC - LDN - Currencies	33,826,229.83
FX	84227814A	S	025834367.01	79599004	CC - LDN - Currencies	3,200,000.00

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
FX	84227822A	S	025834359.01	79599004	CC - LDN - Currencies	6,800,000.00
FX	84408488A	B	025716358.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	84408497A	S	025716358.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	84671188A	S	025747080.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	84671180A	S	025747080.01	79599004	CC - LDN - Currencies	57,344,000.00
FX	84786584A	S	025712126.01	79599004	CC - LDN - Currencies	68,096,000.00
FX	84786575A	S	025712126.01	79599004	CC - LDN - Currencies	75,264,000.00
FX	84815652A	S	025836305.01	79599004	CC - LDN - Currencies	37,701,512.16
FX	85166724A	S	028137271.01	79599004	CC - LDN - Currencies	509,832.68
FX	85166823A	B	028137271.01	79599004	CC - LDN - Currencies	254,916.35
FX	85224500A	S	025988254.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	85279353A	S	025856675.01	79599004	CC - LDN - Currencies	19,329,274.19
FX	85279369A	B	025856675.01	79599004	CC - LDN - Currencies	19,329,274.19
FX	85332525A	S	025856675.01	79599004	CC - LDN - Currencies	8,604,474.67
FX	85380439A	S	025836305.01	79599004	CC - LDN - Currencies	18,636,800.00
FX	85864922A	B	025975889.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	88038124A	B	025975889.01	79599004	CC - LDN - Currencies	27,500,000.00
FX	85864947A	B	025975889.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	88038147A	B	025975889.01	79599004	CC - LDN - Currencies	27,500,000.00
FX	86162073A	S	025927930.01	79599004	CC - LDN - Currencies	250,000,000.00
FX	86348545A	S	025836305.01	79599004	CC - LDN - Currencies	4,500,000.00
FX	86694069A	B	025747080.01	79599004	CC - LDN - Currencies	200,000,000.00
FX	96890177A	S	025821208.01	79599004	CC - LDN - Currencies	0.57
FX	108766703A	S	025607367.01	79599004	CC - LDN - Currencies	40,000,000.00
FX	87304873A	B	025856675.01	79599004	CC - LDN - Currencies	12,000,000.00
FX	87902394A	B	025856675.01	79599004	CC - LDN - Currencies	11,474,469.31
FX	109767500A	B	025703703.01	79599004	CC - LDN - Currencies	6,960.00
FX	88335840A	S	025677121.01	79599004	CC - LDN - Currencies	10,880,994.39
FX	88335833A	S	025677121.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	101464436A	S	025584194.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	89185575A	S	025836305.01	79599004	CC - LDN - Currencies	39,091,720.38
FX	89348266A	B	025586983.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101463923A	B	025584194.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101463893A	S	025584194.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101463821A	B	025584194.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	96890211A	S	025821208.01	79599004	CC - LDN - Currencies	0.57
FX	96886064A	B	025821208.01	79599004	CC - LDN - Currencies	0.57
FX	90212155A	S	025836305.01	79599004	CC - LDN - Currencies	24,371,200.00
FX	90337751A	S	025836305.01	79599004	CC - LDN - Currencies	37,505,419.21
FX	90444472A	B	025976564.01	79599004	CC - LDN - Currencies	4,900,000.00
FX	90444482A	B	025976564.01	79599004	CC - LDN - Currencies	4,900,000.00
FX	90440705A	S	025856675.01	79599004	CC - LDN - Currencies	7,649,646.20
FX	90488838A	S	025976820.01	79599004	CC - LDN - Currencies	5,050,860.30
FX	90488849A	S	025976838.01	79599004	CC - LDN - Currencies	761,612.77
FX	90488859A	S	025976812.01	79599004	CC - LDN - Currencies	29,423,071.64
FX	90990709A	B	025869009.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	90990689A	B	025869009.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	90998338A	B	025869009.01	79599004	CC - LDN - Currencies	329,159,651.00
FX	90998326A	B	025869009.01	79599004	CC - LDN - Currencies	109,719,883.67
FX	91003500A	B	025869009.01	79599004	CC - LDN - Currencies	164,579,825.50
FX	91003468A	B	025869009.01	79599004	CC - LDN - Currencies	41,660,639.83
FX	92298557A	B	025708421.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	92298539A	B	025708421.01	79599004	CC - LDN - Currencies	14,202,172.10
FX	108766713A	S	025607367.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	105991327A	S	025560608.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	105991336A	S	025560608.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	105992307A	S	025560608.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	105992322A	S	025560608.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	106004340A	S	025565060.01	79599004	CC - LDN - Currencies	61,567,000.00

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
FX	106006438A	S	025967720.01	79599004	CC - LDN - Currencies	89,552,000.00
FX	106006446A	S	025967738.01	79599004	CC - LDN - Currencies	148,881,000.00
FX	106005845A	S	025581042.01	79599004	CC - LDN - Currencies	584,540.16
FX	106127811A	S	025567660.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	106127840A	S	025567660.01	79599004	CC - LDN - Currencies	8,000,000.00
FX	106230747A	B	025975897.01	79599004	CC - LDN - Currencies	2,600,000.00
FX	106231109A	B	025975897.01	79599004	CC - LDN - Currencies	6,200,000.00
FX	106231118A	B	025975897.01	79599004	CC - LDN - Currencies	3,600,000.00
FX	106231060A	S	025975897.01	79599004	CC - LDN - Currencies	1,800,000.00
FX	106231068A	S	025975897.01	79599004	CC - LDN - Currencies	1,700,000.00
FX	106123135A	B	025831124.01	79599004	CC - LDN - Currencies	0.57
FX	106204302A	S	025856675.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	106265640A	B	025561382.01	79599004	CC - LDN - Currencies	700,000.00
FX	106265649A	B	025975509.01	79599004	CC - LDN - Currencies	6,700,000.00
FX	106265657A	B	025676107.01	79599004	CC - LDN - Currencies	1,800,000.00
FX	106265665A	B	025976390.01	79599004	CC - LDN - Currencies	6,400,000.00
FX	106265674A	B	025975871.01	79599004	CC - LDN - Currencies	1,800,000.00
FX	106265685A	B	025974049.01	79599004	CC - LDN - Currencies	400,000.00
FX	106265693A	B	025974197.01	79599004	CC - LDN - Currencies	2,400,000.00
FX	106265702A	B	025975863.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	106265711A	B	025975905.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	106265719A	B	025673997.01	79599004	CC - LDN - Currencies	900,000.00
FX	106265729A	B	025675521.01	79599004	CC - LDN - Currencies	300,000.00
FX	106265737A	B	025974098.01	79599004	CC - LDN - Currencies	300,000.00
FX	106265747A	B	025974080.01	79599004	CC - LDN - Currencies	7,600,000.00
FX	106265758A	B	025894700.01	79599004	CC - LDN - Currencies	9,900,000.00
FX	106265766A	B	025889932.01	79599004	CC - LDN - Currencies	8,400,000.00
FX	106265774A	B	025889940.01	79599004	CC - LDN - Currencies	4,000,000.00
FX	106265782A	B	025692351.01	79599004	CC - LDN - Currencies	900,000.00
FX	106265792A	B	025974072.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	106265801A	B	025974163.01	79599004	CC - LDN - Currencies	900,000.00
FX	106265810A	B	025974114.01	79599004	CC - LDN - Currencies	600,000.00
FX	106296885A	B	025889924.01	79599004	CC - LDN - Currencies	40,400,000.00
FX	106235275A	S	025834359.01	79599004	CC - LDN - Currencies	3,400,000.00
FX	106235283A	S	025834367.01	79599004	CC - LDN - Currencies	1,600,000.00
FX	106546261A	B	025710146.01	79599004	CC - LDN - Currencies	2,800,000.00
FX	106381656A	B	025703695.01	79599004	CC - LDN - Currencies	6,400,000.00
FX	106381650A	S	025703695.01	79599004	CC - LDN - Currencies	6,400,000.00
FX	106298756A	B	025987199.01	79599004	CC - LDN - Currencies	300,000.00
FX	106298760A	B	025669839.01	79599004	CC - LDN - Currencies	3,200,000.00
FX	106298764A	B	025554494.01	79599004	CC - LDN - Currencies	11,600,000.00
FX	106298772A	B	025975954.01	79599004	CC - LDN - Currencies	40,500,000.00
FX	106298780A	B	025669615.01	79599004	CC - LDN - Currencies	18,300,000.00
FX	106298788A	B	025669524.01	79599004	CC - LDN - Currencies	400,000.00
FX	106298792A	B	025987215.01	79599004	CC - LDN - Currencies	300,000.00
FX	106298796A	B	025680307.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	106298800A	B	025566563.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	106298808A	B	025566555.01	79599004	CC - LDN - Currencies	600,000.00
FX	106298816A	B	025566548.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	106298824A	B	025566530.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	106298828A	B	025566522.01	79599004	CC - LDN - Currencies	300,000.00
FX	106298832A	B	025566514.01	79599004	CC - LDN - Currencies	500,000.00
FX	106298840A	B	025554718.01	79599004	CC - LDN - Currencies	800,000.00
FX	106298844A	B	025680505.01	79599004	CC - LDN - Currencies	700,000.00
FX	106298856A	B	025971565.01	79599004	CC - LDN - Currencies	1,600,000.00
FX	106298866A	B	025963679.01	79599004	CC - LDN - Currencies	1,800,000.00
FX	106298878A	B	025987207.01	79599004	CC - LDN - Currencies	200,000.00
FX	106298882A	B	025670787.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	106298886A	B	025976259.01	79599004	CC - LDN - Currencies	800,000.00

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
FX	106298890A	B	025554627.01	79599004	CC - LDN - Currencies	3,800,000.00
FX	106298894A	B	025987223.01	79599004	CC - LDN - Currencies	900,000.00
FX	106298898A	B	025678822.01	79599004	CC - LDN - Currencies	800,000.00
FX	106298902A	B	025924952.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	106298906A	B	025679481.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	106298752A	B	025987199.01	79599004	CC - LDN - Currencies	500,000.00
FX	106298768A	B	025669839.01	79599004	CC - LDN - Currencies	5,400,000.00
FX	106298776A	B	025975954.01	79599004	CC - LDN - Currencies	69,400,000.00
FX	106298784A	B	025987215.01	79599004	CC - LDN - Currencies	500,000.00
FX	106298804A	B	025680307.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	106298812A	B	025680505.01	79599004	CC - LDN - Currencies	1,100,000.00
FX	106298820A	B	025971565.01	79599004	CC - LDN - Currencies	2,700,000.00
FX	106298836A	B	025963679.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	106298848A	B	025976259.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	106298852A	B	025987223.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	106298860A	B	025678822.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	106298870A	B	025924952.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	106298874A	B	025679481.01	79599004	CC - LDN - Currencies	3,600,000.00
FX	106298700A	S	025987199.01	79599004	CC - LDN - Currencies	500,000.00
FX	106298704A	S	025669839.01	79599004	CC - LDN - Currencies	5,400,000.00
FX	106298708A	S	025975954.01	79599004	CC - LDN - Currencies	69,400,000.00
FX	106298712A	S	025987215.01	79599004	CC - LDN - Currencies	500,000.00
FX	106298716A	S	025680307.01	79599004	CC - LDN - Currencies	2,500,000.00
FX	106298720A	S	025680505.01	79599004	CC - LDN - Currencies	1,100,000.00
FX	106298724A	S	025971565.01	79599004	CC - LDN - Currencies	2,700,000.00
FX	106298728A	S	025963679.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	106298732A	S	025976259.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	106298736A	S	025987223.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	106298740A	S	025678822.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	106298744A	S	025924952.01	79599004	CC - LDN - Currencies	3,000,000.00
FX	106298748A	S	025679481.01	79599004	CC - LDN - Currencies	3,600,000.00
FX	106298594A	S	025987199.01	79599004	CC - LDN - Currencies	300,000.00
FX	106298598A	S	025669839.01	79599004	CC - LDN - Currencies	3,200,000.00
FX	106298602A	S	025554494.01	79599004	CC - LDN - Currencies	11,600,000.00
FX	106298606A	S	025975954.01	79599004	CC - LDN - Currencies	40,500,000.00
FX	106298610A	S	025669615.01	79599004	CC - LDN - Currencies	18,300,000.00
FX	106298614A	S	025669524.01	79599004	CC - LDN - Currencies	400,000.00
FX	106298618A	S	025987215.01	79599004	CC - LDN - Currencies	300,000.00
FX	106298622A	S	025680307.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	106298626A	S	025566563.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	106298630A	S	025566555.01	79599004	CC - LDN - Currencies	600,000.00
FX	106298634A	S	025566548.01	79599004	CC - LDN - Currencies	1,300,000.00
FX	106298638A	S	025566530.01	79599004	CC - LDN - Currencies	1,400,000.00
FX	106298642A	S	025566522.01	79599004	CC - LDN - Currencies	300,000.00
FX	106298646A	S	025566514.01	79599004	CC - LDN - Currencies	500,000.00
FX	106298650A	S	025554718.01	79599004	CC - LDN - Currencies	800,000.00
FX	106298654A	S	025680505.01	79599004	CC - LDN - Currencies	700,000.00
FX	106298658A	S	025971565.01	79599004	CC - LDN - Currencies	1,600,000.00
FX	106298662A	S	025963679.01	79599004	CC - LDN - Currencies	1,800,000.00
FX	106298666A	S	025987207.01	79599004	CC - LDN - Currencies	200,000.00
FX	106298670A	S	025670787.01	79599004	CC - LDN - Currencies	1,000,000.00
FX	106298674A	S	025976259.01	79599004	CC - LDN - Currencies	800,000.00
FX	106298678A	S	025554627.01	79599004	CC - LDN - Currencies	3,800,000.00
FX	106298682A	S	025987223.01	79599004	CC - LDN - Currencies	900,000.00
FX	106298686A	S	025678822.01	79599004	CC - LDN - Currencies	800,000.00
FX	106298692A	S	025924952.01	79599004	CC - LDN - Currencies	1,500,000.00
FX	106298696A	S	025679481.01	79599004	CC - LDN - Currencies	2,200,000.00
FX	91494845A	S	025856675.01	79599004	CC - LDN - Currencies	28,993,911.28
FX	91494856A	B	025856675.01	79599004	CC - LDN - Currencies	28,993,911.28

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
FX	91544809A	S	025976820.01	79599004	CC - LDN - Currencies	19,807,295.55
FX	91544817A	S	025976838.01	79599004	CC - LDN - Currencies	2,986,712.90
FX	91544825A	S	025976812.01	79599004	CC - LDN - Currencies	115,384,598.28
FX	107499242A	B	025716119.01	79599004	CC - LDN - Currencies	38,248,231.02
FX	97090839A	S	025706995.01	79599004	CC - LDN - Currencies	15,052,800.00
FX	97090867A	S	025706995.01	79599004	CC - LDN - Currencies	15,052,800.00
FX	97366587A	S	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	97366574A	S	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	98208594A	B	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	98208582A	B	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	99489779A	B	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	99489788A	B	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100366036A	B	025706995.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	100366027A	B	025706995.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	101769680A	S	025709783.01	79599004	CC - LDN - Currencies	21,000,200.00
FX	101769718A	S	025709783.01	79599004	CC - LDN - Currencies	21,000,200.00
FX	101769654A	B	025709783.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	101817673A	B	025709783.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	102010727A	S	025759705.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	102367960A	S	025759705.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	104553711A	S	025716119.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	104553703A	B	025716119.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	104558242A	S	025709072.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	104558221A	B	025709072.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	104881521A	S	025709072.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	104881510A	S	025709072.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	105704185A	B	025706995.01	79599004	CC - LDN - Currencies	48,742,400.00
FX	105704195A	B	025706995.01	79599004	CC - LDN - Currencies	48,742,400.00
FX	105778622A	B	025709783.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	105778630A	B	025709783.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	106314792A	B	025707233.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106314800A	B	025707233.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106332956A	B	025709528.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106332946A	B	025709528.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106383881A	S	025706268.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	106535370A	S	025716119.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	106588744A	S	025714965.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106695290A	S	025706409.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	106695328A	S	025706409.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	106683410A	S	025709528.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	106683402A	S	025709528.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	107066934A	S	025707126.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	107114656A	B	025707126.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	107203587A	B	025705724.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	107203578A	B	025705724.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	107329502A	S	025709783.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	107349411A	S	025707126.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	107558357A	B	025706995.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	107558349A	S	025706995.01	79599004	CC - LDN - Currencies	143,360,000.00
FX	107653303A	B	025706409.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107719500A	S	025707126.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107719489A	S	025707126.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107671653A	S	025706995.01	79599004	CC - LDN - Currencies	17,920,000.00
FX	107671684A	S	025706995.01	79599004	CC - LDN - Currencies	17,920,000.00
FX	107671675A	B	025706995.01	79599004	CC - LDN - Currencies	12,902,400.00
FX	107671661A	B	025706995.01	79599004	CC - LDN - Currencies	12,902,400.00
FX	107764865A	B	025706409.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	107941397A	S	025716119.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107941405A	S	025716119.01	79599004	CC - LDN - Currencies	25,000,000.00

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
FX	107941380A	B	025716119.01	79599004	CC - LDN - Currencies	10,500,000.00
FX	107941389A	B	025716119.01	79599004	CC - LDN - Currencies	10,500,000.00
FX	107953601A	B	025714965.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107953612A	B	025714965.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108477626A	B	025716119.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	108477644A	B	025716119.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	108477725A	S	025716119.01	79599004	CC - LDN - Currencies	83,500,000.00
FX	108477736A	S	025716119.01	79599004	CC - LDN - Currencies	83,500,000.00
FX	108504643A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108504656A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	108504632A	S	025706995.01	79599004	CC - LDN - Currencies	29,500,000.00
FX	108504624A	S	025706995.01	79599004	CC - LDN - Currencies	29,500,000.00
FX	108686030A	S	025710948.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108686056A	S	025710948.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	108686048A	B	025710948.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	108686039A	B	025710948.01	79599004	CC - LDN - Currencies	8,601,600.00
FX	109122072A	S	025706409.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109122080A	S	025706409.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109554101A	B	025709528.01	79599004	CC - LDN - Currencies	32,308,000.00
FX	109732620A	S	025706482.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109732610A	S	025706482.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	81053666A	B	025771429.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	83380495A	S	025960832.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	83380315A	S	025960832.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	83380324A	B	025960832.01	79599004	CC - LDN - Currencies	63,078,400.00
FX	83380482A	B	025960832.01	79599004	CC - LDN - Currencies	63,078,400.00
FX	85488793A	S	025759705.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	85488809A	S	025759705.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	85827101A	S	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	85827076A	S	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	85828534A	S	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	85828667A	S	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	97846524A	S	025706235.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	97846533A	S	025706235.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	88046805A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	88046833A	S	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	88747269A	S	025708322.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	88747226A	S	025708322.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	94158877A	B	025709528.01	79599004	CC - LDN - Currencies	4,659,200.00
FX	94158890A	B	025709528.01	79599004	CC - LDN - Currencies	4,659,200.00
FX	89657872A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	89795862A	B	025759705.01	79599004	CC - LDN - Currencies	100,352,000.00
FX	92655447A	B	025706995.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	92655439A	B	025706995.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	93615589A	B	025759127.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	93713711A	S	025706409.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	93713719A	S	025706409.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	94142864A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	94142855A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	101521760A	B	025707076.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	101521749A	B	025707076.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	94952162A	B	025706409.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	94952177A	B	025706409.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	94976949A	B	025706995.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	94976959A	B	025706995.01	79599004	CC - LDN - Currencies	16,154,000.00
FX	95646167A	S	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	96091001A	S	025759705.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	96091014A	S	025759705.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	96465131A	B	025706409.01	79599004	CC - LDN - Currencies	22,457,500.00

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
FX	96465120A	B	025706409.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	96526226A	B	025717760.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	96526217A	B	025717760.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	96562309A	B	025714700.01	79599004	CC - LDN - Currencies	24,000,000.00
FX	96562334A	B	025714700.01	79599004	CC - LDN - Currencies	24,000,000.00
FX	96786085A	S	025706995.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	96786093A	S	025706995.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	97267820A	B	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97267815A	B	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	97951764A	S	025707126.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	97951775A	S	025707126.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	98046794A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	98046824A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	98082215A	B	025703760.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	98082231A	B	025703760.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	98208269A	S	025706409.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	98208280A	B	025706409.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	98229077A	S	025709528.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	98229085A	S	025709528.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	98229096A	B	025709528.01	79599004	CC - LDN - Currencies	6,500,000.00
FX	98229104A	B	025709528.01	79599004	CC - LDN - Currencies	6,500,000.00
FX	98240153A	S	025709783.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	98240161A	S	025709783.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	98240172A	B	025709783.01	79599004	CC - LDN - Currencies	19,250,000.00
FX	98240145A	B	025709783.01	79599004	CC - LDN - Currencies	19,250,000.00
FX	98280422A	S	025706995.01	79599004	CC - LDN - Currencies	65,000,000.00
FX	98345788A	S	025759705.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	98345796A	S	025759705.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	98484019A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98484011A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	98555712A	B	025707126.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	98555720A	B	025707126.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	98654394A	S	025706235.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	98710355A	B	025731191.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	98821929A	B	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	98821938A	B	025706995.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	98882448A	B	025759705.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	98882457A	S	025759705.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	99095000A	S	025706409.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	99095008A	S	025706409.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	99760807A	S	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	99852423A	B	025709528.01	79599004	CC - LDN - Currencies	25,804,800.00
FX	99852404A	B	025709528.01	79599004	CC - LDN - Currencies	25,804,800.00
FX	99912019A	B	025711797.01	79599004	CC - LDN - Currencies	15,411,200.00
FX	99912032A	B	025711797.01	79599004	CC - LDN - Currencies	15,411,200.00
FX	99959187A	S	025707126.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	99959201A	S	025707126.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100040816A	S	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100040808A	S	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100064765A	S	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100064778A	S	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100330597A	B	025759705.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100330593A	B	025759705.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100336718A	B	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100336709A	B	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100416268A	B	025709999.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100416287A	B	025709999.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	100368061A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	100368071A	B	025706995.01	79599004	CC - LDN - Currencies	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
FX	100494546A	B	025714700.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100494554A	B	025714700.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100584857A	B	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100584865A	B	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	100680224A	B	025706409.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	100680235A	B	025706409.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	100788699A	S	025759705.01	79599004	CC - LDN - Currencies	11,500,000.00
FX	100788715A	S	025759705.01	79599004	CC - LDN - Currencies	11,500,000.00
FX	100791570A	S	025759705.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	100880645A	B	025759705.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	100880680A	B	025759705.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	100880653A	S	025759705.01	79599004	CC - LDN - Currencies	20,787,200.00
FX	100880665A	S	025759705.01	79599004	CC - LDN - Currencies	20,787,200.00
FX	100893416A	S	025778655.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	100893400A	S	025778655.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	101039223A	S	025674672.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	101039201A	S	025674672.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	101041129A	B	025714700.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	101041119A	B	025714700.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	101043459A	S	025759705.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	101043474A	S	025759705.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	101449979A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101449987A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101449995A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101449970A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101558788A	B	025707340.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101620534A	S	025707126.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	101620556A	S	025707126.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	101620564A	B	025707126.01	79599004	CC - LDN - Currencies	13,500,000.00
FX	101620542A	B	025707126.01	79599004	CC - LDN - Currencies	13,500,000.00
FX	101646512A	S	025709072.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	101646521A	B	025709072.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	101693734A	S	025716358.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	101693744A	S	025716358.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	101712962A	B	025714700.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	101881496A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	101884055A	S	025706995.01	79599004	CC - LDN - Currencies	45,000,000.00
FX	101891205A	S	025778689.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	102047577A	B	025706995.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	102136652A	B	025714700.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	102207301A	S	025714700.01	79599004	CC - LDN - Currencies	9,500,000.00
FX	102207311A	S	025714700.01	79599004	CC - LDN - Currencies	20,500,000.00
FX	102359344A	S	025759705.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	102359354A	S	025759705.01	79599004	CC - LDN - Currencies	8,077,000.00
FX	102507516A	S	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	102507506A	S	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	102592907A	B	025759705.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	102592906A	B	025759705.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	102592924A	S	025759705.01	79599004	CC - LDN - Currencies	18,000,000.00
FX	102592921A	S	025759705.01	79599004	CC - LDN - Currencies	18,000,000.00
FX	102604567A	B	025759705.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	102604576A	B	025759705.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	102604551A	S	025759705.01	79599004	CC - LDN - Currencies	7,250,000.00
FX	102604584A	S	025759705.01	79599004	CC - LDN - Currencies	7,250,000.00
FX	102672670A	B	025709528.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	102672660A	B	025709528.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	102755849A	S	025778689.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	102863590A	B	025709528.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	102863595A	B	025709528.01	79599004	CC - LDN - Currencies	21,504,000.00

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
FX	102896509A	B	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	102896519A	B	025759705.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	102969555A	S	025706995.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	102969572A	S	025706995.01	79599004	CC - LDN - Currencies	12,500,000.00
FX	102978184A	B	025709072.01	79599004	CC - LDN - Currencies	24,161,592.73
FX	103192731A	S	025707340.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	103192743A	S	025707340.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	103350757A	B	025707126.01	79599004	CC - LDN - Currencies	8,960,000.00
FX	103350775A	B	025707126.01	79599004	CC - LDN - Currencies	8,960,000.00
FX	103352159A	B	025707126.01	79599004	CC - LDN - Currencies	15,052,800.00
FX	103352143A	B	025707126.01	79599004	CC - LDN - Currencies	15,052,800.00
FX	103355536A	B	025707076.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	103355544A	B	025707076.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	103366803A	B	025709999.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	103366813A	B	025709999.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	103359572A	B	025707126.01	79599004	CC - LDN - Currencies	20,955,281.43
FX	103391378A	S	025710948.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	103391354A	S	025710948.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	103391362A	B	025710948.01	79599004	CC - LDN - Currencies	10,393,600.00
FX	103391370A	B	025710948.01	79599004	CC - LDN - Currencies	10,393,600.00
FX	103414297A	B	025710138.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	103414306A	B	025710138.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	103495004A	S	025709528.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103495016A	S	025709528.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103609298A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	103609306A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	103609314A	S	025706995.01	79599004	CC - LDN - Currencies	74,000,000.00
FX	103679503A	B	025714700.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	103679511A	B	025714700.01	79599004	CC - LDN - Currencies	60,000,000.00
FX	103679478A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	103679486A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	103777860A	B	025707373.01	79599004	CC - LDN - Currencies	80,770,000.00
FX	103756056A	S	025704164.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103756048A	S	025704164.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	103756040A	B	025704164.01	79599004	CC - LDN - Currencies	6,250,000.00
FX	103756067A	B	025704164.01	79599004	CC - LDN - Currencies	6,250,000.00
FX	103811662A	B	025709528.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	103975070A	S	025707126.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	103975078A	S	025707126.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	104327249A	B	025709999.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	104327241A	B	025709999.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	104327166A	B	025791336.01	79599004	CC - LDN - Currencies	20,000,000.00
FX	104327508A	B	025731191.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	104328387A	B	025717448.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	104334713A	S	025706235.01	79599004	CC - LDN - Currencies	3,250,000.00
FX	104334722A	S	025706235.01	79599004	CC - LDN - Currencies	3,250,000.00
FX	104364924A	B	025714114.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	104364905A	B	025714114.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	104397723A	B	025706680.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	104397738A	B	025706680.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	104440119A	B	025709528.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	104440110A	B	025709528.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	104659310A	B	025707076.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	104676319A	B	025706409.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	104676299A	B	025706409.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	104711609A	B	025906603.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	104711617A	B	025906603.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	104751152A	B	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	104751251A	B	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00

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
FX	104756193A	S	025706409.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	104756201A	S	025706409.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	104850315A	S	025709528.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	104850306A	S	025709528.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	104849101A	S	025710948.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	104849109A	S	025710948.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	104849127A	B	025710948.01	79599004	CC - LDN - Currencies	32,256,000.00
FX	104849117A	B	025710948.01	79599004	CC - LDN - Currencies	32,256,000.00
FX	104883060A	B	025763152.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	104883051A	B	025763152.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	104914404A	B	025706995.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	104914413A	B	025706995.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	104961515A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	104961507A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105079849A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105079857A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105143323A	S	025707027.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	105143314A	S	025707027.01	79599004	CC - LDN - Currencies	5,000,000.00
FX	105212191A	S	025778747.01	79599004	CC - LDN - Currencies	21,774,000.00
FX	105307672A	B	025710948.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	105307682A	B	025706995.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	105352017A	S	025707126.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	105352026A	S	025707126.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	105352007A	B	025707126.01	79599004	CC - LDN - Currencies	14,500,000.00
FX	105351999A	B	025707126.01	79599004	CC - LDN - Currencies	14,500,000.00
FX	105376934A	B	025706409.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	105376924A	B	025706409.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	105376943A	S	025706409.01	79599004	CC - LDN - Currencies	30,317,625.00
FX	105376954A	S	025706409.01	79599004	CC - LDN - Currencies	30,317,625.00
FX	105407859A	S	025778655.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	105605339A	S	025709528.01	79599004	CC - LDN - Currencies	11,000,000.00
FX	105605357A	S	025709528.01	79599004	CC - LDN - Currencies	11,000,000.00
FX	105605347A	B	025709528.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	105605365A	B	025709528.01	79599004	CC - LDN - Currencies	10,752,000.00
FX	105661251A	B	025706409.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	105661266A	B	025706409.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106692777A	B	025706359.01	79599004	CC - LDN - Currencies	17,561,600.00
FX	106692916A	B	025706359.01	79599004	CC - LDN - Currencies	25,446,400.00
FX	105798718A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105798730A	B	025706995.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	105933060A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105933069A	S	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	105980603A	B	025716358.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	105980601A	B	025716358.01	79599004	CC - LDN - Currencies	28,672,000.00
FX	105992949A	S	025716119.01	79599004	CC - LDN - Currencies	14,694,400.00
FX	105992967A	S	025716119.01	79599004	CC - LDN - Currencies	14,694,400.00
FX	105990161A	B	025716358.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	105990170A	B	025716358.01	79599004	CC - LDN - Currencies	43,008,000.00
FX	106033652A	B	025716119.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106033640A	B	025716119.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106069030A	S	025778655.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	106069039A	S	025778655.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	106092761A	S	025716358.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106092733A	S	025716358.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	106092741A	B	025716358.01	79599004	CC - LDN - Currencies	50,892,800.00
FX	106092769A	B	025716358.01	79599004	CC - LDN - Currencies	50,892,800.00
FX	106317188A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106317175A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106369288A	B	025706995.01	79599004	CC - LDN - Currencies	37,500,000.00

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
FX	106369283A	B	025706995.01	79599004	CC - LDN - Currencies	37,500,000.00
FX	106599443A	S	025706409.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106599452A	S	025706409.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106671453A	S	025778671.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	106671443A	S	025778671.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	106682246A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106682255A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106734083A	S	025716135.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106734094A	B	025716135.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106734074A	S	025906603.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106734066A	B	025906603.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	106796670A	S	025731191.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106796678A	S	025731191.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106796687A	B	025731191.01	79599004	CC - LDN - Currencies	36,556,800.00
FX	106796697A	B	025731191.01	79599004	CC - LDN - Currencies	36,556,800.00
FX	106894932A	B	025586959.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	106903590A	S	025703703.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	106903611A	S	025703703.01	79599004	CC - LDN - Currencies	50,176,000.00
FX	106935317A	S	025713108.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	106994735A	B	025716358.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106994744A	B	025716358.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	106994779A	S	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106994787A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106995166A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	106995175A	S	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	107056402A	B	025709072.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107050515A	B	025707126.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	107225543A	B	025716119.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107225524A	S	025716119.01	79599004	CC - LDN - Currencies	50,000,000.00
FX	107329428A	S	025706409.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107329415A	S	025706409.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107293337A	S	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107293325A	S	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107329574A	S	025716119.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	107329566A	S	025716119.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	107445414A	B	025707126.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107445410A	B	025707126.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107476096A	B	025706409.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107476085A	B	025706409.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107440801A	B	025716358.01	79599004	CC - LDN - Currencies	22,937,600.00
FX	107477285A	B	025716119.01	79599004	CC - LDN - Currencies	10,393,600.00
FX	107477270A	B	025716119.01	79599004	CC - LDN - Currencies	10,393,600.00
FX	107474471A	S	025706268.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107474480A	S	025706268.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107474452A	B	025706268.01	79599004	CC - LDN - Currencies	17,561,600.00
FX	107474462A	B	025706268.01	79599004	CC - LDN - Currencies	17,561,600.00
FX	107474721A	S	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107474729A	S	025709528.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107474737A	B	025709528.01	79599004	CC - LDN - Currencies	17,561,600.00
FX	107474701A	B	025709528.01	79599004	CC - LDN - Currencies	17,561,600.00
FX	107493843A	S	025778655.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	107507114A	S	025778671.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	107507122A	S	025778671.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	107652254A	B	025706268.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	107670179A	B	025706268.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107670188A	B	025706268.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	107693059A	B	025716119.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107693049A	B	025716119.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	107691236A	B	025716119.01	79599004	CC - LDN - Currencies	13,474,500.00

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
FX	107691224A	B	025716119.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	107694170A	S	025710948.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107694134A	S	025710948.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107694143A	B	025710948.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107694153A	B	025710948.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	107870496A	S	025714700.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107870487A	S	025714700.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	107891004A	B	025716119.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	107891012A	S	025716119.01	79599004	CC - LDN - Currencies	75,000,000.00
FX	107903424A	S	025716119.01	79599004	CC - LDN - Currencies	24,231,000.00
FX	107903439A	S	025716119.01	79599004	CC - LDN - Currencies	24,231,000.00
FX	107903452A	B	025716119.01	79599004	CC - LDN - Currencies	10,096,250.00
FX	107903460A	B	025716119.01	79599004	CC - LDN - Currencies	10,096,250.00
FX	107989791A	B	025706995.01	79599004	CC - LDN - Currencies	71,680,000.00
FX	107995288A	B	025716077.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	107995293A	B	025716077.01	79599004	CC - LDN - Currencies	7,168,000.00
FX	108147910A	S	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108147914A	S	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108225702A	S	025710948.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108225640A	S	025710948.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108225769A	B	025710948.01	79599004	CC - LDN - Currencies	13,260,800.00
FX	108225651A	B	025710948.01	79599004	CC - LDN - Currencies	13,260,800.00
FX	108267084A	S	025709528.01	79599004	CC - LDN - Currencies	86,016,000.00
FX	108267093A	B	025709528.01	79599004	CC - LDN - Currencies	86,016,000.00
FX	108293978A	S	025707340.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108293986A	S	025707340.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108295343A	B	025716580.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108317808A	B	025716135.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	108345351A	S	025714114.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108345363A	B	025714114.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108345437A	S	025716077.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108345450A	B	025716077.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108345547A	B	025705724.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	108401754A	S	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108401762A	B	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	108549484A	S	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	108639265A	B	025714700.01	79599004	CC - LDN - Currencies	30,000,000.00
FX	108704657A	S	025710948.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108704639A	S	025710948.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108704605A	B	025710948.01	79599004	CC - LDN - Currencies	15,411,200.00
FX	108704625A	B	025710948.01	79599004	CC - LDN - Currencies	15,411,200.00
FX	108766542A	B	025716119.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	108766528A	B	025778655.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	108766504A	B	025778747.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	108767180A	B	025778671.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	108932342A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108932350A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	108937396A	S	025778655.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	108937385A	S	025778655.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109027979A	S	025706995.01	79599004	CC - LDN - Currencies	100,000,000.00
FX	109031082A	B	025714700.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109031090A	B	025714700.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109048744A	B	025716119.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109048734A	B	025716119.01	79599004	CC - LDN - Currencies	13,474,500.00
FX	109142035A	B	025706854.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	109142027A	B	025706854.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	109341478A	S	025706409.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109341524A	S	025706409.01	79599004	CC - LDN - Currencies	10,000,000.00
FX	109341486A	B	025706409.01	79599004	CC - LDN - Currencies	8,500,000.00

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
FX	109341500A	B	025706409.01	79599004	CC - LDN - Currencies	8,500,000.00
FX	109393973A	S	025778655.01	79599004	CC - LDN - Currencies	26,949,000.00
FX	109449822A	B	025706854.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	109449836A	B	025706854.01	79599004	CC - LDN - Currencies	8,983,000.00
FX	109450200A	B	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109450208A	B	025706995.01	79599004	CC - LDN - Currencies	14,336,000.00
FX	109465086A	B	025709528.01	79599004	CC - LDN - Currencies	17,920,000.00
FX	109465099A	B	025709528.01	79599004	CC - LDN - Currencies	17,920,000.00
FX	109470713A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109470721A	B	025706995.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109492222A	B	025868464.01	79599004	CC - LDN - Currencies	17,966,000.00
FX	109495099A	S	025778655.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109495118A	S	025778655.01	79599004	CC - LDN - Currencies	22,457,500.00
FX	109544723A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109544695A	B	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109544715A	S	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109544703A	S	025706995.01	79599004	CC - LDN - Currencies	25,000,000.00
FX	109546608A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	109546616A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	109577643A	B	025778747.01	79599004	CC - LDN - Currencies	10,887,000.00
FX	109577635A	B	025778747.01	79599004	CC - LDN - Currencies	10,887,000.00
FX	109667448A	B	025706995.01	79599004	CC - LDN - Currencies	44,915,000.00
FX	109683887A	B	025731191.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109683895A	B	025731191.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109683912A	S	025731191.01	79599004	CC - LDN - Currencies	44,800,000.00
FX	109683903A	S	025731191.01	79599004	CC - LDN - Currencies	44,800,000.00
FX	109722363A	B	025731191.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109722358A	B	025731191.01	79599004	CC - LDN - Currencies	35,840,000.00
FX	109722374A	S	025731191.01	79599004	CC - LDN - Currencies	44,800,000.00
FX	109722380A	S	025731191.01	79599004	CC - LDN - Currencies	44,800,000.00
FX	109725612A	S	025706409.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109725620A	S	025706409.01	79599004	CC - LDN - Currencies	21,504,000.00
FX	109738704A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	109738712A	B	025706995.01	79599004	CC - LDN - Currencies	15,000,000.00
FX	LTAA0010007655.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,288,306.66
FX	LTAA0010027811.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	438,000.00
FX	LTAA0010027811.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	536,794.44
FX	LTAA0010028225.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,278,000.00
FX	LTAA0010028225.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,791,331.10
FX	LTAA0010028393.0.1.0	B	006851067.01	76161715	FI - LDN - Interest Rate Products	6,990,000.00
FX	LTAA0010028393.0.1.0	B	006851067.01	76161715	FI - LDN - Interest Rate Products	8,588,711.07
FX	LTAA0010088754.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	12,883,066.61
FX	LTAA0010088763.0.1.0	B	006851067.01	76161715	FI - LDN - Interest Rate Products	4,335,000.00
FX	LTAA0010088763.0.1.0	B	006851067.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA0010100063.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	8,588,711.07
FX	LTAA0010102786.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,344,000.00
FX	LTAA0010102786.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA0010169988.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,180,947.77
FX	LTAA0010200874.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	3,050,000.00
FX	LTAA0010200874.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	3,757,561.09
FX	LTAA0010205877.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0010222665.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	11,677,000.00
FX	LTAA0010222665.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	14,493,449.94
FX	LTAA0010236939.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	8,087,000.00
FX	LTAA0010236939.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	10,199,094.40
FX	LTAA0010250571.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	425,700.00
FX	LTAA0010250571.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	536,794.44
FX	LTAA0010261824.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	4,303,000.00
FX	LTAA0010261824.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42

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

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA0010338544.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,626,000.00
FX	LTAA0010338544.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0010422597.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,047,000.00
FX	LTAA0010422597.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,288,306.66
FX	LTAA0010431231.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,484,000.00
FX	LTAA0010431231.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,294,355.54
FX	LTAA0010440209.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,288,306.66
FX	LTAA0010442236.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	5,231,000.00
FX	LTAA0010442236.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA0010447327.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	888,000.00
FX	LTAA0010447327.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010500192.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	814,000.00
FX	LTAA0010500192.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010500200.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	4,100,000.00
FX	LTAA0010500200.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA0010500272.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	2,770,000.00
FX	LTAA0010500272.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	3,542,843.32
FX	LTAA0010500300.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	5,045,867.76
FX	LTAA0010518555.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	2,039,818.88
FX	LTAA0010521180.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010523635.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	536,794.44
FX	LTAA0010525003.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010550345.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	8,869,683.20
FX	LTAA0010550345.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA0010558625.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010564781.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	2,637,824.00
FX	LTAA0010564781.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0010600986.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,288,306.66
FX	LTAA0010631482.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	10,538,393.60
FX	LTAA0010631482.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA0010641932.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,932,459.99
FX	LTAA0010725915.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	2,679,398.40
FX	LTAA0010725915.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0010748275.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	4,587,000.00
FX	LTAA0010748275.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA0010759461.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010759498.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	2,683,972.21
FX	LTAA0010759720.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	9,425,000.00
FX	LTAA0010759720.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA0010759908.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	16,103,833.26
FX	LTAA0010759908.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	13,680,844.80
FX	LTAA0010762849.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010769499.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,650,000.00
FX	LTAA0010769499.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA0010769592.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	2,150,000.00
FX	LTAA0010769592.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	2,683,972.21
FX	LTAA0010769604.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	2,800,000.00
FX	LTAA0010769604.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	3,542,843.32
FX	LTAA0010769606.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	3,372,000.00
FX	LTAA0010769606.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	4,294,355.54
FX	LTAA0010773465.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	4,697,000.00
FX	LTAA0010773465.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA0010790340.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	914,636.80
FX	LTAA0010790340.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010793190.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010815047.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,057,000.00
FX	LTAA0010815047.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,395,665.55
FX	LTAA0010815071.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,825,101.10
FX	LTAA0010815072.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,395,665.55

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA0010818107.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	2,540,000.00
FX	LTAA0010818107.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0010819580.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	2,898,689.99
FX	LTAA0010819842.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010820749.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,180,947.77
FX	LTAA0010820798.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,288,306.66
FX	LTAA0010831625.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	932,400.00
FX	LTAA0010831625.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010834083.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,395,665.55
FX	LTAA0010834600.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	3,757,561.09
FX	LTAA0010834600.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	3,169,689.60
FX	LTAA0010838018.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	823,000.00
FX	LTAA0010838018.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010838024.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,010,000.00
FX	LTAA0010838024.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,288,306.66
FX	LTAA0010838035.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,100,000.00
FX	LTAA0010838035.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,395,665.55
FX	LTAA0010858009.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	5,429,043.20
FX	LTAA0010858009.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA0010858145.0.1.0	B	006890321.01	76161715	FI - LDN - Interest Rate Products	1,932,459.99
FX	LTAA0010865282.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010865390.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	930,000.00
FX	LTAA0010865390.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010865660.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	930,000.00
FX	LTAA0010865660.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010881623.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	9,260,000.00
FX	LTAA0010881623.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA0010882891.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	926,000.00
FX	LTAA0010882891.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010894163.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	764,000.00
FX	LTAA0010894163.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	858,871.11
FX	LTAA0010906361.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	968,000.00
FX	LTAA0010906361.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010914502.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	2,709,504.00
FX	LTAA0010914502.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0010923776.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	9,670,000.00
FX	LTAA0010923776.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA0010938112.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	5,836,000.00
FX	LTAA0010938112.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA0010941124.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010949761.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	2,745,344.00
FX	LTAA0010949761.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0010965520.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,000,000.00
FX	LTAA0010981139.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	3,995,000.00
FX	LTAA0010981139.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	4,294,355.54
FX	LTAA0010985065.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,395,665.55
FX	LTAA0011002169.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	6,871,995.00
FX	LTAA0011002169.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	7,515,122.19
FX	LTAA0011002581.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	2,995,000.00
FX	LTAA0011002581.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0011011193.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	973,000.00
FX	LTAA0011011193.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011014893.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,461,000.00
FX	LTAA0011014893.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,610,383.33
FX	LTAA0011077034.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	2,885,000.00
FX	LTAA0011077034.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0011176689.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	3,493,683.20
FX	LTAA0011176689.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	4,294,355.54
FX	LTAA0011216599.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	2,580,480.00

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
FX	LTAA0011216599.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0011217213.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	8,588,711.07
FX	LTAA0011217213.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	6,884,147.20
FX	LTAA0011259182.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	2,643,696.90
FX	LTAA0011259182.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0011290472.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	876,740.80
FX	LTAA0011290472.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011301741.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011306173.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	5,181,000.00
FX	LTAA0011306173.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	5,904,738.86
FX	LTAA0011322851.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	875,842.50
FX	LTAA0011322851.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011336216.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	2,610,459.80
FX	LTAA0011336216.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0011341870.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011362272.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	5,942,272.00
FX	LTAA0011362272.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	7,515,122.19
FX	LTAA0011366637.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	5,264,038.00
FX	LTAA0011366637.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA0011372467.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	2,616,747.90
FX	LTAA0011372467.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0011379120.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011412706.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	912,000.00
FX	LTAA0011412706.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011422006.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	908,000.00
FX	LTAA0011422006.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011436229.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	3,292,269.50
FX	LTAA0011436229.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	3,757,561.09
FX	LTAA0011473415.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,288,306.66
FX	LTAA0011479443.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	2,854,797.40
FX	LTAA0011479443.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0011483965.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011483965.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	950,401.40
FX	LTAA0011488502.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011488502.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	954,892.90
FX	LTAA0011498145.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	2,985,050.90
FX	LTAA0011498145.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0011508293.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,551,680.00
FX	LTAA0011508293.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA0011508572.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,483,991.60
FX	LTAA0011508572.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,610,383.33
FX	LTAA0011510120.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	4,130,383.40
FX	LTAA0011510120.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	4,294,355.54
FX	LTAA0011528569.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,048,316.10
FX	LTAA0011528569.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011539061.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,032,146.70
FX	LTAA0011539061.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011576454.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0011576898.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,013,000.00
FX	LTAA0011576898.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,469,254.43
FX	LTAA0011577304.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	947,000.00
FX	LTAA0011577304.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,180,947.77
FX	LTAA0011583914.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	2,254,536.66
FX	LTAA0011583953.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,370,000.00
FX	LTAA0011583953.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,294,355.54
FX	LTAA0011584037.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,717,742.21
FX	LTAA0011675220.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	989,000.00
FX	LTAA0011675220.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0012007971.0.1.0	B	006840698.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30

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
FX	LTAA0012015639.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,870,000.00
FX	LTAA0012015639.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA0012025874.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	1,135,000.00
FX	LTAA0012025874.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	1,341,986.11
FX	LTAA0012025895.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,778,000.00
FX	LTAA0012025895.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0012079027.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	2,702,000.00
FX	LTAA0012079027.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0012413367.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA0012413372.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA0012413376.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA0012532446.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,018,000.00
FX	LTAA0012532446.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1418540995.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,380,000.00
FX	LTAA1418540995.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,006,048.88
FX	LTAA1418541680.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	1,700,000.00
FX	LTAA1418541680.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA1418541876.0.2.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	17,000,000.00
FX	LTAA1418541876.0.2.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	21,471,777.68
FX	LTAA1418541979.0.2.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	850,000.00
FX	LTAA1418541979.0.2.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1418544715.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	4,792,524.80
FX	LTAA1418544715.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1418558818.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	850,000.00
FX	LTAA1418558818.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1418559056.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,535,000.00
FX	LTAA1418559056.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,932,459.99
FX	LTAA1418575138.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,453,000.00
FX	LTAA1418575138.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,825,101.10
FX	LTAA1418575167.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,623,000.00
FX	LTAA1418575167.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,039,818.88
FX	LTAA1418575241.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	940,000.00
FX	LTAA1418575241.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,180,947.77
FX	LTAA1418580458.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,745,000.00
FX	LTAA1418580458.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,723,791.09
FX	LTAA1418580460.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,395,665.55
FX	LTAA1418585224.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,288,306.66
FX	LTAA1418595332.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1418644980.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,717,742.21
FX	LTAA1418648672.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1418649298.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1418655964.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,518,000.00
FX	LTAA1418655964.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA1418661415.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	2,616,000.00
FX	LTAA1418661415.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	3,328,125.54
FX	LTAA1418661462.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,700,000.00
FX	LTAA1418661462.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,435,484.43
FX	LTAA1418722665.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,690,000.00
FX	LTAA1418722665.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA1418733032.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,540,000.00
FX	LTAA1418733032.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA1418743254.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	7,944,557.74
FX	LTAA1418749153.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	5,168,000.00
FX	LTAA1418749153.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA1418761481.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	8,660,000.00
FX	LTAA1418761481.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1418761513.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	5,190,000.00
FX	LTAA1418761513.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA1418788155.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	4,279,000.00

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
FX	LTAA1418788155.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1418807398.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,240,000.00
FX	LTAA1418807398.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1418817545.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	847,000.00
FX	LTAA1418817545.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1418827877.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	846,000.00
FX	LTAA1418827877.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1418827986.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	3,113,407.76
FX	LTAA1418832191.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	3,972,278.87
FX	LTAA1418852072.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	2,940,000.00
FX	LTAA1418852072.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	3,757,561.09
FX	LTAA1418918336.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	828,000.00
FX	LTAA1418918336.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1418928710.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	4,118,000.00
FX	LTAA1418928710.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1418968754.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	828,000.00
FX	LTAA1418968754.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419004393.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,239,000.00
FX	LTAA1419004393.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,610,383.33
FX	LTAA1419041254.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA1419048389.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA1419059492.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	5,678,000.00
FX	LTAA1419059492.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	7,300,404.41
FX	LTAA1419078983.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	12,883,066.61
FX	LTAA1419079269.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	4,723,791.09
FX	LTAA1419098691.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	846,000.00
FX	LTAA1419098691.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419106139.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	4,226,000.00
FX	LTAA1419106139.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1419112730.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419112757.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA1419112825.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,700,000.00
FX	LTAA1419112825.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA1419118343.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	867,000.00
FX	LTAA1419118343.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419128390.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	931,840.00
FX	LTAA1419128390.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419129511.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	3,005,000.00
FX	LTAA1419129511.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	3,757,561.09
FX	LTAA1419129549.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	2,575,000.00
FX	LTAA1419129549.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA1419133271.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	862,000.00
FX	LTAA1419133271.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419137430.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,790,000.00
FX	LTAA1419137430.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,254,536.66
FX	LTAA1419137717.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	851,000.00
FX	LTAA1419137717.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419142445.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	3,006,048.88
FX	LTAA1419162381.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,700,000.00
FX	LTAA1419162381.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA1419175919.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	7,642,000.00
FX	LTAA1419175919.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	9,662,299.96
FX	LTAA1419181338.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419181846.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	850,000.00
FX	LTAA1419181846.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419187787.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	3,113,407.76
FX	LTAA1419187956.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	847,000.00
FX	LTAA1419187956.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419196723.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,775,000.00

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
FX	LTAA1419196723.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,254,536.66
FX	LTAA1419200351.0.1.0	B	006854194.01	76161715	FI - LDN - Interest Rate Products	5,359,701.00
FX	LTAA1419200351.0.1.0	B	006854194.01	76161715	FI - LDN - Interest Rate Products	6,763,609.97
FX	LTAA1419233027.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	1,346,150.40
FX	LTAA1419233027.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	1,610,383.33
FX	LTAA1419236082.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419236082.0.1.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	894,566.40
FX	LTAA1419246989.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	5,022,000.00
FX	LTAA1419246989.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA1419247634.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	4,180,000.00
FX	LTAA1419247634.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1419256872.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	840,000.00
FX	LTAA1419256872.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419265448.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,519,000.00
FX	LTAA1419265448.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,932,459.99
FX	LTAA1419308938.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	833,000.00
FX	LTAA1419308938.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419329841.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	832,000.00
FX	LTAA1419329841.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419339135.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419380853.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	824,000.00
FX	LTAA1419380853.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419382724.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	824,000.00
FX	LTAA1419382724.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419386907.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,390,000.00
FX	LTAA1419386907.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,825,101.10
FX	LTAA1419661542.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	822,000.00
FX	LTAA1419661542.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419695311.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA1419706078.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	4,945,000.00
FX	LTAA1419706078.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA1419719603.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA1419720498.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,150,000.00
FX	LTAA1419720498.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,503,024.44
FX	LTAA1419761419.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419765926.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	4,050,000.00
FX	LTAA1419765926.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1419773451.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	2,683,972.21
FX	LTAA1419786757.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,610,383.33
FX	LTAA1419792683.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	810,000.00
FX	LTAA1419792683.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419799374.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	6,520,000.00
FX	LTAA1419799374.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	8,588,711.07
FX	LTAA1419804493.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	3,864,919.98
FX	LTAA1419849201.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	4,071,000.00
FX	LTAA1419849201.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1419850018.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,540,000.00
FX	LTAA1419850018.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,039,818.88
FX	LTAA1419884862.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	819,000.00
FX	LTAA1419884862.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419888038.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	4,925,000.00
FX	LTAA1419888038.0.1.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA1419888113.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	819,000.00
FX	LTAA1419888113.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1419893097.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,917,000.00
FX	LTAA1419893097.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA1419902766.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	6,201,000.00
FX	LTAA1419902766.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	8,051,916.63
FX	LTAA1419908834.0.1.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	2,254,536.66

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
FX	LTAA1419912048.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	1,866,000.00
FX	LTAA1419912048.0.1.0	B	006847214.01	76161715	FI - LDN - Interest Rate Products	2,415,574.99
FX	LTAA1419916195.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,090,000.00
FX	LTAA1419916195.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,395,665.55
FX	LTAA1419916546.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,848,000.00
FX	LTAA1419916546.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,361,895.55
FX	LTAA1419927513.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	422,000.00
FX	LTAA1419927513.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	536,794.44
FX	LTAA1419930339.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,048,000.00
FX	LTAA1419930339.0.1.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,341,986.11
FX	LTAA1419938683.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,772,000.00
FX	LTAA1419938683.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,831,149.98
FX	LTAA1419938945.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	7,136,000.00
FX	LTAA1419938945.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	9,125,505.51
FX	LTAA1419940056.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	419,000.00
FX	LTAA1419940056.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	536,794.44
FX	LTAA1419964251.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	850,000.00
FX	LTAA1419964251.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1525425786.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	1,350,190.28
FX	LTAA1525425786.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA1525425802.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	8,450,000.00
FX	LTAA1525425802.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425806.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	4,296,666.67
FX	LTAA1525425806.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1525425809.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	9,011,000.00
FX	LTAA1525425809.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425815.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	9,160,000.00
FX	LTAA1525425815.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425818.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	9,328,000.00
FX	LTAA1525425818.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425825.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	16,390,000.00
FX	LTAA1525425825.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	21,471,777.68
FX	LTAA1525425828.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	9,259,259.00
FX	LTAA1525425828.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425831.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	8,411,000.00
FX	LTAA1525425831.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425834.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	4,397,000.00
FX	LTAA1525425834.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1525425837.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	9,387,000.00
FX	LTAA1525425837.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	11,809,477.73
FX	LTAA1525425840.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	4,374,000.00
FX	LTAA1525425840.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1525425843.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	6,342,000.00
FX	LTAA1525425843.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	7,515,122.19
FX	LTAA1525425846.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	5,400,000.00
FX	LTAA1525425846.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	6,441,533.30
FX	LTAA1525425849.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	5,456,000.00
FX	LTAA1525425849.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	6,978,327.75
FX	LTAA1525425852.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	4,248,000.00
FX	LTAA1525425852.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1525425859.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	4,194,000.00
FX	LTAA1525425859.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1525425862.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	17,960,000.00
FX	LTAA1525425862.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	21,471,777.68
FX	LTAA1525425865.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	8,670,000.00
FX	LTAA1525425865.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425871.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	8,460,000.00
FX	LTAA1525425871.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425874.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	8,658,000.00

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
FX	LTAA1525425874.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425877.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	17,031,000.00
FX	LTAA1525425877.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	21,471,777.68
FX	LTAA1525425880.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	8,410,000.00
FX	LTAA1525425880.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425886.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	8,485,000.00
FX	LTAA1525425886.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425889.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	8,481,000.00
FX	LTAA1525425889.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1525425943.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	9,259,259.00
FX	LTAA1525425943.0.1.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	TYEO6030600800.0.0.0	B	006861025.01	76161715	FI - LDN - Interest Rate Products	2,150,400.00
FX	TYEO6030600800.0.0.0	B	006861025.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	TYES3090306100.0.0.0	B	006407936.01	76161715	FI - LDN - Interest Rate Products	10,985,440.61
FX	TYES3090306100.0.0.0	B	006407936.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	TYUO3060G06100.0.0.0	B	006851067.01	76161715	FI - LDN - Interest Rate Products	25,479,000.00
FX	TYUO3060G06100.0.0.0	B	006851067.01	76161715	FI - LDN - Interest Rate Products	32,207,666.52
FX	TYUO3060J06100.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	8,330,000.00
FX	TYUO3060J06100.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	TYUO4030106100.0.0.0	B	006834626.01	76161715	FI - LDN - Interest Rate Products	8,984,000.00
FX	TYUO4030106100.0.0.0	B	006834626.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	TYUO4050100800.0.0.0	B	006834626.01	76161715	FI - LDN - Interest Rate Products	34,828,000.00
FX	TYUO4050100800.0.0.0	B	006834626.01	76161715	FI - LDN - Interest Rate Products	42,943,555.36
FX	TYUO6022706600.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	849,000.00
FX	TYUO6022706600.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	TYUO6030900800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,390,000.00
FX	TYUO6030900800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,294,355.54
FX	TYUO6030F00800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,685,000.00
FX	TYUO6030F00800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	TYUO6040L06600.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	848,000.00
FX	TYUO6040L06600.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	TYUO6080B00800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,524,000.00
FX	TYUO6080B00800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,401,714.42
FX	TYUO6080D00800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,253,000.00
FX	TYUO6080D00800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,079,637.76
FX	TYUO6080E00800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,681,000.00
FX	TYUO6080E00800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	4,616,432.20
FX	TYUO6080F00800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,027,000.00
FX	TYUO6080F00800.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,288,306.66
FX	TYYO6080G00800.0.0.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	1,395,665.55
FX	TYYO6080H00800.0.0.0	B	006403463.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LEUQ60101049000000.0.0.0	B	006897151.01	76174249	FI - LDN - Credit Derivatives	10,371,758.08
FX	LTAA0010248765.0.0.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	11,272,683.28
FX	LTAA0010478013.0.0.0	B	006439475.01	76161715	FI - LDN - Interest Rate Products	1,610,383.33
FX	LTAA0010523992.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA0010790504.0.0.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88
FX	LTAA0010831609.0.0.0	B	006640916.01	76161715	FI - LDN - Interest Rate Products	11,809,477.73
FX	LTAA1114921035.0.0.0	B	006603195.01	76161715	FI - LDN - Interest Rate Products	100,000,000.00
FX	LTAA1115026981.0.0.0	B	006855498.01	76161715	FI - LDN - Interest Rate Products	96,647,792.91
FX	LTAA1115026998.0.0.0	B	006855498.01	76161715	FI - LDN - Interest Rate Products	96,647,792.91
FX	LTAA1115202184.0.0.0	B	006055412.01	76161715	FI - LDN - Interest Rate Products	121,643,735.75
FX	LTAA1115325962.0.0.0	B	006989768.01	76164328	FI - LDN - Interest Rate Products	52,320,154.01
FX	LTAA1418743781.0.0.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1418755755.0.0.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	3,593,200.00
FX	LTAA1418761832.0.0.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA1419105058.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	5,904,738.86
FX	LTAA1419122152.0.1.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA1419129586.0.0.0	B	006653802.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	LTAA1419188054.0.0.0	B	006834725.01	76161715	FI - LDN - Interest Rate Products	1,073,588.88

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
FX	LTAA1525425868.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA1525425883.0.0.0	B	006428262.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LUAQ60301049000000.0.0.0	B	006882831.01	76174249	FI - LDN - Credit Derivatives	25,754,775.83
FX	LUEQ60102049000000.0.0.0	B	006897151.01	76174249	FI - LDN - Credit Derivatives	43,291,642.24
FX	LUYS90409040000000.0.0.0	B	006827422.01	76152443	FI - LDN - Credit Derivatives	23,272,918.96
FX	LYEQ60901049000000.0.0.0	B	006468714.01	76174249	FI - LDN - Credit Derivatives	25,847,753.70
FX	LYEQ60902049000000.0.0.0	B	006617807.01	76174249	FI - LDN - Credit Derivatives	10,822,910.56
FX	LYES20799109000000.0.0.0	B	006856645.01	76152509	FI - LDN - Credit Exotics	250,938,924.74
FX	LYES2079A109000000.0.0.0	B	006856645.01	76152509	FI - LDN - Credit Exotics	247,049,515.45
FX	SDB532307300.0.0.0	B	006617807.01	76174249	FI - LDN - Credit Derivatives	54,114,552.80
FX	SDB532352572.0.0.0	B	006617807.01	76174249	FI - LDN - Credit Derivatives	18,213,476.21
FX	SDB538855407.0.0.0	B	006847362.01	76152440	FI - LDN - Credit Derivatives	10,822,910.56
FX	SDB538855422.0.0.0	B	006847362.01	76152440	FI - LDN - Credit Derivatives	32,468,731.68
FX	TYUS50206036000000.0.0.0	B	006812903.01	76152536	FI - LDN - Credit Correlation Trading	32,207,666.52
FX	TYYO5112E0610000A00	B	006619324.01	76161715	FI - LDN - Interest Rate Products	2,147,177.77
FX	104577589A	B	025655432.01	77070500	FI - LDN - Interest Rate Products	6,321,875.00
FX	104578964A	B	025655267.01	77070500	FI - LDN - Interest Rate Products	12,643,750.00
FX	103928284A	B	025655440.01	77070500	FI - LDN - Interest Rate Products	12,643,750.00
FX	105036250A	S	025655267.01	77070500	FI - LDN - Interest Rate Products	12,643,750.00
FX	105672395A	B	025655457.01	77500106	CC - NYK - Currencies	12,681,250.00
FX	105672396A	B	025655440.01	77500106	CC - NYK - Currencies	12,681,250.00
FX	105672397A	B	025655432.01	77500106	CC - NYK - Currencies	12,681,250.00
FX	105672398A	B	025655275.01	77500106	CC - NYK - Currencies	12,681,250.00
FX	105672399A	B	025655267.01	77500106	CC - NYK - Currencies	12,681,250.00
FX	105943119A	B	025655457.01	77500100	CC - NYK - Currencies	12,643,750.00
FX	105943120A	B	025655440.01	77500100	CC - NYK - Currencies	12,643,750.00
FX	106562904A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109461829A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109461837A	B	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109188114A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109188122A	B	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	100038945A	S	025458316.01	77149994	CC - TKO - Currencies	17,966,000.00
FX	100038953A	S	025458316.01	77149994	CC - TKO - Currencies	17,966,000.00
FX	82041073A	S	025483488.01	77149994	CC - TKO - Currencies	600,000.00
FX	82041082A	B	025483488.01	77149994	CC - TKO - Currencies	600,000.00
FX	82041051A	S	025483488.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	82041065A	B	025483488.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	82235655A	S	025120833.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	82235664A	B	025120833.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	76534603A	S	025459009.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	76534611A	B	025459009.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	76534619A	B	025459009.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	76793839A	S	025498049.01	77149994	CC - TKO - Currencies	12,042,240.00
FX	76793850A	B	025498049.01	77149994	CC - TKO - Currencies	36,126,720.00
FX	77227497A	S	025498049.01	77149994	CC - TKO - Currencies	300,000.00
FX	77227501A	S	025498049.01	77149994	CC - TKO - Currencies	300,000.00
FX	77227505A	S	025498049.01	77149994	CC - TKO - Currencies	300,000.00
FX	77227513A	S	025498049.01	77149994	CC - TKO - Currencies	300,000.00
FX	77227525A	S	025498049.01	77149994	CC - TKO - Currencies	300,000.00
FX	77227533A	S	025498049.01	77149994	CC - TKO - Currencies	300,000.00
FX	77227537A	S	025498049.01	77149994	CC - TKO - Currencies	600,000.00
FX	77227541A	S	025498049.01	77149994	CC - TKO - Currencies	300,000.00
FX	77227545A	S	025498049.01	77149994	CC - TKO - Currencies	600,000.00
FX	77227553A	S	025498049.01	77149994	CC - TKO - Currencies	600,000.00
FX	77227565A	S	025498049.01	77149994	CC - TKO - Currencies	600,000.00
FX	77227573A	S	025498049.01	77149994	CC - TKO - Currencies	600,000.00
FX	77227577A	S	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227581A	S	025498049.01	77149994	CC - TKO - Currencies	600,000.00
FX	77227585A	S	025498049.01	77149994	CC - TKO - Currencies	195,000.00

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
FX	77227589A	S	025498049.01	77149994	CC - TKO - Currencies	600,000.00
FX	77227593A	S	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227601A	S	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227613A	S	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227621A	S	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227625A	B	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227629A	S	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227634A	B	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227642A	B	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227650A	B	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227654A	B	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227658A	B	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77227662A	B	025498049.01	77149994	CC - TKO - Currencies	195,000.00
FX	77576772A	S	025483488.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	77576782A	B	025483488.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	78234916A	S	025483488.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	78234925A	B	025483488.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	78335857A	B	025483488.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	78335877A	S	025483488.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	78557032A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557036A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557040A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557044A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557049A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557053A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557057A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557061A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557065A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557069A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557073A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557077A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557081A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557085A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557093A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557097A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557101A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557105A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557109A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557113A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557117A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557121A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557125A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557129A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557133A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557137A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557141A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557145A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557154A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557158A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78557166A	S	025116229.01	77149994	CC - TKO - Currencies	200,000.00
FX	78412970A	S	025483488.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	78412978A	B	025483488.01	77149994	CC - TKO - Currencies	4,800,000.00
FX	79573591A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	79573611A	B	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	79621562A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	79621591A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	80199889A	S	025498049.01	77149994	CC - TKO - Currencies	5,400,000.00
FX	80199894A	S	025498049.01	77149994	CC - TKO - Currencies	3,780,000.00
FX	80199898A	S	025498049.01	77149994	CC - TKO - Currencies	2,700,000.00

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
FX	80199911A	B	025498049.01	77149994	CC - TKO - Currencies	3,780,000.00
FX	80593327A	S	025123480.01	77149994	CC - TKO - Currencies	8,400,000.00
FX	80593334A	S	025123480.01	77149994	CC - TKO - Currencies	8,400,000.00
FX	80735399A	S	025498049.01	77149994	CC - TKO - Currencies	11,400,000.00
FX	80735403A	B	025498049.01	77149994	CC - TKO - Currencies	1,425,000.00
FX	80735413A	S	025498049.01	77149994	CC - TKO - Currencies	5,700,000.00
FX	80735417A	S	025498049.01	77149994	CC - TKO - Currencies	1,425,000.00
FX	82342485A	S	025483488.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	82342498A	B	025483488.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	82494823A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	82494831A	B	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	101084992A	B	025132705.01	77149994	CC - TKO - Currencies	6,967,296.00
FX	101084995A	B	025132705.01	77149994	CC - TKO - Currencies	6,967,296.00
FX	101084998A	B	025132705.01	77149994	CC - TKO - Currencies	200,704.00
FX	101085007A	B	025132705.01	77149994	CC - TKO - Currencies	200,704.00
FX	101085010A	B	025132705.01	77149994	CC - TKO - Currencies	6,988,800.00
FX	101085014A	B	025132705.01	77149994	CC - TKO - Currencies	6,988,800.00
FX	101085017A	B	025132705.01	77149994	CC - TKO - Currencies	179,200.00
FX	101085020A	B	025132705.01	77149994	CC - TKO - Currencies	179,200.00
FX	101407204A	S	025458316.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	101633759A	B	025459009.01	77149994	CC - TKO - Currencies	7,000,000.00
FX	101633768A	S	025459009.01	77149994	CC - TKO - Currencies	7,000,000.00
FX	102448044A	B	025132705.01	77149994	CC - TKO - Currencies	200,000.00
FX	102448052A	B	025132705.01	77149994	CC - TKO - Currencies	4,725,000.00
FX	102448056A	B	025132705.01	77149994	CC - TKO - Currencies	4,800,000.00
FX	102448060A	B	025132705.01	77149994	CC - TKO - Currencies	275,000.00
FX	102448064A	B	025132705.01	77149994	CC - TKO - Currencies	4,800,000.00
FX	102448068A	B	025132705.01	77149994	CC - TKO - Currencies	200,000.00
FX	102448072A	B	025132705.01	77149994	CC - TKO - Currencies	4,725,000.00
FX	102448076A	B	025132705.01	77149994	CC - TKO - Currencies	275,000.00
FX	102477026A	B	025463407.01	77149994	CC - TKO - Currencies	14,625,000.00
FX	102477030A	B	025463407.01	77149994	CC - TKO - Currencies	14,625,000.00
FX	102477034A	B	025463407.01	77149994	CC - TKO - Currencies	35,700,000.00
FX	102477038A	B	025463407.01	77149994	CC - TKO - Currencies	35,700,000.00
FX	104281278A	B	025132705.01	77149994	CC - TKO - Currencies	4,300,800.00
FX	104281282A	B	025132705.01	77149994	CC - TKO - Currencies	4,300,800.00
FX	104689686A	S	025128141.01	77149994	CC - TKO - Currencies	800,000.00
FX	104689694A	B	025128141.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	106251278A	B	025128141.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	106251286A	S	025128141.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	106353248A	S	025454042.01	77149994	CC - TKO - Currencies	2,694,900.00
FX	106353252A	B	025454042.01	77149994	CC - TKO - Currencies	8,084,700.00
FX	106403322A	S	025454042.01	77149994	CC - TKO - Currencies	4,042,350.00
FX	106403327A	B	025454042.01	77149994	CC - TKO - Currencies	12,127,050.00
FX	106403356A	S	025454042.01	77149994	CC - TKO - Currencies	4,042,350.00
FX	106403360A	B	025454042.01	77149994	CC - TKO - Currencies	12,127,050.00
FX	106403448A	B	025459355.01	77149994	CC - TKO - Currencies	129,024,000.00
FX	106403452A	S	025459355.01	77149994	CC - TKO - Currencies	43,008,000.00
FX	106405340A	S	025134263.01	77149994	CC - TKO - Currencies	5,700,000.00
FX	106405348A	S	025134263.01	77149994	CC - TKO - Currencies	5,700,000.00
FX	106405356A	B	025134263.01	77149994	CC - TKO - Currencies	11,400,000.00
FX	106405364A	B	025134263.01	77149994	CC - TKO - Currencies	11,400,000.00
FX	106523802A	B	025134263.01	77149994	CC - TKO - Currencies	12,000,000.00
FX	106523829A	S	025134263.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	107081748A	B	025496860.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	107081756A	S	025496860.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	107254774A	S	025458316.01	77149994	CC - TKO - Currencies	17,966,000.00
FX	107314943A	S	025454042.01	77149994	CC - TKO - Currencies	7,006,740.00
FX	107314948A	B	025454042.01	77149994	CC - TKO - Currencies	21,020,220.00

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
FX	107423222A	S	025106907.01	77149994	CC - TKO - Currencies	4,300,800.00
FX	107423226A	S	025106907.01	77149994	CC - TKO - Currencies	4,300,800.00
FX	107423230A	S	025106907.01	77149994	CC - TKO - Currencies	4,300,800.00
FX	107423234A	S	025106907.01	77149994	CC - TKO - Currencies	4,300,800.00
FX	107429581A	S	025460833.01	77149994	CC - TKO - Currencies	501,000.00
FX	107429590A	S	025460833.01	77149994	CC - TKO - Currencies	1,002,000.00
FX	107429594A	B	025460833.01	77149994	CC - TKO - Currencies	1,002,000.00
FX	107429598A	S	025460833.01	77149994	CC - TKO - Currencies	500,000.00
FX	107429602A	S	025460833.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	107429606A	B	025460833.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	107429616A	S	025460833.01	77149994	CC - TKO - Currencies	500,000.00
FX	107429620A	S	025460833.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	107429625A	B	025460833.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	108393007A	S	025458316.01	77149994	CC - TKO - Currencies	8,983,000.00
FX	108392692A	S	025458316.01	77149994	CC - TKO - Currencies	13,474,500.00
FX	108494194A	S	025129669.01	77149994	CC - TKO - Currencies	7,024,640.00
FX	108494202A	S	025129669.01	77149994	CC - TKO - Currencies	2,723,840.00
FX	108494212A	S	025129669.01	77149994	CC - TKO - Currencies	7,311,360.00
FX	108494220A	S	025129669.01	77149994	CC - TKO - Currencies	5,447,680.00
FX	108494228A	S	025129669.01	77149994	CC - TKO - Currencies	7,454,720.00
FX	108494236A	S	025129669.01	77149994	CC - TKO - Currencies	4,730,880.00
FX	108494244A	S	025129669.01	77149994	CC - TKO - Currencies	4,587,520.00
FX	108494252A	S	025129669.01	77149994	CC - TKO - Currencies	9,031,680.00
FX	108494260A	S	025129669.01	77149994	CC - TKO - Currencies	8,458,240.00
FX	108527880A	S	025454042.01	77149994	CC - TKO - Currencies	4,671,160.00
FX	108527884A	B	025454042.01	77149994	CC - TKO - Currencies	14,013,480.00
FX	108538712A	B	025116369.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	108538724A	S	025116369.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	108648935A	S	025455833.01	77149994	CC - TKO - Currencies	1,080,000.00
FX	108648947A	S	025455833.01	77149994	CC - TKO - Currencies	1,080,000.00
FX	108744970A	S	025454042.01	77149994	CC - TKO - Currencies	898,300.00
FX	108744975A	B	025454042.01	77149994	CC - TKO - Currencies	2,694,900.00
FX	108849550A	S	025113408.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	108849554A	B	025113408.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	108679067A	S	025496290.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	108679077A	B	025496290.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	108919622A	B	025463407.01	77149994	CC - TKO - Currencies	3,500,000.00
FX	108919627A	B	025463407.01	77149994	CC - TKO - Currencies	3,500,000.00
FX	108919632A	B	025463407.01	77149994	CC - TKO - Currencies	5,700,000.00
FX	108919640A	B	025463407.01	77149994	CC - TKO - Currencies	5,700,000.00
FX	108919645A	B	025463407.01	77149994	CC - TKO - Currencies	7,125,000.00
FX	108919675A	B	025463407.01	77149994	CC - TKO - Currencies	7,125,000.00
FX	108919679A	B	025463407.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	108919684A	B	025463407.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	109029133A	B	025452699.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	109029137A	S	025452699.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	109038098A	S	025113408.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	109038104A	B	025113408.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109084799A	S	025483538.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109084826A	B	025483538.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109084730A	S	025496860.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	109084734A	B	025496860.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	109143885A	S	025496860.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	109143889A	B	025496860.01	77149994	CC - TKO - Currencies	4,800,000.00
FX	109254537A	S	025483538.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109254545A	B	025483538.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109260161A	B	025496860.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109260169A	S	025496860.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109366464A	B	025454042.01	77149994	CC - TKO - Currencies	400,000.00

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
FX	109366472A	S	025454042.01	77149994	CC - TKO - Currencies	800,000.00
FX	109366773A	S	025483538.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109366781A	B	025483538.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109370021A	B	025496290.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	109370029A	S	025496290.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	109450286A	B	025126269.01	77149994	CC - TKO - Currencies	1.00
FX	109441556A	S	025120247.01	77149994	CC - TKO - Currencies	8,000,000.00
FX	109441564A	S	025120262.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109441572A	B	025120247.01	77149994	CC - TKO - Currencies	8,000,000.00
FX	109441581A	B	025120262.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109493589A	S	025113408.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	109493594A	B	025113408.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109502547A	B	025498049.01	77149994	CC - TKO - Currencies	7,200,000.00
FX	109502555A	S	025498049.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	109537660A	S	025481995.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	109537665A	B	025481995.01	77149994	CC - TKO - Currencies	60,000,000.00
FX	109537671A	S	025481995.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	109537675A	B	025481995.01	77149994	CC - TKO - Currencies	60,000,000.00
FX	109605848A	B	025483538.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109605859A	S	025483538.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109616706A	B	025126269.01	77149994	CC - TKO - Currencies	1,266,729.76
FX	109616714A	S	025126269.01	77149994	CC - TKO - Currencies	18,578.66
FX	109634796A	B	025126269.01	77149994	CC - TKO - Currencies	5,915,016.30
FX	109634804A	S	025126269.01	77149994	CC - TKO - Currencies	284,166.58
FX	109636736A	B	025496860.01	77149994	CC - TKO - Currencies	8,000,000.00
FX	109636744A	S	025496860.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	109702443A	B	025452699.01	77149994	CC - TKO - Currencies	59,000,000.00
FX	109702546A	B	025452699.01	77149994	CC - TKO - Currencies	59,000,000.00
FX	109746198A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109746209A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109746217A	B	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	83787330A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	83787343A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	84476124A	S	025483488.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	84476132A	B	025483488.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	85522128A	S	025498049.01	77149994	CC - TKO - Currencies	12,000,000.00
FX	85522132A	B	025498049.01	77149994	CC - TKO - Currencies	24,000,000.00
FX	85599756A	B	025483488.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	85600444A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	85800361A	S	025498049.01	77149994	CC - TKO - Currencies	5,600,000.00
FX	85800366A	B	025498049.01	77149994	CC - TKO - Currencies	11,200,000.00
FX	85800790A	B	025483488.01	77149994	CC - TKO - Currencies	360,000.00
FX	85800815A	S	025483488.01	77149994	CC - TKO - Currencies	360,000.00
FX	86718476A	S	025120833.01	77149941	CC - TKO - Currencies	2,000,000.00
FX	87870760A	S	025120833.01	77149994	CC - TKO - Currencies	1,080,000.00
FX	87870768A	B	025120833.01	77149994	CC - TKO - Currencies	2,160,000.00
FX	88050932A	S	025483488.01	77149994	CC - TKO - Currencies	750,000.00
FX	88050940A	B	025483488.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	89216850A	S	025120833.01	77149941	CC - TKO - Currencies	1,980,000.00
FX	89320813A	S	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	89320821A	B	025120833.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	91944527A	S	025128141.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	91944535A	B	025128141.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	92580117A	S	025498049.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	92580121A	B	025498049.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	92580129A	S	025498049.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	92580133A	B	025498049.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	92580093A	B	025498049.01	77149994	CC - TKO - Currencies	12,600,000.00
FX	92580191A	S	025498049.01	77149994	CC - TKO - Currencies	4,200,000.00

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
FX	94492956A	S	025454042.01	77149994	CC - TKO - Currencies	775,392.00
FX	94492971A	B	025454042.01	77149994	CC - TKO - Currencies	258,464.00
FX	94439358A	S	025454042.01	77149994	CC - TKO - Currencies	775,392.00
FX	94439366A	B	025454042.01	77149994	CC - TKO - Currencies	258,464.00
FX	96697143A	S	025483488.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	96697192A	B	025483488.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	97602723A	B	025483488.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	97602757A	S	025483488.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	97694317A	S	025454042.01	77149994	CC - TKO - Currencies	1,550,784.00
FX	97694325A	B	025454042.01	77149994	CC - TKO - Currencies	516,928.00
FX	97788806A	B	025454042.01	77149994	CC - TKO - Currencies	4,850,820.00
FX	97788830A	S	025454042.01	77149994	CC - TKO - Currencies	1,616,940.00
FX	70870602A	B	025471749.01	77149994	CC - TKO - Currencies	12,000,000.00
FX	70870606A	S	025471749.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	70870610A	S	025471749.01	77149994	CC - TKO - Currencies	12,000,000.00
FX	70870614A	S	025471749.01	77149994	CC - TKO - Currencies	644,122.38
FX	82578811A	S	025491184.01	77149994	CC - TKO - Currencies	180,000,000.00
FX	82578819A	B	025491184.01	77149994	CC - TKO - Currencies	360,000,000.01
FX	81888719A	S	025523846.01	73600013	FI - SEO - FX and Swaps	5,000,000.00
FX	81888721A	B	025523846.01	73600013	FI - SEO - FX and Swaps	10,000,000.00
FX	81888722A	B	025523846.01	73600013	FI - SEO - FX and Swaps	5,000,000.00
FX	83048758A	B	025523846.01	73600013	FI - SEO - FX and Swaps	10,000,000.00
FX	83048759A	S	025523846.01	73600013	FI - SEO - FX and Swaps	10,000,000.00
FX	83048760A	B	025523846.01	73600013	FI - SEO - FX and Swaps	20,000,000.00
FX	84024707A	S	025523846.01	73600013	FI - SEO - FX and Swaps	2,000,000.00
FX	84024708A	B	025523846.01	73600013	FI - SEO - FX and Swaps	4,000,000.00
FX	84024709A	S	025523846.01	73600013	FI - SEO - FX and Swaps	4,000,000.00
FX	84024710A	B	025523846.01	73600013	FI - SEO - FX and Swaps	8,000,000.00
FX	84024721A	S	025523846.01	73600013	FI - SEO - FX and Swaps	2,000,000.00
FX	84024723A	B	025523846.01	73600013	FI - SEO - FX and Swaps	4,000,000.00
FX	84024724A	S	025523846.01	73600013	FI - SEO - FX and Swaps	4,000,000.00
FX	84024729A	B	025523846.01	73600013	FI - SEO - FX and Swaps	8,000,000.00
FX	84024731A	S	025523846.01	73600013	FI - SEO - FX and Swaps	2,000,000.00
FX	84024733A	B	025523846.01	73600013	FI - SEO - FX and Swaps	4,000,000.00
FX	84024738A	S	025523846.01	73600013	FI - SEO - FX and Swaps	2,000,000.00
FX	84024739A	B	025523846.01	73600013	FI - SEO - FX and Swaps	4,000,000.00
FX	84024741A	S	025523846.01	73600013	FI - SEO - FX and Swaps	4,000,000.00
FX	84024746A	B	025523846.01	73600013	FI - SEO - FX and Swaps	8,000,000.00
FX	92612494A	S	025523457.01	73600013	FI - SEO - FX and Swaps	107,353,730.54
FX	92612512A	B	025523457.01	73600013	FI - SEO - FX and Swaps	107,353,730.54
FX	92733088A	S	025523457.01	73600013	FI - SEO - FX and Swaps	53,676,865.27
FX	92733089A	B	025523457.01	73600013	FI - SEO - FX and Swaps	53,676,865.27
FX	99773971A	B	025450990.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	100273063A	B	025488610.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	100273049A	B	025488610.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	101840151A	S	025450990.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	101935582A	S	025450990.01	77149994	CC - TKO - Currencies	55,000,000.00
FX	101935573A	S	025450990.01	77149994	CC - TKO - Currencies	45,000,000.00
FX	102205772A	S	025450990.01	77149994	CC - TKO - Currencies	55,500,000.00
FX	102205783A	S	025450990.01	77149994	CC - TKO - Currencies	44,500,000.00
FX	102628369A	B	025450990.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	102628361A	B	025450990.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	103481522A	S	025458464.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	103765168A	B	025450990.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	103765157A	S	025450990.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	104034016A	B	025450990.01	77149994	CC - TKO - Currencies	75,000,000.00
FX	104034030A	S	025450990.01	77149994	CC - TKO - Currencies	75,000,000.00
FX	104221333A	B	025450990.01	77149994	CC - TKO - Currencies	127,750,000.00
FX	104221355A	S	025450990.01	77149994	CC - TKO - Currencies	100,000,000.00

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
FX	104842054A	S	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	104842065A	S	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	105633777A	S	025450990.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	107642218A	S	025450990.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	109663725A	B	025450990.01	77149994	CC - TKO - Currencies	43,008,000.00
FX	87917204A	B	025488610.01	77149994	CC - TKO - Currencies	37,500,000.00
FX	87917267A	B	025488610.01	77149994	CC - TKO - Currencies	37,500,000.00
FX	88610560A	S	025450990.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	92168735A	B	025458464.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	92168725A	B	025458464.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	96158067A	S	025488610.01	77149994	CC - TKO - Currencies	24,500,000.00
FX	96158048A	B	025488610.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	109377853A	S	025498049.01	77149994	CC - TKO - Currencies	6,720,000.00
FX	109377863A	S	025498049.01	77149994	CC - TKO - Currencies	8,400,000.00
FX	109384700A	S	025498049.01	77149994	CC - TKO - Currencies	16,800,000.00
FX	109377871A	B	025498049.01	77149994	CC - TKO - Currencies	6,720,000.00
FX	108403191A	S	025498049.01	77149994	CC - TKO - Currencies	4,800,000.00
FX	108403248A	S	025498049.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	108449025A	B	025498049.01	77149994	CC - TKO - Currencies	9,600,000.00
FX	108403063A	B	025498049.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	109658647A	S	025498049.01	77149994	CC - TKO - Currencies	28,000,000.00
FX	109643418A	S	025498049.01	77149994	CC - TKO - Currencies	5,880,000.00
FX	109643427A	S	025498049.01	77149994	CC - TKO - Currencies	14,000,000.00
FX	109643164A	B	025498049.01	77149994	CC - TKO - Currencies	5,880,000.00
FX	108403406A	S	025498049.01	77149994	CC - TKO - Currencies	5,610,000.00
FX	108403414A	S	025498049.01	77149994	CC - TKO - Currencies	6,600,000.00
FX	108449043A	S	025498049.01	77149994	CC - TKO - Currencies	13,200,000.00
FX	108403071A	B	025498049.01	77149994	CC - TKO - Currencies	5,610,000.00
FX	109643178A	S	025498049.01	77149994	CC - TKO - Currencies	8,400,000.00
FX	109643186A	S	025498049.01	77149994	CC - TKO - Currencies	9,240,000.00
FX	109658482A	B	025498049.01	77149994	CC - TKO - Currencies	16,800,000.00
FX	109643199A	B	025498049.01	77149994	CC - TKO - Currencies	9,240,000.00
FX	109643224A	S	025498049.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	109643242A	S	025498049.01	77149994	CC - TKO - Currencies	6,660,000.00
FX	109658656A	S	025498049.01	77149994	CC - TKO - Currencies	10,800,000.00
FX	109643256A	B	025498049.01	77149994	CC - TKO - Currencies	6,660,000.00
FX	105959978A	B	025498049.01	77149994	CC - TKO - Currencies	4,968,000.00
FX	105960051A	S	025498049.01	77149994	CC - TKO - Currencies	4,968,000.00
FX	105960064A	S	025498049.01	77149994	CC - TKO - Currencies	6,900,000.00
FX	105967298A	S	025498049.01	77149994	CC - TKO - Currencies	13,800,000.00
FX	109612058A	S	025487497.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109612722A	S	025487497.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	109612034A	S	025487497.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109612635A	S	025487497.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109612050A	S	025487497.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109612764A	S	025487497.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109612075A	S	025487497.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109612778A	S	025487497.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	109612024A	S	025487497.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	109612733A	S	025487497.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	109612042A	S	025487497.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	109612750A	S	025487497.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	105959986A	S	025498049.01	77149994	CC - TKO - Currencies	4,554,000.00
FX	105959994A	B	025498049.01	77149994	CC - TKO - Currencies	4,554,000.00
FX	105967317A	S	025498049.01	77149994	CC - TKO - Currencies	13,800,000.00
FX	105960003A	S	025498049.01	77149994	CC - TKO - Currencies	6,900,000.00
FX	98748135A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	98748125A	B	025488610.01	77149994	CC - TKO - Currencies	24,000,000.00
FX	98748143A	B	025488610.01	77149994	CC - TKO - Currencies	24,000,000.00

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
FX	98759014A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	98799289A	B	025488610.01	77149994	CC - TKO - Currencies	150,000,000.00
FX	109643592A	S	025483488.01	77149994	CC - TKO - Currencies	2,500,000.00
FX	109642623A	B	025483488.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	98902733A	S	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	98902725A	B	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	99006132A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	99006146A	B	025488610.01	77149994	CC - TKO - Currencies	17,000,000.00
FX	99006160A	B	025488610.01	77149994	CC - TKO - Currencies	17,000,000.00
FX	99062825A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	99062836A	B	025488610.01	77149994	CC - TKO - Currencies	120,000,000.00
FX	99079849A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	107781266A	B	025454042.01	77149994	CC - TKO - Currencies	718,640.00
FX	107788845A	S	025454042.01	77149994	CC - TKO - Currencies	2,155,920.00
FX	109200914A	S	025483488.01	77149994	CC - TKO - Currencies	2,550,000.00
FX	109248870A	B	025483488.01	77149994	CC - TKO - Currencies	5,100,000.00
FX	107826959A	B	025454042.01	77149994	CC - TKO - Currencies	8,623,680.00
FX	107832309A	S	025454042.01	77149994	CC - TKO - Currencies	2,874,560.00
FX	109092008A	B	025113408.01	77149994	CC - TKO - Currencies	89,830.00
FX	109093722A	S	025113408.01	77149994	CC - TKO - Currencies	269,490.00
FX	104911732A	B	025126269.01	77149994	CC - TKO - Currencies	7,334,467.46
FX	99895289A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	99895404A	B	025488610.01	77149994	CC - TKO - Currencies	16,000,000.00
FX	99895389A	B	025488610.01	77149994	CC - TKO - Currencies	16,000,000.00
FX	100088583A	S	025488610.01	77149994	CC - TKO - Currencies	70,000,000.00
FX	100088598A	B	025488610.01	77149994	CC - TKO - Currencies	48,000,000.00
FX	98549593A	S	025450990.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	98549608A	B	025450990.01	77149994	CC - TKO - Currencies	51,000,000.00
FX	98865732A	B	025450990.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	98865757A	B	025450990.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	99075533A	S	025458464.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	99075556A	B	025458464.01	77149994	CC - TKO - Currencies	18,500,000.00
FX	99075548A	B	025458464.01	77149994	CC - TKO - Currencies	18,500,000.00
FX	99373388A	S	025458464.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	103098462A	B	025450990.01	77149994	CC - TKO - Currencies	150,000,000.00
FX	103098453A	S	025450990.01	77149994	CC - TKO - Currencies	150,000,000.00
FX	103098445A	S	025450990.01	77149994	CC - TKO - Currencies	150,000,000.00
FX	107128297A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109642591A	B	025450990.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	109662377A	B	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	109662368A	B	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	109662350A	S	025450990.01	77149994	CC - TKO - Currencies	18,500,000.00
FX	109662360A	S	025450990.01	77149994	CC - TKO - Currencies	18,500,000.00
FX	98692551A	B	025450990.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	98692560A	B	025450990.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	98769458A	B	025488610.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	98769430A	B	025488610.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	106581600A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	108788995A	S	025498049.01	77149994	CC - TKO - Currencies	4,050,000.00
FX	108797623A	B	025498049.01	77149994	CC - TKO - Currencies	8,100,000.00
FX	104500146A	S	025454141.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	104499983A	B	025454141.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	75623886A	S	025498049.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	75623890A	B	025498049.01	77149994	CC - TKO - Currencies	12,000,000.00
FX	105498603A	S	025454042.01	77149994	CC - TKO - Currencies	1,347,450.00
FX	103058259A	S	025459009.01	77149994	CC - TKO - Currencies	375,000.00
FX	103058267A	B	025459009.01	77149994	CC - TKO - Currencies	375,000.00
FX	85809034A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	85809038A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00

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
FX	85809042A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	85809046A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	85809050A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	109373937A	S	025454042.01	77149994	CC - TKO - Currencies	449,150.00
FX	109388167A	S	025496860.01	77149994	CC - TKO - Currencies	850,000.00
FX	109141858A	S	025496290.01	77149994	CC - TKO - Currencies	1,350,000.00
FX	109141923A	B	025496290.01	77149994	CC - TKO - Currencies	1,350,000.00
FX	82129700A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	82129708A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	107872812A	S	025483488.01	77149994	CC - TKO - Currencies	300,000.00
FX	107879722A	B	025483488.01	77149994	CC - TKO - Currencies	600,000.00
FX	106986552A	S	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	106986751A	B	025120833.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	107879753A	S	025454042.01	77149994	CC - TKO - Currencies	2,293,760.00
FX	107872762A	B	025454042.01	77149994	CC - TKO - Currencies	6,881,280.00
FX	107190800A	S	025496290.01	77149994	CC - TKO - Currencies	600,000.00
FX	107198433A	B	025496290.01	77149994	CC - TKO - Currencies	600,000.00
FX	108026447A	S	025113408.01	77149994	CC - TKO - Currencies	600,000.00
FX	108074118A	B	025113408.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	108074127A	S	025113408.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	108028787A	B	025113408.01	77149994	CC - TKO - Currencies	9,600,000.00
FX	108039359A	S	025454042.01	77149994	CC - TKO - Currencies	1,167,790.00
FX	109374792A	S	025498049.01	77149994	CC - TKO - Currencies	450,000.00
FX	109384709A	B	025498049.01	77149994	CC - TKO - Currencies	900,000.00
FX	109443355A	B	025482332.01	77149994	CC - TKO - Currencies	218,415,190.56
FX	106988618A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	106988627A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	106992430A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	107583468A	S	025483488.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	107587534A	B	025483488.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	108789772A	S	025483488.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	108797633A	B	025483488.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	108847165A	S	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	108847173A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	85888387A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888392A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888396A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888417A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888421A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888425A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888429A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888433A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	73276766A	S	025115585.01	77149994	CC - TKO - Currencies	152,830.00
FX	73276774A	S	025115585.01	77149994	CC - TKO - Currencies	152,830.00
FX	73276782A	S	025115585.01	77149994	CC - TKO - Currencies	161,321.00
FX	73276790A	S	025115585.01	77149994	CC - TKO - Currencies	152,830.00
FX	73276798A	S	025115585.01	77149994	CC - TKO - Currencies	127,358.00
FX	73277899A	S	025115585.01	77149994	CC - TKO - Currencies	118,868.00
FX	73276806A	S	025115585.01	77149994	CC - TKO - Currencies	101,887.00
FX	73276734A	S	025118225.01	77149994	CC - TKO - Currencies	85,714.00
FX	73276814A	S	025118225.01	77149994	CC - TKO - Currencies	42,857.00
FX	73276845A	S	025118225.01	77149994	CC - TKO - Currencies	77,143.00
FX	73276891A	S	025115585.01	77149994	CC - TKO - Currencies	133,802.19
FX	73276907A	S	025115585.01	77149994	CC - TKO - Currencies	133,802.19
FX	73276899A	S	025115585.01	77149994	CC - TKO - Currencies	143,360.00
FX	73276984A	S	025115585.01	77149994	CC - TKO - Currencies	133,802.19
FX	73276992A	S	025115585.01	77149994	CC - TKO - Currencies	114,688.00
FX	73276968A	S	025115585.01	77149994	CC - TKO - Currencies	95,573.81
FX	73276976A	S	025115585.01	77149994	CC - TKO - Currencies	143,360.00

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
FX	73276952A	S	025115585.01	77149994	CC - TKO - Currencies	162,474.19
FX	73276960A	S	025115585.01	77149994	CC - TKO - Currencies	114,688.00
FX	73276942A	S	025115585.01	77149994	CC - TKO - Currencies	95,573.81
FX	73276742A	S	025118423.01	77149994	CC - TKO - Currencies	57,344.00
FX	73276926A	S	025118225.01	77149994	CC - TKO - Currencies	142,306.30
FX	73276934A	S	025118225.01	77149994	CC - TKO - Currencies	132,818.74
FX	109609722A	S	025496860.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	109614992A	B	025496860.01	77149994	CC - TKO - Currencies	4,800,000.00
FX	73477537A	B	025488610.01	77149994	CC - TKO - Currencies	150,000,000.00
FX	73477527A	S	025488610.01	77149994	CC - TKO - Currencies	75,000,000.00
FX	73477546A	B	025488610.01	77149994	CC - TKO - Currencies	75,000,000.00
FX	109609437A	S	025498049.01	77149994	CC - TKO - Currencies	2,520,000.00
FX	109615001A	B	025498049.01	77149994	CC - TKO - Currencies	5,040,000.00
FX	109604830A	S	025496860.01	77149994	CC - TKO - Currencies	1,146,880.00
FX	109604821A	S	025496860.01	77149994	CC - TKO - Currencies	4,014,080.00
FX	109609885A	S	025496860.01	77149994	CC - TKO - Currencies	240,000.00
FX	109615010A	B	025496860.01	77149994	CC - TKO - Currencies	480,000.00
FX	109609743A	S	025496860.01	77149994	CC - TKO - Currencies	720,000.00
FX	109615019A	B	025496860.01	77149994	CC - TKO - Currencies	1,440,000.00
FX	73774619A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	73774611A	S	025488610.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	106466127A	S	025113408.01	77149994	CC - TKO - Currencies	900,000.00
FX	106471110A	B	025113408.01	77149994	CC - TKO - Currencies	2,700,000.00
FX	103643374A	S	025454042.01	77149994	CC - TKO - Currencies	500,000.00
FX	103649092A	B	025454042.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	74032926A	S	025498049.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	74034104A	B	025498049.01	77149994	CC - TKO - Currencies	12,000,000.00
FX	74032937A	S	025498049.01	77149994	CC - TKO - Currencies	5,700,000.00
FX	74032942A	B	025498049.01	77149994	CC - TKO - Currencies	5,700,000.00
FX	106724018A	S	025496860.01	77149994	CC - TKO - Currencies	450,000.00
FX	106735258A	B	025496860.01	77149994	CC - TKO - Currencies	900,000.00
FX	106884079A	B	025109216.01	77149994	CC - TKO - Currencies	75,613,258.19
FX	107143787A	S	025454042.01	77149994	CC - TKO - Currencies	808,470.00
FX	105908886A	B	025459009.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	105901497A	S	025459009.01	77149994	CC - TKO - Currencies	700,000.00
FX	108402282A	S	025454042.01	77149994	CC - TKO - Currencies	1,167,790.00
FX	107431269A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	107433018A	B	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	107431195A	S	025454042.01	77149994	CC - TKO - Currencies	900,000.00
FX	107433045A	B	025454042.01	77149994	CC - TKO - Currencies	2,700,000.00
FX	109664785A	S	025496290.01	77149994	CC - TKO - Currencies	2,450,000.00
FX	106164098A	S	025454042.01	77149994	CC - TKO - Currencies	89,830.00
FX	109665679A	S	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	109665688A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	109665761A	B	025459009.01	77149994	CC - TKO - Currencies	286,720.00
FX	100860380A	S	025498049.01	77149994	CC - TKO - Currencies	1,050,000.00
FX	100865127A	B	025498049.01	77149994	CC - TKO - Currencies	2,100,000.00
FX	108403426A	S	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	108403438A	B	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	108448843A	B	025459009.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	74821050A	S	025115585.01	77149994	CC - TKO - Currencies	150,000.00
FX	74821081A	S	025115585.01	77149994	CC - TKO - Currencies	158,333.00
FX	74822949A	S	025115585.01	77149994	CC - TKO - Currencies	166,667.00
FX	74821551A	S	025115585.01	77149994	CC - TKO - Currencies	166,667.00
FX	74821089A	S	025115585.01	77149994	CC - TKO - Currencies	166,667.00
FX	74821097A	S	025115585.01	77149994	CC - TKO - Currencies	150,000.00
FX	74821107A	S	025115585.01	77149994	CC - TKO - Currencies	133,333.00
FX	74821116A	S	025115585.01	77149994	CC - TKO - Currencies	116,667.00
FX	74821058A	S	025115585.01	77149994	CC - TKO - Currencies	125,000.00

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
FX	74821016A	S	025118225.01	77149994	CC - TKO - Currencies	123,853.00
FX	74821033A	S	025118225.01	77149994	CC - TKO - Currencies	41,284.00
FX	74821025A	S	025118225.01	77149994	CC - TKO - Currencies	115,596.00
FX	74820885A	S	025115585.01	77149994	CC - TKO - Currencies	101,375.59
FX	74820975A	S	025115585.01	77149994	CC - TKO - Currencies	110,592.20
FX	74820983A	S	025115585.01	77149994	CC - TKO - Currencies	110,592.20
FX	74820991A	S	025115585.01	77149994	CC - TKO - Currencies	110,592.20
FX	74820893A	S	025115585.01	77149994	CC - TKO - Currencies	110,592.20
FX	74820901A	S	025115585.01	77149994	CC - TKO - Currencies	101,375.59
FX	74820917A	S	025115585.01	77149994	CC - TKO - Currencies	92,160.41
FX	74820909A	S	025115585.01	77149994	CC - TKO - Currencies	92,160.41
FX	74820925A	S	025115585.01	77149994	CC - TKO - Currencies	110,592.20
FX	74820999A	S	025115585.01	77149994	CC - TKO - Currencies	92,160.41
FX	74820933A	S	025115585.01	77149994	CC - TKO - Currencies	92,160.41
FX	74821007A	S	025115585.01	77149994	CC - TKO - Currencies	119,807.39
FX	74820949A	S	025115585.01	77149994	CC - TKO - Currencies	92,160.41
FX	74820941A	S	025115585.01	77149994	CC - TKO - Currencies	110,592.20
FX	74820957A	S	025115585.01	77149994	CC - TKO - Currencies	158,636.44
FX	74820864A	S	025118423.01	77149994	CC - TKO - Currencies	45,753.34
FX	74820856A	S	025118225.01	77149994	CC - TKO - Currencies	199,896.88
FX	74820838A	S	025118225.01	77149994	CC - TKO - Currencies	63,603.10
FX	74820846A	S	025118225.01	77149994	CC - TKO - Currencies	199,896.88
FX	107872993A	S	025459009.01	77149994	CC - TKO - Currencies	1,350,000.00
FX	107879762A	B	025459009.01	77149994	CC - TKO - Currencies	1,350,000.00
FX	108401946A	S	025459009.01	77149994	CC - TKO - Currencies	650,000.00
FX	108448852A	B	025459009.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	108124922A	S	025454042.01	77149994	CC - TKO - Currencies	2,605,070.00
FX	105635770A	S	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	105646783A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	106988678A	S	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	106992486A	B	025459009.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	108078395A	S	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	108125118A	B	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	104652603A	S	025454042.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	104656219A	B	025454042.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	109492005A	S	025498049.01	77149994	CC - TKO - Currencies	750,000.00
FX	109527164A	B	025498049.01	77149994	CC - TKO - Currencies	750,000.00
FX	108401964A	S	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	108448863A	B	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	108134136A	S	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	108144072A	B	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	108401972A	S	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	108448872A	B	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	109643277A	S	025498049.01	77149994	CC - TKO - Currencies	4,200,000.00
FX	109658666A	B	025498049.01	77149994	CC - TKO - Currencies	8,400,000.00
FX	109643285A	S	025498049.01	77149994	CC - TKO - Currencies	2,520,000.00
FX	109643296A	B	025498049.01	77149994	CC - TKO - Currencies	2,520,000.00
FX	75097392A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	75097403A	S	025488610.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	108467035A	S	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	108522498A	B	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	106621219A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	106626517A	B	025459009.01	77149994	CC - TKO - Currencies	1,350,000.00
FX	109706195A	B	025119991.01	77149994	CC - TKO - Currencies	31,510,215.35
FX	109642368A	S	025498049.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	109658491A	B	025498049.01	77149994	CC - TKO - Currencies	2,600,000.00
FX	108533381A	S	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	108549420A	B	025459009.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	105453871A	S	025459009.01	77149994	CC - TKO - Currencies	250,000.00

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
FX	105453863A	B	025459009.01	77149994	CC - TKO - Currencies	250,000.00
FX	85463752A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85463758A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85463779A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85463783A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85463787A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	108537970A	S	025459009.01	77149994	CC - TKO - Currencies	1,275,000.00
FX	108549440A	B	025459009.01	77149994	CC - TKO - Currencies	2,550,000.00
FX	108533349A	S	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	108549449A	B	025459009.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	98859044A	S	025496860.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	98860130A	B	025496860.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	105960360A	S	025459009.01	77149994	CC - TKO - Currencies	750,000.00
FX	105960398A	B	025459009.01	77149994	CC - TKO - Currencies	750,000.00
FX	105967423A	B	025459009.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	105012619A	S	025459009.01	77149994	CC - TKO - Currencies	250,000.00
FX	105018062A	B	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	106986646A	S	025496290.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	106986704A	B	025496290.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	103899385A	S	025452418.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	103899393A	B	025452418.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	103904616A	B	025452418.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	107582177A	S	025459009.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	107587546A	B	025459009.01	77149994	CC - TKO - Currencies	2,800,000.00
FX	104546243A	S	025498049.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	104549498A	S	025498049.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	104546262A	S	025498049.01	77149994	CC - TKO - Currencies	1,575,000.00
FX	104546270A	B	025498049.01	77149994	CC - TKO - Currencies	1,575,000.00
FX	109642966A	S	025497314.01	77149994	CC - TKO - Currencies	3,500,000.00
FX	109643469A	B	025497314.01	77149994	CC - TKO - Currencies	7,000,000.00
FX	109642975A	S	025497314.01	77149994	CC - TKO - Currencies	82,662.37
FX	107641156A	S	025459009.01	77149994	CC - TKO - Currencies	5,200,000.00
FX	94357726A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357731A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357735A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357739A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357748A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357752A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357756A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357760A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357764A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357772A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357776A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357780A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357784A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357788A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357792A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357796A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357800A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357804A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357812A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357816A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357820A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357824A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357828A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357832A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357840A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357844A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	105295872A	S	025459009.01	77149994	CC - TKO - Currencies	250,000.00

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
FX	105295881A	B	025459009.01	77149994	CC - TKO - Currencies	250,000.00
FX	105303069A	B	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	99185934A	S	025496860.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	99186962A	B	025496860.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109090782A	S	025459009.01	77149994	CC - TKO - Currencies	71,680.00
FX	109093734A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	109374641A	S	025497298.01	77149994	CC - TKO - Currencies	700,000.00
FX	109384719A	B	025497298.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	107873845A	S	025459009.01	77149994	CC - TKO - Currencies	700,000.00
FX	107879790A	B	025459009.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	106466735A	S	025454141.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	106469320A	B	025454141.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	75548012A	B	025488610.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	108403446A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	108448895A	B	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	105408244A	S	025483488.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	105415731A	B	025483488.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	75584197A	S	025115585.01	77149994	CC - TKO - Currencies	158,333.00
FX	75584188A	S	025115585.01	77149994	CC - TKO - Currencies	166,667.00
FX	75584180A	S	025115585.01	77149994	CC - TKO - Currencies	166,667.00
FX	75583600A	S	025115585.01	77149994	CC - TKO - Currencies	175,000.00
FX	75584170A	S	025115585.01	77149994	CC - TKO - Currencies	158,333.00
FX	75584162A	S	025115585.01	77149994	CC - TKO - Currencies	141,667.00
FX	75584153A	S	025115585.01	77149994	CC - TKO - Currencies	116,667.00
FX	75583608A	S	025115585.01	77149994	CC - TKO - Currencies	100,000.00
FX	75584144A	S	025118225.01	77149994	CC - TKO - Currencies	82,569.00
FX	75584136A	S	025118225.01	77149994	CC - TKO - Currencies	82,569.00
FX	75584119A	S	025115585.01	77149994	CC - TKO - Currencies	92,160.41
FX	75584127A	S	025115585.01	77149994	CC - TKO - Currencies	92,160.41
FX	75584110A	S	025115585.01	77149994	CC - TKO - Currencies	92,160.41
FX	75584095A	S	025115585.01	77149994	CC - TKO - Currencies	92,160.41
FX	75584071A	S	025115585.01	77149994	CC - TKO - Currencies	92,160.41
FX	75584052A	S	025118225.01	77149994	CC - TKO - Currencies	145,378.51
FX	75584042A	S	025118225.01	77149994	CC - TKO - Currencies	45,430.78
FX	75584034A	S	025118225.01	77149994	CC - TKO - Currencies	136,292.35
FX	109141744A	S	025452418.01	77149994	CC - TKO - Currencies	5,100,000.00
FX	109187328A	B	025452418.01	77149994	CC - TKO - Currencies	10,200,000.00
FX	75875734A	B	025488610.01	77149994	CC - TKO - Currencies	70,000,000.00
FX	75876723A	S	025488610.01	77149994	CC - TKO - Currencies	17,000,000.00
FX	75876715A	S	025488610.01	77149994	CC - TKO - Currencies	17,000,000.00
FX	105892389A	S	025454042.01	77149994	CC - TKO - Currencies	1,347,450.00
FX	109615030A	S	025496860.01	77149994	CC - TKO - Currencies	100,000.00
FX	108789978A	S	025498049.01	77149994	CC - TKO - Currencies	8,700,000.00
FX	108797642A	S	025498049.01	77149994	CC - TKO - Currencies	17,400,000.00
FX	108789986A	S	025498049.01	77149994	CC - TKO - Currencies	6,525,000.00
FX	108789994A	B	025498049.01	77149994	CC - TKO - Currencies	6,525,000.00
FX	109664379A	B	025498049.01	77149994	CC - TKO - Currencies	37,416,960.00
FX	76036172A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	76036263A	B	025488610.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	76036217A	B	025488610.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	109665697A	S	025459009.01	77149994	CC - TKO - Currencies	645,120.00
FX	93488604A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	93488613A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	93488625A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	93488629A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	93488634A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	93488638A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	93488643A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	93488647A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00

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
FX	93488651A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	76391759A	S	025115585.01	77149994	CC - TKO - Currencies	263,208.00
FX	76391767A	S	025115585.01	77149994	CC - TKO - Currencies	271,698.00
FX	76391775A	S	025115585.01	77149994	CC - TKO - Currencies	288,679.00
FX	76391783A	S	025115585.01	77149994	CC - TKO - Currencies	297,170.00
FX	76391791A	S	025115585.01	77149994	CC - TKO - Currencies	271,698.00
FX	76391799A	S	025115585.01	77149994	CC - TKO - Currencies	254,717.00
FX	76391807A	S	025115585.01	77149994	CC - TKO - Currencies	212,264.00
FX	76391815A	S	025115585.01	77149994	CC - TKO - Currencies	186,792.00
FX	76391839A	S	025115585.01	77149994	CC - TKO - Currencies	101,887.00
FX	76391823A	S	025115585.01	77149994	CC - TKO - Currencies	84,906.00
FX	76391831A	S	025115585.01	77149994	CC - TKO - Currencies	84,906.00
FX	76391737A	S	025118423.01	77149994	CC - TKO - Currencies	76,415.00
FX	76391729A	S	025118225.01	77149994	CC - TKO - Currencies	154,286.00
FX	76391718A	S	025118225.01	77149994	CC - TKO - Currencies	68,571.00
FX	76391707A	S	025118225.01	77149994	CC - TKO - Currencies	145,714.00
FX	76391898A	S	025115585.01	77149994	CC - TKO - Currencies	175,104.20
FX	76391914A	S	025115585.01	77149994	CC - TKO - Currencies	184,319.39
FX	76391947A	S	025115585.01	77149994	CC - TKO - Currencies	193,536.00
FX	76391939A	S	025115585.01	77149994	CC - TKO - Currencies	202,752.61
FX	76391963A	S	025115585.01	77149994	CC - TKO - Currencies	184,319.39
FX	76391955A	S	025115585.01	77149994	CC - TKO - Currencies	165,887.59
FX	76391980A	S	025115585.01	77149994	CC - TKO - Currencies	129,024.00
FX	76391971A	S	025115585.01	77149994	CC - TKO - Currencies	165,887.59
FX	76391996A	S	025115585.01	77149994	CC - TKO - Currencies	184,319.39
FX	76391988A	S	025115585.01	77149994	CC - TKO - Currencies	147,455.80
FX	76392014A	S	025115585.01	77149994	CC - TKO - Currencies	129,024.00
FX	76392022A	S	025115585.01	77149994	CC - TKO - Currencies	114,688.00
FX	76392004A	S	025115585.01	77149994	CC - TKO - Currencies	133,802.19
FX	76391906A	S	025118423.01	77149994	CC - TKO - Currencies	54,904.01
FX	76391889A	S	025118225.01	77149994	CC - TKO - Currencies	239,616.20
FX	76391876A	S	025118225.01	77149994	CC - TKO - Currencies	55,295.39
FX	76391867A	S	025118225.01	77149994	CC - TKO - Currencies	239,616.20
FX	106724627A	S	025454042.01	77149994	CC - TKO - Currencies	988,130.00
FX	109706126A	B	025110123.01	77149994	CC - TKO - Currencies	208,800,000.00
FX	106723827A	S	025120833.01	77149994	CC - TKO - Currencies	2,150,400.00
FX	106724676A	B	025120833.01	77149994	CC - TKO - Currencies	4,300,800.00
FX	107193431A	S	025454042.01	77149994	CC - TKO - Currencies	1,347,450.00
FX	107191852A	S	025454042.01	77149994	CC - TKO - Currencies	808,470.00
FX	76678176A	B	025488610.01	77149994	CC - TKO - Currencies	22,000,000.00
FX	76678190A	B	025488610.01	77149994	CC - TKO - Currencies	22,000,000.00
FX	108522514A	S	025496860.01	77149994	CC - TKO - Currencies	3,095,096.85
FX	107641174A	S	025113408.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	107642435A	B	025113408.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	109658501A	S	025498049.01	77149994	CC - TKO - Currencies	13,200,000.00
FX	76973976A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	76973987A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	106619386A	S	025120833.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	106619260A	B	025120833.01	77149994	CC - TKO - Currencies	500,000.00
FX	109439496A	S	025498049.01	77149994	CC - TKO - Currencies	4,450,000.00
FX	109486836A	B	025498049.01	77149994	CC - TKO - Currencies	8,900,000.00
FX	109665705A	S	025459009.01	77149994	CC - TKO - Currencies	860,160.00
FX	109665713A	B	025459009.01	77149994	CC - TKO - Currencies	860,160.00
FX	109665721A	B	025459009.01	77149994	CC - TKO - Currencies	1,720,320.00
FX	105637113A	S	025454042.01	77149994	CC - TKO - Currencies	2,066,090.00
FX	108198067A	S	025113408.01	77149994	CC - TKO - Currencies	500,000.00
FX	108203270A	B	025113408.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	109642358A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	109642577A	S	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00

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
FX	106986605A	B	025120833.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	106986760A	S	025120833.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	105902020A	S	025454042.01	77149994	CC - TKO - Currencies	798,380.00
FX	107641029A	S	025120833.01	77149994	CC - TKO - Currencies	286,720.00
FX	107642628A	B	025120833.01	77149994	CC - TKO - Currencies	573,440.00
FX	108402695A	S	025454042.01	77149994	CC - TKO - Currencies	2,694,900.00
FX	106723965A	B	025454042.01	77149994	CC - TKO - Currencies	600,000.00
FX	106733007A	S	025454042.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	108466759A	S	025454042.01	77149994	CC - TKO - Currencies	449,150.00
FX	108743756A	S	025496860.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	108736096A	S	025454042.01	77149994	CC - TKO - Currencies	18,000,000.00
FX	108743765A	B	025454042.01	77149994	CC - TKO - Currencies	54,000,000.00
FX	107582148A	S	025483488.01	77149994	CC - TKO - Currencies	600,000.00
FX	107582160A	B	025483488.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	108788832A	S	025454042.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	108797757A	B	025454042.01	77149994	CC - TKO - Currencies	13,500,000.00
FX	108788722A	S	025113408.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	108797654A	B	025113408.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	107192620A	S	025498049.01	77149994	CC - TKO - Currencies	6,600,000.00
FX	107193455A	S	025498049.01	77149994	CC - TKO - Currencies	13,200,000.00
FX	107192632A	S	025498049.01	77149994	CC - TKO - Currencies	2,640,000.00
FX	107192640A	B	025498049.01	77149994	CC - TKO - Currencies	2,640,000.00
FX	109643436A	S	025498049.01	77149994	CC - TKO - Currencies	6,600,000.00
FX	109658675A	S	025498049.01	77149994	CC - TKO - Currencies	13,200,000.00
FX	109643444A	S	025498049.01	77149994	CC - TKO - Currencies	1,782,000.00
FX	109643305A	B	025498049.01	77149994	CC - TKO - Currencies	1,782,000.00
FX	108846453A	S	025454042.01	77149994	CC - TKO - Currencies	269,490.00
FX	109031735A	S	025454042.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109090995A	S	025483488.01	77149994	CC - TKO - Currencies	750,000.00
FX	109093748A	B	025483488.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	109090872A	S	025452418.01	77149994	CC - TKO - Currencies	11,250,000.00
FX	109093777A	B	025452418.01	77149994	CC - TKO - Currencies	22,500,000.00
FX	108967734A	S	025459009.01	77149994	CC - TKO - Currencies	250,000.00
FX	108969243A	B	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	109093790A	S	025454042.01	77149994	CC - TKO - Currencies	2,694,900.00
FX	77765646A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	77765656A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	77765700A	S	025488610.01	77149994	CC - TKO - Currencies	12,000,000.00
FX	77765679A	S	025488610.01	77149994	CC - TKO - Currencies	12,000,000.00
FX	109141888A	S	025454042.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	109187338A	B	025454042.01	77149994	CC - TKO - Currencies	5,400,000.00
FX	109141833A	S	025496860.01	77149994	CC - TKO - Currencies	13,200,000.00
FX	109187347A	B	025496860.01	77149994	CC - TKO - Currencies	26,400,000.00
FX	109319229A	S	025454042.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109364768A	B	025454042.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	109374714A	S	025496860.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	109388177A	B	025496860.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	109374804A	S	025454042.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	109384744A	B	025454042.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	109374812A	S	025454042.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	109384755A	B	025454042.01	77149994	CC - TKO - Currencies	13,500,000.00
FX	109374909A	S	025454042.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	109384764A	B	025454042.01	77149994	CC - TKO - Currencies	3,300,000.00
FX	109373928A	B	025454042.01	77149994	CC - TKO - Currencies	89,830.00
FX	107872962A	S	025120833.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	85887855A	B	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	85887861A	B	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	85887865A	B	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	85887871A	B	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00

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
FX	85887876A	B	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	85887881A	B	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	85887886A	B	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	85887891A	B	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	85887914A	B	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	85887924A	B	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	109374917A	S	025454042.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	109384773A	B	025454042.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109374312A	S	025454042.01	77149994	CC - TKO - Currencies	2,177,400.00
FX	109374843A	S	025454042.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	109384792A	B	025454042.01	77149994	CC - TKO - Currencies	13,500,000.00
FX	106781004A	S	025454042.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	106784255A	B	025454042.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	109374144A	S	025454042.01	77149994	CC - TKO - Currencies	449,150.00
FX	109374688A	S	025454042.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109384803A	B	025454042.01	77149994	CC - TKO - Currencies	18,000,000.00
FX	109374898A	S	025454042.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	109384814A	B	025454042.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109374130A	S	025454042.01	77149994	CC - TKO - Currencies	2,694,900.00
FX	108079515A	S	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	108125131A	B	025459009.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	109439595A	S	025454042.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	109486845A	B	025454042.01	77149994	CC - TKO - Currencies	13,500,000.00
FX	109486854A	B	025454042.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	109439585A	S	025454042.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	107872944A	S	025496290.01	77149994	CC - TKO - Currencies	900,000.00
FX	107883522A	B	025496290.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	109609688A	S	025454042.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109615040A	B	025454042.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	108199184A	S	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	108203279A	B	025459009.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	109609462A	S	025454042.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109615051A	B	025454042.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	109536480A	S	025454042.01	77149994	CC - TKO - Currencies	2,694,900.00
FX	106986366A	S	025454042.01	77149994	CC - TKO - Currencies	179,660.00
FX	109609935A	S	025454042.01	77149994	CC - TKO - Currencies	200,000.00
FX	109615069A	B	025454042.01	77149994	CC - TKO - Currencies	600,000.00
FX	109609398A	S	025113408.01	77149994	CC - TKO - Currencies	143,360.00
FX	109615090A	B	025113408.01	77149994	CC - TKO - Currencies	430,080.00
FX	109609792A	S	025454042.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109615099A	B	025454042.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	109609779A	S	025454042.01	77149994	CC - TKO - Currencies	5,400,000.00
FX	109615060A	B	025454042.01	77149994	CC - TKO - Currencies	16,200,000.00
FX	108789106A	S	025120833.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	108789793A	B	025120833.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	109664758A	S	025113408.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	109635939A	S	025452939.01	77149994	CC - TKO - Currencies	350,000.00
FX	109636676A	B	025452939.01	77149994	CC - TKO - Currencies	350,000.00
FX	109664926A	S	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	109664881A	S	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	107032733A	S	025120833.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	85808677A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808689A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808711A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808715A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808719A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808725A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808729A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808733A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00

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
FX	85808737A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808741A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808746A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	109664898A	S	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	109664853A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	109664863A	B	025483488.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	109610961A	S	025487497.01	77149994	CC - TKO - Currencies	7,000,000.00
FX	109611804A	B	025487497.01	77149994	CC - TKO - Currencies	14,000,000.00
FX	106250438A	S	025483488.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	106260229A	B	025483488.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	109705256A	S	025454042.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	109705290A	S	025454042.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	109664907A	S	025483488.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	109664934A	S	025483488.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	109665451A	B	025483488.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109705306A	S	025454042.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	108789785A	S	025459009.01	77149994	CC - TKO - Currencies	1,260,000.00
FX	108789802A	B	025459009.01	77149994	CC - TKO - Currencies	1,260,000.00
FX	108797766A	B	025459009.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	106260242A	B	025454042.01	77149994	CC - TKO - Currencies	3,100,000.00
FX	106250420A	S	025483488.01	77149994	CC - TKO - Currencies	1,050,000.00
FX	106250429A	B	025483488.01	77149994	CC - TKO - Currencies	2,100,000.00
FX	108789137A	S	025496860.01	77149994	CC - TKO - Currencies	930,000.00
FX	108797664A	B	025496860.01	77149994	CC - TKO - Currencies	1,860,000.00
FX	107641015A	S	025454042.01	77149994	CC - TKO - Currencies	6,198,270.00
FX	107317150A	S	025120833.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	85808596A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808600A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808604A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808608A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808612A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808616A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808624A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808628A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808634A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808638A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808642A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	109610974A	S	025487497.01	77149994	CC - TKO - Currencies	7,000,000.00
FX	109611795A	B	025487497.01	77149994	CC - TKO - Currencies	14,000,000.00
FX	109658817A	B	025498049.01	77149994	CC - TKO - Currencies	1.00
FX	107688305A	S	025454042.01	77149994	CC - TKO - Currencies	2,300,000.00
FX	107693251A	B	025454042.01	77149994	CC - TKO - Currencies	6,900,000.00
FX	106465905A	S	025454042.01	77149994	CC - TKO - Currencies	988,130.00
FX	106471138A	B	025454042.01	77149994	CC - TKO - Currencies	2,964,390.00
FX	106466759A	S	025454042.01	77149994	CC - TKO - Currencies	5,569,460.00
FX	106471158A	B	025454042.01	77149994	CC - TKO - Currencies	16,708,380.00
FX	106465939A	S	025454042.01	77149994	CC - TKO - Currencies	1,576,960.00
FX	106471167A	B	025454042.01	77149994	CC - TKO - Currencies	4,730,880.00
FX	103530990A	S	025454042.01	77149994	CC - TKO - Currencies	600,000.00
FX	103540276A	B	025454042.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	107873853A	S	025452418.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	107873861A	B	025452418.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	107879814A	B	025452418.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	106465847A	S	025454042.01	77149994	CC - TKO - Currencies	1,706,770.00
FX	106471176A	B	025454042.01	77149994	CC - TKO - Currencies	5,120,310.00
FX	106466767A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	106471192A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	106465977A	S	025454042.01	77149994	CC - TKO - Currencies	2,249,980.00
FX	106471201A	B	025454042.01	77149994	CC - TKO - Currencies	6,749,940.00

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
FX	107783218A	S	025454042.01	77149994	CC - TKO - Currencies	10,240,620.00
FX	107788858A	B	025454042.01	77149994	CC - TKO - Currencies	30,721,860.00
FX	106465831A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	106471216A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	106466749A	S	025454042.01	77149994	CC - TKO - Currencies	5,012,514.00
FX	106471225A	B	025454042.01	77149994	CC - TKO - Currencies	15,037,542.00
FX	107827289A	S	025454042.01	77149994	CC - TKO - Currencies	3,297,280.00
FX	107832321A	B	025454042.01	77149994	CC - TKO - Currencies	9,891,840.00
FX	109031748A	S	025452939.01	77149994	CC - TKO - Currencies	1,550,000.00
FX	109031861A	B	025452939.01	77149994	CC - TKO - Currencies	1,550,000.00
FX	109642258A	S	025496290.01	77149994	CC - TKO - Currencies	900,000.00
FX	109643324A	B	025496290.01	77149994	CC - TKO - Currencies	2,700,000.00
FX	109320475A	S	025116229.01	77149994	CC - TKO - Currencies	1,111,540.53
FX	109321483A	B	025116229.01	77149994	CC - TKO - Currencies	332,796.56
FX	109321457A	B	025116229.01	77149994	CC - TKO - Currencies	9,300,000.00
FX	109320485A	S	025116229.01	77149994	CC - TKO - Currencies	15,500,000.00
FX	109610941A	S	025487497.01	77149994	CC - TKO - Currencies	7,000,000.00
FX	109611777A	B	025487497.01	77149994	CC - TKO - Currencies	14,000,000.00
FX	106471241A	B	025454042.01	77149994	CC - TKO - Currencies	9,300,000.00
FX	106466051A	S	025454042.01	77149994	CC - TKO - Currencies	3,720,000.00
FX	106471250A	B	025454042.01	77149994	CC - TKO - Currencies	11,160,000.00
FX	106724045A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	106733030A	B	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	106465861A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	106466145A	S	025454042.01	77149994	CC - TKO - Currencies	3,100,000.00
FX	103530781A	S	025454042.01	77149994	CC - TKO - Currencies	1,437,280.00
FX	106466094A	S	025483488.01	77149994	CC - TKO - Currencies	950,000.00
FX	106471259A	B	025483488.01	77149994	CC - TKO - Currencies	1,900,000.00
FX	106724029A	S	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	106733042A	B	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	107975263A	S	025454042.01	77149994	CC - TKO - Currencies	2,300,000.00
FX	103681295A	S	025483488.01	77149994	CC - TKO - Currencies	700,000.00
FX	103691267A	B	025483488.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	108074148A	S	025454042.01	77149994	CC - TKO - Currencies	2,066,090.00
FX	108028800A	B	025454042.01	77149994	CC - TKO - Currencies	6,198,270.00
FX	106723880A	S	025454042.01	77149994	CC - TKO - Currencies	4,006,192.00
FX	106733053A	B	025454042.01	77149994	CC - TKO - Currencies	12,018,576.00
FX	108078070A	S	025454042.01	77149994	CC - TKO - Currencies	10,240,620.00
FX	108124931A	B	025454042.01	77149994	CC - TKO - Currencies	30,721,860.00
FX	106780972A	S	025454042.01	77149994	CC - TKO - Currencies	4,030,000.00
FX	106784276A	B	025454042.01	77149994	CC - TKO - Currencies	12,090,000.00
FX	108078888A	S	025454042.01	77149994	CC - TKO - Currencies	4,132,180.00
FX	108125140A	B	025454042.01	77149994	CC - TKO - Currencies	12,396,540.00
FX	108078275A	S	025454042.01	77149994	CC - TKO - Currencies	4,600,000.00
FX	108124956A	B	025454042.01	77149994	CC - TKO - Currencies	13,800,000.00
FX	108078100A	S	025454042.01	77149994	CC - TKO - Currencies	1,437,280.00
FX	108124965A	B	025454042.01	77149994	CC - TKO - Currencies	4,311,840.00
FX	103827996A	S	025454042.01	77149994	CC - TKO - Currencies	1,437,280.00
FX	103828695A	B	025454042.01	77149994	CC - TKO - Currencies	4,311,840.00
FX	107254173A	S	025120833.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	85887571A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887576A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887592A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887596A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887600A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887604A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887608A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887612A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887620A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00

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
FX	85887628A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887640A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	106977187A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	106929909A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	106977196A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	106930557A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	106977209A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	107693454A	B	025498049.01	77149994	CC - TKO - Currencies	21,118,454.11
FX	106986325A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	106992592A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	108144094A	S	025113408.01	77149994	CC - TKO - Currencies	4,132,180.00
FX	108133541A	B	025113408.01	77149994	CC - TKO - Currencies	12,396,540.00
FX	103863342A	S	025454042.01	77149994	CC - TKO - Currencies	1,437,280.00
FX	103870931A	B	025454042.01	77149994	CC - TKO - Currencies	4,311,840.00
FX	108134667A	S	025454042.01	77149994	CC - TKO - Currencies	8,264,360.00
FX	108144103A	B	025454042.01	77149994	CC - TKO - Currencies	24,793,080.00
FX	106986337A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	106992738A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	103904650A	S	025496860.01	77149994	CC - TKO - Currencies	800,000.00
FX	109610949A	S	025487497.01	77149994	CC - TKO - Currencies	7,000,000.00
FX	109611786A	B	025487497.01	77149994	CC - TKO - Currencies	14,000,000.00
FX	108198124A	S	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	108203288A	B	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	108197695A	S	025454042.01	77149994	CC - TKO - Currencies	2,066,090.00
FX	108203297A	B	025454042.01	77149994	CC - TKO - Currencies	6,198,270.00
FX	106986345A	S	025454042.01	77149994	CC - TKO - Currencies	988,130.00
FX	106992747A	B	025454042.01	77149994	CC - TKO - Currencies	2,964,390.00
FX	106986357A	S	025454042.01	77149994	CC - TKO - Currencies	1,976,260.00
FX	106992772A	B	025454042.01	77149994	CC - TKO - Currencies	5,928,780.00
FX	106988092A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	106992781A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	106988107A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	106992797A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	108197650A	S	025454042.01	77149994	CC - TKO - Currencies	2,066,090.00
FX	108203306A	B	025454042.01	77149994	CC - TKO - Currencies	6,198,270.00
FX	107081611A	S	025120833.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	107082852A	B	025120833.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	108197677A	S	025454042.01	77149994	CC - TKO - Currencies	10,240,620.00
FX	108203316A	B	025454042.01	77149994	CC - TKO - Currencies	30,721,860.00
FX	109141932A	S	025483488.01	77149994	CC - TKO - Currencies	700,000.00
FX	109187356A	B	025483488.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	103898516A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	103904765A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	109705353A	S	025459009.01	77149994	CC - TKO - Currencies	700,000.00
FX	107431284A	S	025120833.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	85808767A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808771A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808775A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808788A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808794A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808803A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808808A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808818A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808823A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808827A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808833A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	109610933A	S	025487497.01	77149994	CC - TKO - Currencies	7,000,000.00
FX	109611768A	B	025487497.01	77149994	CC - TKO - Currencies	14,000,000.00
FX	109141972A	S	025120833.01	77149994	CC - TKO - Currencies	1,000,000.00

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
FX	85893931A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893936A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893942A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893975A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893981A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893987A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893995A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85894000A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85894005A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85894012A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	108333476A	S	025454042.01	77149994	CC - TKO - Currencies	4,600,000.00
FX	108337828A	B	025454042.01	77149994	CC - TKO - Currencies	13,800,000.00
FX	107035306A	S	025454042.01	77149994	CC - TKO - Currencies	3,063,203.00
FX	107037642A	B	025454042.01	77149994	CC - TKO - Currencies	9,189,609.00
FX	107037662A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	107035181A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	108333455A	S	025454042.01	77149994	CC - TKO - Currencies	2,300,000.00
FX	108337838A	B	025454042.01	77149994	CC - TKO - Currencies	6,900,000.00
FX	107034457A	S	025454042.01	77149994	CC - TKO - Currencies	6,200,000.00
FX	107037671A	B	025454042.01	77149994	CC - TKO - Currencies	18,600,000.00
FX	107035220A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	107037685A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	108333849A	S	025454042.01	77149994	CC - TKO - Currencies	4,132,180.00
FX	108337847A	B	025454042.01	77149994	CC - TKO - Currencies	12,396,540.00
FX	107037694A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	107035204A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	107034487A	S	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	107037715A	B	025459009.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	103898197A	S	025454042.01	77149994	CC - TKO - Currencies	1,437,280.00
FX	103904913A	B	025454042.01	77149994	CC - TKO - Currencies	4,311,840.00
FX	107191594A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	107193468A	B	025454042.01	77149994	CC - TKO - Currencies	8,354,190.00
FX	107190885A	S	025120833.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	85803069A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85803073A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85803081A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85803085A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85803089A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85803094A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85803098A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85803103A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85803107A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85803111A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85803121A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	107688324A	S	025120833.01	77149994	CC - TKO - Currencies	3,300,000.00
FX	85887940A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85887948A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85887952A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85887972A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85887976A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85887981A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85887986A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85887990A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85888000A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85888004A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85888008A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	107190845A	S	025454042.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	107193477A	B	025454042.01	77149994	CC - TKO - Currencies	3,300,000.00
FX	107190457A	S	025454042.01	77149994	CC - TKO - Currencies	988,130.00

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
FX	107193737A	B	025454042.01	77149994	CC - TKO - Currencies	2,964,390.00
FX	108400860A	S	025454042.01	77149994	CC - TKO - Currencies	6,198,270.00
FX	109610923A	S	025487497.01	77149994	CC - TKO - Currencies	7,000,000.00
FX	109611759A	B	025487497.01	77149994	CC - TKO - Currencies	14,000,000.00
FX	109642324A	S	025496290.01	77149994	CC - TKO - Currencies	650,000.00
FX	109642797A	B	025496290.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	109705340A	S	025120833.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	85894049A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85894053A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85894058A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85894068A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85894082A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85894101A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85894115A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85894126A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85894157A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	85894167A	B	025120833.01	77149994	CC - TKO - Currencies	600,000.00
FX	107190877A	S	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	107193488A	B	025459009.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	108401892A	S	025120833.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	85808854A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808859A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808863A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808867A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808871A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808879A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808884A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808901A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808910A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808926A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	108403358A	S	025459009.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	108448905A	B	025459009.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	104035212A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	104043240A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	107190856A	S	025459009.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	107193497A	B	025459009.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	109642388A	S	025459009.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	109642875A	B	025459009.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	104035233A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	104043259A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	109665580A	S	025115023.01	77149994	CC - TKO - Currencies	3,100,000.00
FX	109665998A	B	025115023.01	77149994	CC - TKO - Currencies	6,200,000.00
FX	109665588A	S	025115023.01	77149994	CC - TKO - Currencies	366,076.22
FX	109665596A	S	025115023.01	77149994	CC - TKO - Currencies	6,200,000.00
FX	104035246A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	104043274A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	104035254A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	104043283A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	99771958A	S	025459009.01	77149994	CC - TKO - Currencies	1,433,600.00
FX	99777260A	B	025459009.01	77149994	CC - TKO - Currencies	2,867,200.00
FX	108078387A	S	025120833.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	85893758A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893767A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893771A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893776A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893789A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893794A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893803A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893807A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00

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
FX	85893816A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893821A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85893835A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	108400815A	S	025454042.01	77149994	CC - TKO - Currencies	2,066,090.00
FX	104034824A	S	025454042.01	77149994	CC - TKO - Currencies	1,437,280.00
FX	108400823A	S	025454042.01	77149994	CC - TKO - Currencies	2,066,090.00
FX	107190439A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	108401820A	S	025454042.01	77149994	CC - TKO - Currencies	2,300,000.00
FX	108448731A	B	025454042.01	77149994	CC - TKO - Currencies	6,900,000.00
FX	108400868A	S	025454042.01	77149994	CC - TKO - Currencies	4,132,180.00
FX	104077482A	S	025454042.01	77149994	CC - TKO - Currencies	1,077,960.00
FX	108466767A	S	025454042.01	77149994	CC - TKO - Currencies	2,066,090.00
FX	107253882A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	104077474A	S	025454042.01	77149994	CC - TKO - Currencies	1,437,280.00
FX	107254162A	S	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	107261829A	B	025459009.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	109609755A	S	025483488.01	77149994	CC - TKO - Currencies	1,550,000.00
FX	109612126A	B	025483488.01	77149994	CC - TKO - Currencies	3,100,000.00
FX	104077624A	S	025454042.01	77149994	CC - TKO - Currencies	600,000.00
FX	104113499A	B	025454042.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	109610911A	S	025487497.01	77149994	CC - TKO - Currencies	8,000,000.00
FX	109611750A	B	025487497.01	77149994	CC - TKO - Currencies	16,000,000.00
FX	107872933A	S	025120833.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	85888017A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888022A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888026A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888030A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888035A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888040A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888046A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888050A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888072A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888082A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888098A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	104077615A	S	025454042.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	104113508A	B	025454042.01	77149994	CC - TKO - Currencies	4,800,000.00
FX	109664605A	S	025454042.01	77149994	CC - TKO - Currencies	9,100,000.00
FX	107316976A	S	025113408.01	77149994	CC - TKO - Currencies	161,540.00
FX	107323839A	B	025113408.01	77149994	CC - TKO - Currencies	484,620.00
FX	108197997A	S	025496290.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	108198204A	B	025496290.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	107318168A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	108652830A	S	025454042.01	77149994	CC - TKO - Currencies	2,066,090.00
FX	107316943A	S	025454042.01	77149994	CC - TKO - Currencies	988,130.00
FX	107318199A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	107641005A	S	025454042.01	77149994	CC - TKO - Currencies	2,784,730.00
FX	107582194A	S	025459009.01	77149994	CC - TKO - Currencies	550,000.00
FX	107587580A	B	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	107582211A	S	025459009.01	77149994	CC - TKO - Currencies	550,000.00
FX	107587594A	B	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	104283534A	S	025454042.01	77149994	CC - TKO - Currencies	1,292,320.00
FX	104292443A	B	025454042.01	77149994	CC - TKO - Currencies	3,876,960.00
FX	104321616A	S	025454042.01	77149994	CC - TKO - Currencies	1,292,320.00
FX	104325342A	B	025454042.01	77149994	CC - TKO - Currencies	3,876,960.00
FX	79615387A	S	025452939.01	77149994	CC - TKO - Currencies	50,000.00
FX	79615391A	S	025452939.01	77149994	CC - TKO - Currencies	50,000.00
FX	79615395A	S	025452939.01	77149994	CC - TKO - Currencies	50,000.00
FX	79615399A	S	025452939.01	77149994	CC - TKO - Currencies	50,000.00
FX	79615407A	S	025452939.01	77149994	CC - TKO - Currencies	50,000.00

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
FX	79615415A	S	025452939.01	77149994	CC - TKO - Currencies	50,000.00
FX	79615428A	S	025452939.01	77149994	CC - TKO - Currencies	50,000.00
FX	79615434A	S	025452939.01	77149994	CC - TKO - Currencies	50,000.00
FX	79615451A	S	025452939.01	77149994	CC - TKO - Currencies	50,000.00
FX	79615485A	S	025452939.01	77149994	CC - TKO - Currencies	50,000.00
FX	108789758A	B	025452939.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	108789093A	S	025120833.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	85808936A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808942A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808946A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808950A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808956A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808961A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808984A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808993A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85808998A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85809007A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85809011A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	106782672A	S	025498049.01	77149994	CC - TKO - Currencies	9,300,000.00
FX	106784292A	S	025498049.01	77149994	CC - TKO - Currencies	18,600,000.00
FX	106782685A	S	025498049.01	77149994	CC - TKO - Currencies	11,253,000.00
FX	106782706A	B	025498049.01	77149994	CC - TKO - Currencies	11,253,000.00
FX	107688288A	S	025454042.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	107693281A	B	025454042.01	77149994	CC - TKO - Currencies	3,300,000.00
FX	107827304A	S	025459009.01	77149994	CC - TKO - Currencies	3,153,920.00
FX	107832335A	B	025459009.01	77149994	CC - TKO - Currencies	6,307,840.00
FX	79412577A	B	025458464.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	79412569A	B	025458464.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	79412880A	B	025458464.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	79412830A	B	025458464.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	109090773A	S	025454042.01	77149994	CC - TKO - Currencies	2,066,090.00
FX	107193807A	B	025498049.01	77149994	CC - TKO - Currencies	13,893,719.81
FX	79452370A	S	025115585.01	77149994	CC - TKO - Currencies	113,514.00
FX	79452354A	S	025115585.01	77149994	CC - TKO - Currencies	121,622.00
FX	79452394A	S	025115585.01	77149994	CC - TKO - Currencies	121,622.00
FX	79452297A	S	025115585.01	77149994	CC - TKO - Currencies	113,514.00
FX	79452386A	S	025115585.01	77149994	CC - TKO - Currencies	89,189.00
FX	79452330A	S	025115585.01	77149994	CC - TKO - Currencies	118,868.00
FX	79452378A	S	025115585.01	77149994	CC - TKO - Currencies	93,396.00
FX	79452236A	S	025118225.01	77149994	CC - TKO - Currencies	57,798.00
FX	79452217A	S	025118225.01	77149994	CC - TKO - Currencies	57,798.00
FX	79452491A	S	025115585.01	77149994	CC - TKO - Currencies	164,527.10
FX	79452483A	S	025115585.01	77149994	CC - TKO - Currencies	164,527.10
FX	79452515A	S	025115585.01	77149994	CC - TKO - Currencies	173,186.05
FX	79452499A	S	025115585.01	77149994	CC - TKO - Currencies	190,505.37
FX	79452507A	S	025115585.01	77149994	CC - TKO - Currencies	129,889.89
FX	79452443A	S	025115585.01	77149994	CC - TKO - Currencies	103,911.63
FX	79452475A	S	025115585.01	77149994	CC - TKO - Currencies	86,593.74
FX	79452467A	S	025115585.01	77149994	CC - TKO - Currencies	86,593.74
FX	79452402A	S	025118423.01	77149994	CC - TKO - Currencies	42,722.71
FX	79452433A	S	025118225.01	77149994	CC - TKO - Currencies	95,252.68
FX	79452424A	S	025118225.01	77149994	CC - TKO - Currencies	86,593.74
FX	107928703A	S	025454042.01	77149994	CC - TKO - Currencies	3,100,000.00
FX	107929349A	B	025454042.01	77149994	CC - TKO - Currencies	9,300,000.00
FX	109642343A	S	025496290.01	77149994	CC - TKO - Currencies	500,000.00
FX	109642808A	B	025496290.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	109374760A	S	025454042.01	77149994	CC - TKO - Currencies	2,300,000.00
FX	109384835A	B	025454042.01	77149994	CC - TKO - Currencies	6,900,000.00
FX	104652683A	S	025454042.01	77149994	CC - TKO - Currencies	1,200,000.00

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
FX	104656288A	B	025454042.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	108078208A	S	025454042.01	77149994	CC - TKO - Currencies	3,100,000.00
FX	108124974A	B	025454042.01	77149994	CC - TKO - Currencies	9,300,000.00
FX	108133720A	S	025459009.01	77149994	CC - TKO - Currencies	550,000.00
FX	108144133A	B	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	108133749A	S	025459009.01	77149994	CC - TKO - Currencies	550,000.00
FX	108144155A	B	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	108133783A	S	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	108144165A	B	025459009.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	109439417A	S	025454042.01	77149994	CC - TKO - Currencies	1,886,430.00
FX	108133561A	S	025459009.01	77149994	CC - TKO - Currencies	215,040.00
FX	108144175A	B	025459009.01	77149994	CC - TKO - Currencies	430,080.00
FX	108134101A	S	025459009.01	77149994	CC - TKO - Currencies	550,000.00
FX	108144187A	B	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	108133678A	S	025113408.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	108144210A	B	025113408.01	77149994	CC - TKO - Currencies	3,300,000.00
FX	109441340A	S	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	109441365A	B	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	109486916A	B	025459009.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	104734576A	S	025459009.01	77149994	CC - TKO - Currencies	860,160.00
FX	104769566A	B	025459009.01	77149994	CC - TKO - Currencies	860,160.00
FX	109642126A	S	025454141.01	77149994	CC - TKO - Currencies	860,160.00
FX	109642440A	B	025454141.01	77149994	CC - TKO - Currencies	1,720,320.00
FX	106986667A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	106992849A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	108134125A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	108144221A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	108133709A	S	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	108144232A	B	025459009.01	77149994	CC - TKO - Currencies	3,300,000.00
FX	104769607A	S	025459009.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	104734588A	B	025459009.01	77149994	CC - TKO - Currencies	5,400,000.00
FX	109643452A	S	025498049.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	109658712A	S	025498049.01	77149994	CC - TKO - Currencies	18,000,000.00
FX	109643460A	S	025498049.01	77149994	CC - TKO - Currencies	15,300,000.00
FX	109643316A	B	025498049.01	77149994	CC - TKO - Currencies	15,300,000.00
FX	104838170A	S	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	104849082A	B	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	108401596A	S	025454042.01	77149994	CC - TKO - Currencies	3,100,000.00
FX	108448554A	B	025454042.01	77149994	CC - TKO - Currencies	9,300,000.00
FX	108448745A	S	025496860.01	77149994	CC - TKO - Currencies	1,350,000.00
FX	109642315A	S	025483488.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	109643606A	B	025483488.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	108650655A	S	025113408.01	77149994	CC - TKO - Currencies	700,000.00
FX	108671316A	B	025113408.01	77149994	CC - TKO - Currencies	2,100,000.00
FX	109664633A	S	025459009.01	77149994	CC - TKO - Currencies	4,600,000.00
FX	109664794A	B	025459009.01	77149994	CC - TKO - Currencies	9,200,000.00
FX	104652730A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	104656323A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	108736513A	S	025113408.01	77149994	CC - TKO - Currencies	3,100,000.00
FX	108743774A	B	025113408.01	77149994	CC - TKO - Currencies	9,300,000.00
FX	108736005A	S	025452939.01	77149994	CC - TKO - Currencies	430,080.00
FX	108740588A	B	025452939.01	77149994	CC - TKO - Currencies	430,080.00
FX	105250905A	S	025454042.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	105252777A	B	025454042.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	108965959A	S	025113408.01	77149994	CC - TKO - Currencies	700,000.00
FX	108969269A	B	025113408.01	77149994	CC - TKO - Currencies	2,100,000.00
FX	105407553A	S	025496860.01	77149994	CC - TKO - Currencies	2,500,000.00
FX	105415790A	B	025496860.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109091030A	S	025496860.01	77149994	CC - TKO - Currencies	150,000.00

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
FX	109093809A	B	025496860.01	77149994	CC - TKO - Currencies	300,000.00
FX	107781150A	S	025496860.01	77149994	CC - TKO - Currencies	2,500,000.00
FX	107788867A	B	025496860.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	107781186A	S	025459009.01	77149994	CC - TKO - Currencies	3,400,000.00
FX	107788878A	B	025459009.01	77149994	CC - TKO - Currencies	6,800,000.00
FX	105406546A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	105415704A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	109090858A	S	025483488.01	77149994	CC - TKO - Currencies	5,700,000.00
FX	109093833A	B	025483488.01	77149994	CC - TKO - Currencies	11,400,000.00
FX	109091047A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	109093843A	B	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	109090937A	S	025459009.01	77149994	CC - TKO - Currencies	1,650,000.00
FX	109093853A	B	025459009.01	77149994	CC - TKO - Currencies	3,300,000.00
FX	109091021A	S	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	109093871A	B	025459009.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	109097538A	S	025121286.01	77149941	CC - TKO - Currencies	450,000.00
FX	105406563A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	105415722A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	80365073A	S	025118225.01	77149994	CC - TKO - Currencies	77,143.00
FX	80364880A	S	025118225.01	77149994	CC - TKO - Currencies	60,000.00
FX	80365106A	S	025118423.01	77149994	CC - TKO - Currencies	73,636.00
FX	80368449A	S	025115585.01	77149994	CC - TKO - Currencies	93,396.00
FX	80368436A	S	025115585.01	77149994	CC - TKO - Currencies	101,887.00
FX	80368428A	S	025115585.01	77149994	CC - TKO - Currencies	101,887.00
FX	80368509A	S	025115585.01	77149994	CC - TKO - Currencies	84,906.00
FX	80368527A	S	025115585.01	77149994	CC - TKO - Currencies	110,377.00
FX	80368500A	S	025115585.01	77149994	CC - TKO - Currencies	110,377.00
FX	80364893A	S	025118225.01	77149994	CC - TKO - Currencies	107,520.00
FX	80365436A	S	025115585.01	77149994	CC - TKO - Currencies	92,160.41
FX	80365418A	S	025115585.01	77149994	CC - TKO - Currencies	105,130.19
FX	80365403A	S	025115585.01	77149994	CC - TKO - Currencies	152,917.81
FX	80365390A	S	025115585.01	77149994	CC - TKO - Currencies	105,130.19
FX	80365377A	S	025115585.01	77149994	CC - TKO - Currencies	105,130.19
FX	80365366A	S	025115585.01	77149994	CC - TKO - Currencies	95,573.81
FX	106466189A	S	025120833.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	85899912A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85899924A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85899937A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85899946A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85899966A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85899971A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85899976A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85899981A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85899986A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85899991A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85899997A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	85900002A	B	025120833.01	77149994	CC - TKO - Currencies	300,000.00
FX	107190736A	S	025496290.01	77149994	CC - TKO - Currencies	550,000.00
FX	107198461A	B	025496290.01	77149994	CC - TKO - Currencies	1,650,000.00
FX	108078364A	S	025497298.01	77149994	CC - TKO - Currencies	500,000.00
FX	108125000A	B	025497298.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	103731070A	S	025497298.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	103738452A	B	025497298.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	105635714A	S	025452939.01	77149994	CC - TKO - Currencies	200,000.00
FX	105640786A	B	025452939.01	77149994	CC - TKO - Currencies	200,000.00
FX	109609533A	S	025496860.01	77149994	CC - TKO - Currencies	950,000.00
FX	109615079A	B	025496860.01	77149994	CC - TKO - Currencies	1,900,000.00
FX	105844276A	S	025483488.01	77149994	CC - TKO - Currencies	300,000.00
FX	105854319A	B	025483488.01	77149994	CC - TKO - Currencies	600,000.00

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
FX	105635902A	S	025497298.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	105646855A	B	025497298.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	109609663A	S	025459009.01	77149994	CC - TKO - Currencies	550,000.00
FX	109612237A	B	025459009.01	77149994	CC - TKO - Currencies	1,650,000.00
FX	105844175A	S	025454042.01	77149994	CC - TKO - Currencies	1,706,770.00
FX	105957557A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	105967569A	B	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	100859378A	S	025120833.01	77149994	CC - TKO - Currencies	860,160.00
FX	100863024A	B	025120833.01	77149994	CC - TKO - Currencies	1,720,320.00
FX	109374821A	S	025120833.01	77149994	CC - TKO - Currencies	1,900,000.00
FX	94358004A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358008A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358012A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358016A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358020A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358024A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358032A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358036A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358048A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358052A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358061A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358065A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358069A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358078A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358082A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358086A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358090A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358094A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	94358098A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	106986634A	S	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	85887769A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887773A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887777A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887781A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887785A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887789A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887793A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887801A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887817A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887821A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887835A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	85887845A	B	025120833.01	77149994	CC - TKO - Currencies	200,000.00
FX	108966152A	S	025452939.01	77149994	CC - TKO - Currencies	450,000.00
FX	108966585A	B	025452939.01	77149994	CC - TKO - Currencies	450,000.00
FX	106619240A	S	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	106619365A	B	025120833.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	108650614A	S	025113408.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	108671352A	B	025113408.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	106465890A	S	025113408.01	77149994	CC - TKO - Currencies	359,320.00
FX	106471283A	B	025113408.01	77149994	CC - TKO - Currencies	1,077,960.00
FX	109141757A	S	025454042.01	77149994	CC - TKO - Currencies	25,380,000.00
FX	109187365A	B	025454042.01	77149994	CC - TKO - Currencies	76,140,000.00
FX	106673298A	S	025113408.01	77149994	CC - TKO - Currencies	359,320.00
FX	106674189A	B	025113408.01	77149994	CC - TKO - Currencies	1,077,960.00
FX	106673309A	S	025454042.01	77149994	CC - TKO - Currencies	538,980.00
FX	106674198A	B	025454042.01	77149994	CC - TKO - Currencies	1,616,940.00
FX	106723947A	S	025454042.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	106733063A	B	025454042.01	77149994	CC - TKO - Currencies	7,200,000.00
FX	109319217A	S	025454042.01	77149994	CC - TKO - Currencies	7,050,000.00

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
FX	109364800A	B	025454042.01	77149994	CC - TKO - Currencies	21,150,000.00
FX	108133734A	S	025483488.01	77149994	CC - TKO - Currencies	600,000.00
FX	108144250A	B	025483488.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	106881900A	S	025454042.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	106922868A	B	025454042.01	77149994	CC - TKO - Currencies	4,800,000.00
FX	81370026A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	81370039A	B	025488610.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	81370047A	S	025488610.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	81370073A	B	025488610.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	81370057A	B	025488610.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	106929941A	S	025454042.01	77149994	CC - TKO - Currencies	2,584,640.00
FX	106977219A	B	025454042.01	77149994	CC - TKO - Currencies	7,753,920.00
FX	106929922A	S	025454042.01	77149994	CC - TKO - Currencies	1,077,960.00
FX	106986465A	S	025454042.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	106992872A	B	025454042.01	77149994	CC - TKO - Currencies	9,600,000.00
FX	106986518A	S	025454042.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	106992881A	B	025454042.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	106986374A	S	025454042.01	77149994	CC - TKO - Currencies	1,437,280.00
FX	81510580A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	81510588A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	81592201A	S	025118225.01	77149994	CC - TKO - Currencies	98,560.00
FX	81592193A	S	025118225.01	77149994	CC - TKO - Currencies	77,143.00
FX	109664352A	S	025113408.01	77149994	CC - TKO - Currencies	449,150.00
FX	109672211A	B	025113408.01	77149994	CC - TKO - Currencies	1,347,450.00
FX	109142982A	S	025115023.01	77149994	CC - TKO - Currencies	3,400,000.00
FX	109148904A	B	025115023.01	77149994	CC - TKO - Currencies	6,800,000.00
FX	109142990A	S	025115023.01	77149994	CC - TKO - Currencies	469,028.45
FX	109143001A	S	025115023.01	77149994	CC - TKO - Currencies	6,800,000.00
FX	109610895A	S	025487497.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	109611741A	B	025487497.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	109610883A	B	025487497.01	77149994	CC - TKO - Currencies	466,988.73
FX	109611732A	B	025487497.01	77149994	CC - TKO - Currencies	1,148,684.92
FX	106781068A	S	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	106784740A	B	025120833.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	109642380A	S	025496290.01	77149994	CC - TKO - Currencies	5,100,000.00
FX	109642824A	B	025496290.01	77149994	CC - TKO - Currencies	5,100,000.00
FX	109705225A	S	025454042.01	77149994	CC - TKO - Currencies	7,990,000.00
FX	107431175A	S	025113408.01	77149994	CC - TKO - Currencies	800,000.00
FX	107433114A	B	025113408.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	107582124A	S	025454042.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	107587603A	B	025454042.01	77149994	CC - TKO - Currencies	7,200,000.00
FX	107642447A	S	025454042.01	77149994	CC - TKO - Currencies	2,874,560.00
FX	107640977A	B	025454042.01	77149994	CC - TKO - Currencies	8,623,680.00
FX	81954800A	S	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	81954810A	S	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	81954818A	B	025450990.01	77149994	CC - TKO - Currencies	59,250,000.00
FX	107642456A	S	025454042.01	77149994	CC - TKO - Currencies	2,874,560.00
FX	107640957A	B	025454042.01	77149994	CC - TKO - Currencies	8,623,680.00
FX	107641094A	S	025459009.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	107642468A	B	025459009.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	107641086A	S	025454042.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	107642481A	B	025454042.01	77149994	CC - TKO - Currencies	7,200,000.00
FX	109636054A	S	025498049.01	77149994	CC - TKO - Currencies	9,400,000.00
FX	109636694A	B	025498049.01	77149994	CC - TKO - Currencies	18,800,000.00
FX	107641191A	S	025454042.01	77149994	CC - TKO - Currencies	400,000.00
FX	107642490A	B	025454042.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	108967522A	S	025483488.01	77149994	CC - TKO - Currencies	9,500,000.00
FX	108969278A	B	025483488.01	77149994	CC - TKO - Currencies	19,000,000.00
FX	107827222A	S	025454042.01	77149994	CC - TKO - Currencies	2,874,560.00

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
FX	107832350A	B	025454042.01	77149994	CC - TKO - Currencies	8,623,680.00
FX	107827251A	S	025454042.01	77149994	CC - TKO - Currencies	1,077,960.00
FX	107832374A	B	025454042.01	77149994	CC - TKO - Currencies	3,233,880.00
FX	107827234A	S	025454042.01	77149994	CC - TKO - Currencies	2,874,560.00
FX	107832387A	B	025454042.01	77149994	CC - TKO - Currencies	8,623,680.00
FX	104915321A	S	025496290.01	77149994	CC - TKO - Currencies	200,000.00
FX	104917739A	B	025496290.01	77149994	CC - TKO - Currencies	200,000.00
FX	82039421A	S	025450990.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	82039411A	B	025450990.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	107827242A	S	025454042.01	77149994	CC - TKO - Currencies	1,437,280.00
FX	107832396A	B	025454042.01	77149994	CC - TKO - Currencies	4,311,840.00
FX	107832405A	S	025454042.01	77149994	CC - TKO - Currencies	2,874,560.00
FX	107827177A	B	025454042.01	77149994	CC - TKO - Currencies	8,623,680.00
FX	107832428A	S	025454042.01	77149994	CC - TKO - Currencies	7,186,400.00
FX	107827169A	B	025454042.01	77149994	CC - TKO - Currencies	21,559,200.00
FX	107827197A	S	025454042.01	77149994	CC - TKO - Currencies	1,437,280.00
FX	107832437A	B	025454042.01	77149994	CC - TKO - Currencies	4,311,840.00
FX	107827208A	S	025454042.01	77149994	CC - TKO - Currencies	4,311,840.00
FX	107832446A	B	025454042.01	77149994	CC - TKO - Currencies	12,935,520.00
FX	107827879A	S	025454042.01	77149994	CC - TKO - Currencies	1,437,280.00
FX	107832464A	B	025454042.01	77149994	CC - TKO - Currencies	4,311,840.00
FX	107827354A	S	025483488.01	77149994	CC - TKO - Currencies	200,000.00
FX	107832473A	B	025483488.01	77149994	CC - TKO - Currencies	400,000.00
FX	107827259A	S	025454042.01	77149994	CC - TKO - Currencies	1,796,600.00
FX	107832482A	B	025454042.01	77149994	CC - TKO - Currencies	5,389,800.00
FX	107828034A	S	025454042.01	77149994	CC - TKO - Currencies	1,077,960.00
FX	107832507A	B	025454042.01	77149994	CC - TKO - Currencies	3,233,880.00
FX	107832516A	S	025454042.01	77149994	CC - TKO - Currencies	2,874,560.00
FX	107826926A	B	025454042.01	77149994	CC - TKO - Currencies	8,623,680.00
FX	107827332A	S	025483488.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	107832525A	B	025483488.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	106619224A	S	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	106619374A	B	025120833.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	107827320A	S	025454042.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	107832536A	B	025454042.01	77149994	CC - TKO - Currencies	9,600,000.00
FX	108650145A	S	025459009.01	77149994	CC - TKO - Currencies	1,453,860.00
FX	108671334A	B	025459009.01	77149994	CC - TKO - Currencies	2,907,720.00
FX	109141847A	S	025496290.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	109141940A	B	025496290.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	82930358A	B	025458464.01	77149994	CC - TKO - Currencies	20,500,000.00
FX	82930366A	B	025458464.01	77149994	CC - TKO - Currencies	20,500,000.00
FX	82930811A	B	025458464.01	77149994	CC - TKO - Currencies	18,500,000.00
FX	82930803A	B	025458464.01	77149994	CC - TKO - Currencies	18,500,000.00
FX	106780984A	S	025496290.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	106782457A	B	025496290.01	77149994	CC - TKO - Currencies	2,800,000.00
FX	109080564A	S	025454042.01	77149994	CC - TKO - Currencies	2,874,560.00
FX	109090897A	S	025483488.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	109093883A	B	025483488.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	83079695A	B	025450990.01	77149994	CC - TKO - Currencies	83,000,000.00
FX	83079703A	B	025450990.01	77149994	CC - TKO - Currencies	83,000,000.00
FX	100368149A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	100699457A	B	025488610.01	77149994	CC - TKO - Currencies	43,008,000.00
FX	100699944A	S	025488610.01	77149994	CC - TKO - Currencies	60,000,000.00
FX	100699952A	B	025488610.01	77149994	CC - TKO - Currencies	120,000,000.00
FX	109672854A	B	025126269.01	77149994	CC - TKO - Currencies	1.00
FX	100987875A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	100987883A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	100993113A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	101538483A	S	025458316.01	77149994	CC - TKO - Currencies	50,000,000.00

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
FX	108440199A	B	025126269.01	77149994	CC - TKO - Currencies	9,181,241.99
FX	101676399A	S	025458316.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	101676413A	S	025458316.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	101839793A	S	025131954.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	101878435A	S	025131954.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	101891931A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	102205709A	B	025488610.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	102449764A	B	025488610.01	77149994	CC - TKO - Currencies	75,000,000.00
FX	102449805A	S	025488610.01	77149994	CC - TKO - Currencies	12,500,000.00
FX	102449829A	S	025488610.01	77149994	CC - TKO - Currencies	12,500,000.00
FX	102533798A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	102625805A	B	025488610.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	102673330A	B	025488610.01	77149994	CC - TKO - Currencies	75,000,000.00
FX	102724377A	S	025488610.01	77149994	CC - TKO - Currencies	60,000,000.00
FX	109643364A	B	025105933.01	77149994	CC - TKO - Currencies	472,356.41
FX	109643372A	B	025105933.01	77149994	CC - TKO - Currencies	11,000,000.00
FX	109643385A	S	025105933.01	77149994	CC - TKO - Currencies	236,178.21
FX	109643395A	B	025105933.01	77149994	CC - TKO - Currencies	11,000,000.00
FX	109642984A	S	025105933.01	77149994	CC - TKO - Currencies	944,712.83
FX	109642992A	S	025105933.01	77149994	CC - TKO - Currencies	5,500,000.00
FX	109486944A	S	025454042.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	109439445A	B	025454042.01	77149994	CC - TKO - Currencies	5,400,000.00
FX	102895783A	B	025488610.01	77149994	CC - TKO - Currencies	35,000,000.00
FX	103056403A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	103056395A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	103099519A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	103109598A	B	025488610.01	77149994	CC - TKO - Currencies	75,000,000.00
FX	103184431A	S	025131954.01	77149994	CC - TKO - Currencies	28,672,000.00
FX	103268230A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	103268242A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	103283033A	S	025451956.01	77149994	CC - TKO - Currencies	67,000,000.00
FX	103305335A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	103305343A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	103481324A	S	025450990.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	103566840A	S	025458316.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	103566848A	S	025458316.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	103695814A	B	025450990.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	103695777A	B	025450990.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	103735289A	B	025458316.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	103735281A	B	025458316.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	103735269A	S	025458316.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	103735300A	S	025458316.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	103763388A	S	025453879.01	77149994	CC - TKO - Currencies	35,840,000.00
FX	103763403A	B	025453879.01	77149994	CC - TKO - Currencies	35,840,000.00
FX	103820003A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	103820048A	B	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	103835184A	B	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	103835195A	S	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	103898860A	S	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	103898852A	B	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	103968081A	B	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	103968073A	S	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	104035741A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	104036568A	S	025131954.01	77149994	CC - TKO - Currencies	28,672,000.00
FX	109443363A	B	025482332.01	77149994	CC - TKO - Currencies	150,500,000.00
FX	109443371A	B	025482332.01	77149994	CC - TKO - Currencies	185,141,170.16
FX	104434103A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109093894A	S	025496860.01	77149994	CC - TKO - Currencies	840,000.00
FX	109092033A	B	025496860.01	77149994	CC - TKO - Currencies	1,680,000.00

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
FX	104541558A	B	025488610.01	77149994	CC - TKO - Currencies	80,000,000.00
FX	104584432A	B	025458316.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	104584421A	B	025458316.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	104617349A	B	025458316.01	77149994	CC - TKO - Currencies	31,440,500.00
FX	104618565A	B	025458316.01	77149994	CC - TKO - Currencies	8,000,000.00
FX	104618577A	B	025458316.01	77149994	CC - TKO - Currencies	22,000,000.00
FX	104652818A	B	025458316.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	104652810A	B	025458316.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	109640244A	S	025129669.01	77149994	CC - TKO - Currencies	42,721,280.00
FX	108337886A	S	025113408.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	108333370A	B	025113408.01	77149994	CC - TKO - Currencies	3,300,000.00
FX	104924839A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	104924851A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	105009679A	B	025458316.01	77149994	CC - TKO - Currencies	7,186,400.00
FX	105009671A	B	025458316.01	77149994	CC - TKO - Currencies	14,372,800.00
FX	106026610A	S	025483868.01	77149994	CC - TKO - Currencies	900,000.00
FX	105409493A	S	025131954.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	109187374A	S	025483488.01	77149994	CC - TKO - Currencies	20,700,000.00
FX	109143009A	B	025483488.01	77149994	CC - TKO - Currencies	41,400,000.00
FX	105490865A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	105500320A	B	025458316.01	77149994	CC - TKO - Currencies	22,457,500.00
FX	105500305A	B	025458316.01	77149994	CC - TKO - Currencies	22,457,500.00
FX	105636841A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	109615126A	S	025496860.01	77149994	CC - TKO - Currencies	1,140,000.00
FX	105686703A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	105686711A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	109527200A	S	025496860.01	77149994	CC - TKO - Currencies	760,000.00
FX	109491889A	B	025496860.01	77149994	CC - TKO - Currencies	1,520,000.00
FX	109636703A	S	025496860.01	77149994	CC - TKO - Currencies	1,425,000.00
FX	109636081A	S	025459009.01	77149994	CC - TKO - Currencies	6,750,000.00
FX	109635979A	B	025459009.01	77149994	CC - TKO - Currencies	6,750,000.00
FX	106009602A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	106009592A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	106009624A	S	025453879.01	77149994	CC - TKO - Currencies	28,672,000.00
FX	106009712A	B	025453879.01	77149994	CC - TKO - Currencies	28,672,000.00
FX	106013725A	S	025496860.01	77149941	CC - TKO - Currencies	1,200,000.00
FX	106016742A	S	025458316.01	77149994	CC - TKO - Currencies	17,000,000.00
FX	106016727A	S	025458316.01	77149994	CC - TKO - Currencies	23,000,000.00
FX	106016710A	B	025458316.01	77149994	CC - TKO - Currencies	11,000,000.00
FX	106016719A	B	025458316.01	77149994	CC - TKO - Currencies	19,000,000.00
FX	109705935A	B	025454042.01	77149994	CC - TKO - Currencies	6,300,000.00
FX	106342587A	S	025459355.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	106342575A	B	025459355.01	77149994	CC - TKO - Currencies	90,000,000.00
FX	106400254A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	106413920A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	106413950A	B	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	106414011A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	106472041A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109093928A	S	025483488.01	77149994	CC - TKO - Currencies	38,000,000.00
FX	109092392A	B	025483488.01	77149994	CC - TKO - Currencies	76,000,000.00
FX	106524025A	S	025459355.01	77149994	CC - TKO - Currencies	28,672,000.00
FX	106524075A	B	025459355.01	77149994	CC - TKO - Currencies	86,016,000.00
FX	106524062A	S	025459355.01	77149994	CC - TKO - Currencies	28,672,000.00
FX	106524049A	B	025459355.01	77149994	CC - TKO - Currencies	86,016,000.00
FX	106618720A	B	025488610.01	77149994	CC - TKO - Currencies	26,949,000.00
FX	106789796A	S	025453879.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	106931814A	B	025458316.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	107189127A	B	025458316.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	107189154A	B	025458316.01	77149994	CC - TKO - Currencies	21,000,000.00

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
FX	107247691A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	107249798A	B	025454042.01	77149994	CC - TKO - Currencies	5,389,800.00
FX	109615140A	S	025498049.01	77149941	CC - TKO - Currencies	2,380,000.00
FX	107578306A	S	025459355.01	77149994	CC - TKO - Currencies	28,672,000.00
FX	107578315A	B	025459355.01	77149994	CC - TKO - Currencies	86,016,000.00
FX	107581521A	S	025458316.01	77149994	CC - TKO - Currencies	17,966,000.00
FX	107826724A	B	025134263.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	107827729A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	107827737A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	107928510A	B	025458316.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	107931905A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	107931928A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109309717A	S	025498049.01	77149994	CC - TKO - Currencies	5,900,000.00
FX	109260101A	B	025498049.01	77149994	CC - TKO - Currencies	11,800,000.00
FX	109384848A	S	025498049.01	77149994	CC - TKO - Currencies	8,300,000.00
FX	109377885A	B	025498049.01	77149994	CC - TKO - Currencies	16,600,000.00
FX	108035448A	S	025488610.01	77149994	CC - TKO - Currencies	75,000,000.00
FX	108035430A	B	025488610.01	77149994	CC - TKO - Currencies	12,500,000.00
FX	108035422A	B	025488610.01	77149994	CC - TKO - Currencies	12,500,000.00
FX	108390086A	S	025459355.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	108389928A	B	025459355.01	77149994	CC - TKO - Currencies	60,000,000.00
FX	108457430A	S	025488610.01	77149994	CC - TKO - Currencies	71,680,000.00
FX	108462635A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	108462643A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	108468280A	S	025459355.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	108468301A	B	025459355.01	77149994	CC - TKO - Currencies	90,000,000.00
FX	108535792A	S	025458316.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	108535781A	S	025458316.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	108535558A	B	025458316.01	77149994	CC - TKO - Currencies	14,000,000.00
FX	108535532A	B	025458316.01	77149994	CC - TKO - Currencies	14,000,000.00
FX	108544128A	S	025459355.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	108544168A	B	025459355.01	77149994	CC - TKO - Currencies	90,000,000.00
FX	108544209A	S	025459355.01	77149994	CC - TKO - Currencies	43,008,000.00
FX	108544199A	B	025459355.01	77149994	CC - TKO - Currencies	129,024,000.00
FX	108621696A	B	025134263.01	77149994	CC - TKO - Currencies	550,000.00
FX	108635392A	S	025459355.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	108635320A	B	025459355.01	77149994	CC - TKO - Currencies	90,000,000.00
FX	108634966A	B	025459355.01	77149994	CC - TKO - Currencies	43,008,000.00
FX	108636012A	S	025453879.01	77149994	CC - TKO - Currencies	43,008,000.00
FX	108636075A	B	025453879.01	77149994	CC - TKO - Currencies	43,008,000.00
FX	108638696A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	108909902A	B	025455833.01	77149994	CC - TKO - Currencies	2,160,000.00
FX	108841645A	B	025455833.01	77149994	CC - TKO - Currencies	2,160,000.00
FX	108649031A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	108649039A	B	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	108729638A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	108729649A	B	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109666301A	B	025450453.01	77149994	CC - TKO - Currencies	0.01
FX	108847488A	B	025458316.01	77149994	CC - TKO - Currencies	60,000,000.00
FX	108847496A	S	025458316.01	77149994	CC - TKO - Currencies	60,000,000.00
FX	108847820A	S	025450230.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109084935A	B	025483538.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	109092306A	B	025458316.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109092297A	S	025458316.01	77149994	CC - TKO - Currencies	40,000,000.00
FX	109099346A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	109099355A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	109201780A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109250305A	S	025459355.01	77149994	CC - TKO - Currencies	43,008,000.00
FX	109250297A	B	025459355.01	77149994	CC - TKO - Currencies	129,024,000.00

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
FX	109254294A	S	025459355.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	109254339A	B	025459355.01	77149994	CC - TKO - Currencies	90,000,000.00
FX	109254174A	B	025459355.01	77149994	CC - TKO - Currencies	26,949,000.00
FX	109313500A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109313508A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109318806A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109318817A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109371247A	S	025453879.01	77149994	CC - TKO - Currencies	40,000,000.00
FX	109371259A	B	025453879.01	77149994	CC - TKO - Currencies	40,000,000.00
FX	109706359A	B	025135377.01	77149994	CC - TKO - Currencies	1.00
FX	109706368A	B	025135377.01	77149994	CC - TKO - Currencies	1.00
FX	109449648A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109531871A	S	025459355.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	109531922A	B	025459355.01	77149994	CC - TKO - Currencies	90,000,000.00
FX	109531935A	B	025459355.01	77149994	CC - TKO - Currencies	13,474,500.00
FX	109536523A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109537063A	B	025458464.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109541290A	S	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109541282A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109611116A	S	025120247.01	77149994	CC - TKO - Currencies	8,000,000.00
FX	109611125A	B	025120247.01	77149994	CC - TKO - Currencies	8,000,000.00
FX	109611138A	S	025120262.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109611146A	B	025120262.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109613274A	S	025498049.01	77149994	CC - TKO - Currencies	54,000,000.00
FX	109640673A	B	025115718.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	109643798A	S	025458316.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	109643786A	B	025458316.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	109700894A	S	025450453.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	109700874A	B	025450453.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109703741A	S	025453879.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	109091010A	S	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	109093945A	B	025459009.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	109643001A	S	025121989.01	77149994	CC - TKO - Currencies	9,500,000.00
FX	109643480A	B	025121989.01	77149994	CC - TKO - Currencies	19,000,000.00
FX	109643012A	S	025121989.01	77149994	CC - TKO - Currencies	958,668.81
FX	109643494A	B	025121989.01	77149994	CC - TKO - Currencies	611,916.26
FX	109643110A	S	025121989.01	77149994	CC - TKO - Currencies	19,000,000.00
FX	105317390A	S	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	85888291A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888299A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888303A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888307A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888311A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888327A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888331A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888335A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888339A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888347A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888359A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888363A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	109374722A	S	025452418.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	109384860A	B	025452418.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	106986491A	S	025120833.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	106986729A	B	025120833.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	109374768A	S	025459009.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	109384886A	B	025459009.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	109141867A	S	025483488.01	77149994	CC - TKO - Currencies	4,400,000.00
FX	109187385A	B	025483488.01	77149994	CC - TKO - Currencies	6,600,000.00
FX	107431292A	S	025120833.01	77149994	CC - TKO - Currencies	1,800,000.00

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
FX	107433458A	B	025120833.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	109664620A	S	025454042.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	108846487A	S	025454042.01	77149994	CC - TKO - Currencies	100,000.00
FX	108848861A	B	025454042.01	77149994	CC - TKO - Currencies	300,000.00
FX	106354115A	S	025459009.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	106396013A	B	025459009.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	106354100A	S	025459009.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	106396036A	B	025459009.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	109141782A	S	025496290.01	77149994	CC - TKO - Currencies	900,000.00
FX	109141910A	B	025496290.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	107317136A	S	025120833.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	107318761A	B	025120833.01	77149994	CC - TKO - Currencies	2,600,000.00
FX	106406707A	S	025459009.01	77149994	CC - TKO - Currencies	650,000.00
FX	106436063A	B	025459009.01	77149994	CC - TKO - Currencies	1,950,000.00
FX	108078347A	S	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	108079492A	B	025120833.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	106466074A	S	025454042.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	106471335A	B	025454042.01	77149994	CC - TKO - Currencies	3,900,000.00
FX	97056735A	S	025459009.01	77149994	CC - TKO - Currencies	50,000.00
FX	97064708A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	103480372A	S	025459009.01	77149994	CC - TKO - Currencies	700,000.00
FX	103488424A	B	025459009.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	105318281A	S	025454042.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	105322881A	B	025454042.01	77149994	CC - TKO - Currencies	9,000,000.00
FX	109665605A	B	025452418.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109665615A	S	025452418.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	106673331A	S	025454042.01	77149994	CC - TKO - Currencies	3,300,000.00
FX	106674207A	B	025454042.01	77149994	CC - TKO - Currencies	9,900,000.00
FX	107872841A	S	025496290.01	77149994	CC - TKO - Currencies	950,000.00
FX	107883531A	B	025496290.01	77149994	CC - TKO - Currencies	1,900,000.00
FX	106723888A	S	025454042.01	77149994	CC - TKO - Currencies	500,000.00
FX	106733093A	B	025454042.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	108078288A	S	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	108079503A	B	025120833.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	109141699A	S	025496290.01	77149994	CC - TKO - Currencies	2,293,760.00
FX	109141898A	B	025496290.01	77149994	CC - TKO - Currencies	4,587,520.00
FX	106723980A	S	025459009.01	77149994	CC - TKO - Currencies	650,000.00
FX	106733111A	B	025459009.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	109705163A	B	025454042.01	77149994	CC - TKO - Currencies	8,988,334.29
FX	103768168A	S	025454042.01	77149994	CC - TKO - Currencies	943,215.00
FX	107872855A	S	025120833.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	107875000A	B	025120833.01	77149994	CC - TKO - Currencies	2,600,000.00
FX	109535664A	S	025496290.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	109536631A	B	025496290.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	109642266A	S	025496290.01	77149994	CC - TKO - Currencies	450,000.00
FX	109642837A	B	025496290.01	77149994	CC - TKO - Currencies	900,000.00
FX	109645769A	S	025497314.01	77149941	CC - TKO - Currencies	3,600,000.00
FX	84242927A	B	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	84242913A	B	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	108197985A	S	025120833.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	108199298A	B	025120833.01	77149994	CC - TKO - Currencies	2,600,000.00
FX	109609572A	S	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	109609914A	B	025120833.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	108466938A	S	025126335.01	77149994	CC - TKO - Currencies	1,900,000.00
FX	108470111A	B	025126335.01	77149994	CC - TKO - Currencies	1,900,000.00
FX	84474976A	B	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	84474993A	S	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	84474985A	B	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	107781165A	S	025496290.01	77149994	CC - TKO - Currencies	650,000.00

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
FX	107787745A	B	025496290.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	104054413A	B	025126269.01	77149994	CC - TKO - Currencies	5,752,548.76
FX	84972460A	S	025118225.01	77149994	CC - TKO - Currencies	64,948.00
FX	84972562A	S	025115585.01	77149994	CC - TKO - Currencies	98,560.00
FX	84972554A	S	025115585.01	77149994	CC - TKO - Currencies	107,520.00
FX	84972530A	S	025115585.01	77149994	CC - TKO - Currencies	143,360.00
FX	84972522A	S	025115585.01	77149994	CC - TKO - Currencies	143,360.00
FX	84972546A	S	025115585.01	77149994	CC - TKO - Currencies	98,560.00
FX	84972538A	S	025115585.01	77149994	CC - TKO - Currencies	98,560.00
FX	84972578A	S	025118423.01	77149994	CC - TKO - Currencies	45,753.34
FX	84972619A	S	025118225.01	77149994	CC - TKO - Currencies	44,800.00
FX	84972603A	S	025118225.01	77149994	CC - TKO - Currencies	53,760.00
FX	84972595A	S	025118225.01	77149994	CC - TKO - Currencies	53,760.00
FX	84972586A	S	025118225.01	77149994	CC - TKO - Currencies	53,760.00
FX	84972611A	S	025118225.01	77149994	CC - TKO - Currencies	44,800.00
FX	84972695A	S	025118225.01	77149994	CC - TKO - Currencies	44,800.00
FX	84972703A	S	025118225.01	77149994	CC - TKO - Currencies	44,800.00
FX	84972712A	S	025118225.01	77149994	CC - TKO - Currencies	53,760.00
FX	84972720A	S	025118225.01	77149994	CC - TKO - Currencies	44,800.00
FX	84972732A	S	025118225.01	77149994	CC - TKO - Currencies	44,800.00
FX	108078922A	S	025483488.01	77149994	CC - TKO - Currencies	850,000.00
FX	108125149A	B	025483488.01	77149994	CC - TKO - Currencies	1,700,000.00
FX	104321625A	B	025454042.01	77149994	CC - TKO - Currencies	80,770.00
FX	104325369A	S	025454042.01	77149994	CC - TKO - Currencies	242,310.00
FX	109705234A	S	025122409.01	77149994	CC - TKO - Currencies	9,700,000.00
FX	109705967A	B	025122409.01	77149994	CC - TKO - Currencies	24,250,000.00
FX	109705245A	S	025122409.01	77149994	CC - TKO - Currencies	1,270,424.05
FX	109705959A	B	025122409.01	77149994	CC - TKO - Currencies	3,644,659.15
FX	106674667A	S	025120833.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	106674724A	B	025120833.01	77149994	CC - TKO - Currencies	2,600,000.00
FX	107190480A	S	025496290.01	77149994	CC - TKO - Currencies	401,408.00
FX	107190528A	B	025496290.01	77149994	CC - TKO - Currencies	802,816.00
FX	108448946A	S	025454042.01	77149994	CC - TKO - Currencies	1,167,790.00
FX	108402271A	B	025454042.01	77149994	CC - TKO - Currencies	3,503,370.00
FX	109664363A	S	025454042.01	77149994	CC - TKO - Currencies	139,776,000.00
FX	109609705A	S	025120833.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	109612258A	B	025120833.01	77149994	CC - TKO - Currencies	2,600,000.00
FX	108736088A	S	025483488.01	77149994	CC - TKO - Currencies	2,550,000.00
FX	108743791A	B	025483488.01	77149994	CC - TKO - Currencies	2,550,000.00
FX	107318224A	S	025483488.01	77149994	CC - TKO - Currencies	2,100,000.00
FX	107323881A	B	025483488.01	77149994	CC - TKO - Currencies	4,200,000.00
FX	107432105A	S	025454042.01	77149994	CC - TKO - Currencies	2,245,750.00
FX	108401619A	S	025120833.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	108410056A	B	025120833.01	77149994	CC - TKO - Currencies	2,600,000.00
FX	105364381A	S	025452418.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	105369354A	B	025452418.01	77149994	CC - TKO - Currencies	2,800,000.00
FX	104915203A	S	025120833.01	77149994	CC - TKO - Currencies	1,505,280.00
FX	104919725A	B	025120833.01	77149994	CC - TKO - Currencies	3,010,560.00
FX	106929950A	S	025496290.01	77149994	CC - TKO - Currencies	1,040,000.00
FX	106931399A	B	025496290.01	77149994	CC - TKO - Currencies	2,080,000.00
FX	85799824A	S	025118225.01	77149994	CC - TKO - Currencies	74,227.00
FX	85799792A	S	025118423.01	77149994	CC - TKO - Currencies	46,392.00
FX	85799802A	S	025118423.01	77149994	CC - TKO - Currencies	62,720.00
FX	85799832A	S	025118225.01	77149994	CC - TKO - Currencies	63,603.10
FX	85799842A	S	025118225.01	77149994	CC - TKO - Currencies	63,603.10
FX	109259675A	S	025498049.01	77149994	CC - TKO - Currencies	6,300,000.00
FX	109309735A	B	025498049.01	77149994	CC - TKO - Currencies	12,600,000.00
FX	85897228A	B	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	85897240A	S	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00

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
FX	109376745A	S	025483488.01	77149994	CC - TKO - Currencies	1,638,000.00
FX	109388207A	B	025483488.01	77149994	CC - TKO - Currencies	3,276,000.00
FX	109604109A	S	025120833.01	77149994	CC - TKO - Currencies	1,677,312.00
FX	86030983A	S	025120833.01	77149941	CC - TKO - Currencies	2,400,000.00
FX	109706213A	B	025120692.01	77149994	CC - TKO - Currencies	190,120,000.00
FX	105844864A	S	025483488.01	77149994	CC - TKO - Currencies	700,000.00
FX	105854347A	B	025483488.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	107693321A	S	025483488.01	77149994	CC - TKO - Currencies	1,350,000.00
FX	109610862A	S	025120833.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	109611987A	B	025120833.01	77149994	CC - TKO - Currencies	2,600,000.00
FX	106465999A	S	025120833.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	106468015A	B	025120833.01	77149994	CC - TKO - Currencies	2,800,000.00
FX	106986475A	S	025120833.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	106988691A	B	025120833.01	77149994	CC - TKO - Currencies	2,800,000.00
FX	109364810A	S	025454042.01	77149994	CC - TKO - Currencies	15,510,000.00
FX	109319188A	B	025454042.01	77149994	CC - TKO - Currencies	5,170,000.00
FX	86534859A	S	025497579.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	86533104A	B	025450990.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	86533137A	S	025450990.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	86678059A	S	025497579.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	86680033A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	86680041A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	86715474A	S	025497579.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	86796192A	S	025497579.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	86880615A	S	025450990.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	86880628A	B	025450990.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	108133571A	S	025113408.01	77149994	CC - TKO - Currencies	286,720.00
FX	108144261A	B	025113408.01	77149994	CC - TKO - Currencies	573,440.00
FX	107254968A	S	025452418.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	107308339A	B	025452418.01	77149994	CC - TKO - Currencies	4,400,000.00
FX	87479234A	B	025450990.01	77149994	CC - TKO - Currencies	47,250,000.00
FX	87479284A	B	025450990.01	77149994	CC - TKO - Currencies	47,250,000.00
FX	107929438A	B	025128364.01	77149994	CC - TKO - Currencies	6,300,000.00
FX	107929594A	B	025128364.01	77149994	CC - TKO - Currencies	18,900,000.00
FX	107135928A	B	025128364.01	77149994	CC - TKO - Currencies	6,050,000.00
FX	107138424A	B	025128364.01	77149994	CC - TKO - Currencies	18,150,000.00
FX	105406639A	S	025454042.01	77149994	CC - TKO - Currencies	2,335,580.00
FX	108406776A	S	025128364.01	77149994	CC - TKO - Currencies	42,500,000.00
FX	108406577A	S	025128364.01	77149994	CC - TKO - Currencies	8,417,874.40
FX	108407348A	B	025128364.01	77149994	CC - TKO - Currencies	127,500,000.00
FX	108406558A	B	025128364.01	77149994	CC - TKO - Currencies	11,429,146.54
FX	108406784A	S	025128364.01	77149994	CC - TKO - Currencies	127,500,000.00
FX	87918007A	B	025488610.01	77149994	CC - TKO - Currencies	60,000,000.00
FX	101847874A	S	025483488.01	77149994	CC - TKO - Currencies	950,000.00
FX	101843390A	B	025483488.01	77149994	CC - TKO - Currencies	1,900,000.00
FX	109645846A	S	025120833.01	77149941	CC - TKO - Currencies	1,230,000.00
FX	109636713A	S	025113408.01	77149994	CC - TKO - Currencies	2,155,920.00
FX	109635949A	B	025113408.01	77149994	CC - TKO - Currencies	6,467,760.00
FX	107190781A	S	025483488.01	77149994	CC - TKO - Currencies	2,700,000.00
FX	107190789A	B	025483488.01	77149994	CC - TKO - Currencies	5,400,000.00
FX	88467307A	S	025496860.01	77149941	CC - TKO - Currencies	3,000,000.00
FX	109432391A	S	025120833.01	77149941	CC - TKO - Currencies	6,300,000.00
FX	103540304A	S	025113408.01	77149994	CC - TKO - Currencies	2,290,665.00
FX	103532480A	B	025113408.01	77149994	CC - TKO - Currencies	6,871,995.00
FX	106986613A	B	025120833.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	106986770A	S	025120833.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	108078256A	S	025128141.01	77149994	CC - TKO - Currencies	300,000.00
FX	108081844A	B	025128141.01	77149994	CC - TKO - Currencies	900,000.00
FX	106465931A	S	025113408.01	77149994	CC - TKO - Currencies	716,800.00

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
FX	106471365A	B	025113408.01	77149994	CC - TKO - Currencies	1,433,600.00
FX	88828408A	B	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	88828399A	B	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	106619166A	S	025120833.01	77149994	CC - TKO - Currencies	2,300,000.00
FX	106622107A	B	025120833.01	77149994	CC - TKO - Currencies	4,600,000.00
FX	107432697A	S	025122383.01	77149994	CC - TKO - Currencies	2,408,448.00
FX	107433772A	B	025122383.01	77149994	CC - TKO - Currencies	7,225,344.00
FX	107433806A	B	025122383.01	77149994	CC - TKO - Currencies	757,487.92
FX	107432706A	S	025122383.01	77149994	CC - TKO - Currencies	7,225,344.00
FX	109384895A	S	025113408.01	77149994	CC - TKO - Currencies	1,257,620.00
FX	109373789A	B	025113408.01	77149994	CC - TKO - Currencies	3,772,860.00
FX	109604889A	B	025454042.01	77149994	CC - TKO - Currencies	74,031,600.00
FX	109604899A	S	025454042.01	77149994	CC - TKO - Currencies	2,694,900.00
FX	109536224A	B	025454042.01	77149994	CC - TKO - Currencies	8,084,700.00
FX	108800460A	S	025120833.01	77149941	CC - TKO - Currencies	2,150,000.00
FX	107035236A	S	025454042.01	77149994	CC - TKO - Currencies	988,130.00
FX	107037791A	B	025454042.01	77149994	CC - TKO - Currencies	2,964,390.00
FX	106986543A	S	025120833.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	106988829A	B	025120833.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	109092401A	S	025459009.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	109093991A	B	025459009.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	109189315A	S	025120833.01	77149941	CC - TKO - Currencies	3,300,000.00
FX	106781015A	S	025120833.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	106784755A	B	025120833.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	109615323A	S	025120833.01	77149941	CC - TKO - Currencies	1,850,000.00
FX	109664340A	S	025454042.01	77149994	CC - TKO - Currencies	3,054,220.00
FX	109644641A	S	025121260.01	77149994	CC - TKO - Currencies	9,162,660.00
FX	109643675A	B	025121260.01	77149994	CC - TKO - Currencies	22,906,650.00
FX	109644679A	S	025121260.01	77149994	CC - TKO - Currencies	1,095,008.05
FX	109643688A	S	025121260.01	77149994	CC - TKO - Currencies	22,906,650.00
FX	109643696A	B	025121260.01	77149994	CC - TKO - Currencies	1,368,760.06
FX	89780868A	S	025118225.01	77149994	CC - TKO - Currencies	74,227.00
FX	89780903A	S	025115585.01	77149994	CC - TKO - Currencies	86,593.74
FX	89780895A	S	025115585.01	77149994	CC - TKO - Currencies	89,600.00
FX	89780883A	S	025118225.01	77149994	CC - TKO - Currencies	51,956.53
FX	89780919A	S	025118225.01	77149994	CC - TKO - Currencies	51,956.53
FX	108144279A	S	025454042.01	77149994	CC - TKO - Currencies	2,335,580.00
FX	108134525A	B	025454042.01	77149994	CC - TKO - Currencies	7,006,740.00
FX	106992898A	S	025454042.01	77149994	CC - TKO - Currencies	3,144,050.00
FX	106986291A	B	025454042.01	77149994	CC - TKO - Currencies	9,432,150.00
FX	103898024A	S	025454042.01	77149994	CC - TKO - Currencies	718,640.00
FX	103904940A	B	025454042.01	77149994	CC - TKO - Currencies	2,155,920.00
FX	103904950A	S	025113408.01	77149994	CC - TKO - Currencies	800,000.00
FX	103898289A	B	025113408.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	103938238A	S	025454042.01	77149994	CC - TKO - Currencies	1,616,940.00
FX	103943001A	B	025454042.01	77149994	CC - TKO - Currencies	4,850,820.00
FX	106780844A	S	025120833.01	77149994	CC - TKO - Currencies	2,150,400.00
FX	106784764A	B	025120833.01	77149994	CC - TKO - Currencies	4,300,800.00
FX	107088396A	S	025454042.01	77149994	CC - TKO - Currencies	3,144,050.00
FX	107081622A	B	025454042.01	77149994	CC - TKO - Currencies	9,432,150.00
FX	103963312A	S	025454042.01	77149994	CC - TKO - Currencies	628,810.00
FX	103967267A	B	025454042.01	77149994	CC - TKO - Currencies	1,886,430.00
FX	107143824A	S	025454042.01	77149994	CC - TKO - Currencies	3,144,050.00
FX	107134817A	B	025454042.01	77149994	CC - TKO - Currencies	9,432,150.00
FX	103963320A	S	025454042.01	77149994	CC - TKO - Currencies	934,232.00
FX	103967286A	B	025454042.01	77149994	CC - TKO - Currencies	2,802,696.00
FX	109536749A	B	025454042.01	77149994	CC - TKO - Currencies	27,757,470.00
FX	104054405A	B	025126269.01	77149994	CC - TKO - Currencies	7,583,048.49
FX	104035674A	S	025454042.01	77149994	CC - TKO - Currencies	1,616,940.00

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
FX	104043360A	B	025454042.01	77149994	CC - TKO - Currencies	4,850,820.00
FX	107253899A	S	025454042.01	77149994	CC - TKO - Currencies	628,810.00
FX	107261861A	B	025454042.01	77149994	CC - TKO - Currencies	1,886,430.00
FX	107433150A	S	025454042.01	77149994	CC - TKO - Currencies	3,144,050.00
FX	107431112A	B	025454042.01	77149994	CC - TKO - Currencies	9,432,150.00
FX	107432115A	S	025454042.01	77149994	CC - TKO - Currencies	3,144,050.00
FX	107433160A	B	025454042.01	77149994	CC - TKO - Currencies	9,432,150.00
FX	108797688A	B	025454042.01	77149994	CC - TKO - Currencies	46,711,600.00
FX	108797697A	S	025454042.01	77149994	CC - TKO - Currencies	4,671,160.00
FX	108789356A	B	025454042.01	77149994	CC - TKO - Currencies	14,013,480.00
FX	108789527A	B	025454042.01	77149994	CC - TKO - Currencies	93,423,200.00
FX	108788772A	S	025454042.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	108797786A	B	025454042.01	77149994	CC - TKO - Currencies	6,600,000.00
FX	106986530A	S	025120833.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	106988846A	B	025120833.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	104283488A	S	025454042.01	77149994	CC - TKO - Currencies	1,077,960.00
FX	104292534A	B	025454042.01	77149994	CC - TKO - Currencies	3,233,880.00
FX	108197977A	S	025120833.01	77149994	CC - TKO - Currencies	2,250,000.00
FX	108199333A	B	025120833.01	77149994	CC - TKO - Currencies	4,500,000.00
FX	104325378A	S	025454042.01	77149994	CC - TKO - Currencies	1,616,940.00
FX	104322249A	B	025454042.01	77149994	CC - TKO - Currencies	4,850,820.00
FX	104325388A	S	025454042.01	77149994	CC - TKO - Currencies	1,616,940.00
FX	104322194A	B	025454042.01	77149994	CC - TKO - Currencies	4,850,820.00
FX	107642514A	S	025454042.01	77149994	CC - TKO - Currencies	3,144,050.00
FX	107640986A	B	025454042.01	77149994	CC - TKO - Currencies	9,432,150.00
FX	108846983A	B	025454042.01	77149994	CC - TKO - Currencies	93,423,200.00
FX	109376768A	S	025483488.01	77149994	CC - TKO - Currencies	2,750,000.00
FX	109388216A	B	025483488.01	77149994	CC - TKO - Currencies	5,500,000.00
FX	107688181A	B	025120833.01	77149994	CC - TKO - Currencies	2,150,400.00
FX	107689474A	S	025120833.01	77149994	CC - TKO - Currencies	4,300,800.00
FX	109092021A	S	025454042.01	77149994	CC - TKO - Currencies	898,300.00
FX	109094001A	B	025454042.01	77149994	CC - TKO - Currencies	2,694,900.00
FX	109092041A	S	025454042.01	77149994	CC - TKO - Currencies	2,335,580.00
FX	109094028A	B	025454042.01	77149994	CC - TKO - Currencies	7,006,740.00
FX	107827891A	S	025454042.01	77149994	CC - TKO - Currencies	3,144,050.00
FX	107832586A	B	025454042.01	77149994	CC - TKO - Currencies	9,432,150.00
FX	107827346A	S	025454042.01	77149994	CC - TKO - Currencies	3,500,000.00
FX	107832643A	B	025454042.01	77149994	CC - TKO - Currencies	10,500,000.00
FX	108078177A	S	025120833.01	77149994	CC - TKO - Currencies	3,450,000.00
FX	108079574A	B	025120833.01	77149994	CC - TKO - Currencies	6,900,000.00
FX	104549590A	S	025454042.01	77149994	CC - TKO - Currencies	1,257,620.00
FX	104545636A	B	025454042.01	77149994	CC - TKO - Currencies	3,772,860.00
FX	90973680A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	90973740A	B	025488610.01	77149994	CC - TKO - Currencies	12,500,000.00
FX	90973728A	B	025488610.01	77149994	CC - TKO - Currencies	12,500,000.00
FX	91019591A	S	025118225.01	77149994	CC - TKO - Currencies	74,227.00
FX	91019600A	S	025118225.01	77149994	CC - TKO - Currencies	42,441.73
FX	91019610A	S	025118225.01	77149994	CC - TKO - Currencies	50,930.07
FX	91019619A	S	025118225.01	77149994	CC - TKO - Currencies	50,930.07
FX	91019633A	S	025118225.01	77149994	CC - TKO - Currencies	42,441.73
FX	91019663A	S	025118423.01	77149994	CC - TKO - Currencies	42,722.71
FX	91019693A	S	025118423.01	77149994	CC - TKO - Currencies	42,722.71
FX	104584978A	S	025454042.01	77149994	CC - TKO - Currencies	1,616,940.00
FX	104584038A	B	025454042.01	77149994	CC - TKO - Currencies	4,850,820.00
FX	109384909A	S	025454042.01	77149994	CC - TKO - Currencies	2,802,696.00
FX	109373714A	B	025454042.01	77149994	CC - TKO - Currencies	8,408,088.00
FX	91254910A	B	025450990.01	77149994	CC - TKO - Currencies	13,300,000.00
FX	91254918A	B	025450990.01	77149994	CC - TKO - Currencies	13,300,000.00
FX	104779585A	B	025454042.01	77149994	CC - TKO - Currencies	4,850,820.00

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
FX	109604864A	S	025454042.01	77149994	CC - TKO - Currencies	3,054,220.00
FX	109536214A	B	025454042.01	77149994	CC - TKO - Currencies	9,162,660.00
FX	104876575A	B	025454042.01	77149994	CC - TKO - Currencies	2,694,900.00
FX	91398249A	B	025450990.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	91398275A	S	025450990.01	77149994	CC - TKO - Currencies	27,400,000.00
FX	91398283A	S	025450990.01	77149994	CC - TKO - Currencies	27,400,000.00
FX	104946259A	B	025126269.01	77149994	CC - TKO - Currencies	6,331,652.99
FX	91450313A	B	025450990.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	91450332A	S	025450990.01	77149994	CC - TKO - Currencies	59,500,000.00
FX	91450345A	S	025450990.01	77149994	CC - TKO - Currencies	59,500,000.00
FX	109664327A	B	025454042.01	77149994	CC - TKO - Currencies	5,928,780.00
FX	108671391A	S	025454042.01	77149994	CC - TKO - Currencies	1,347,450.00
FX	108651259A	B	025454042.01	77149994	CC - TKO - Currencies	4,042,350.00
FX	109615327A	S	025120833.01	77149941	CC - TKO - Currencies	1,290,000.00
FX	105165754A	S	025454042.01	77149994	CC - TKO - Currencies	1,616,940.00
FX	105163405A	B	025454042.01	77149994	CC - TKO - Currencies	4,850,820.00
FX	91746588A	B	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	91746575A	B	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	91749976A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	91750005A	B	025488610.01	77149994	CC - TKO - Currencies	12,000,000.00
FX	91750049A	B	025488610.01	77149994	CC - TKO - Currencies	12,000,000.00
FX	109143228A	S	025114802.01	77149994	CC - TKO - Currencies	4,800,000.00
FX	109143052A	S	025114802.01	77149994	CC - TKO - Currencies	1,872,000,000.04
FX	109143061A	B	025114802.01	77149994	CC - TKO - Currencies	1,872,000,000.04
FX	108197919A	S	025496290.01	77149994	CC - TKO - Currencies	2,300,000.00
FX	108198006A	B	025496290.01	77149994	CC - TKO - Currencies	4,600,000.00
FX	105295199A	S	025459009.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	105303088A	B	025459009.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	108909546A	S	025454042.01	77149994	CC - TKO - Currencies	700,000.00
FX	108957815A	B	025454042.01	77149994	CC - TKO - Currencies	2,100,000.00
FX	105303106A	S	025454042.01	77149994	CC - TKO - Currencies	2,425,410.00
FX	105295254A	B	025454042.01	77149994	CC - TKO - Currencies	7,276,230.00
FX	109376776A	S	025120833.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	109376913A	B	025120833.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	108967152A	S	025454042.01	77149994	CC - TKO - Currencies	808,470.00
FX	108969296A	B	025454042.01	77149994	CC - TKO - Currencies	808,470.00
FX	109141774A	S	025120833.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	109141951A	B	025120833.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	107431184A	S	025120833.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	107432092A	B	025120833.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	106619174A	S	025120833.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	106622098A	B	025120833.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	105635706A	S	025452418.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	105646898A	B	025452418.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	104919090A	S	025452418.01	77149994	CC - TKO - Currencies	600,000.00
FX	104920311A	B	025452418.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	106824640A	S	025120833.01	77149941	CC - TKO - Currencies	2,300,000.00
FX	108789074A	S	025498049.01	77149994	CC - TKO - Currencies	540,000.00
FX	108797706A	B	025498049.01	77149994	CC - TKO - Currencies	1,080,000.00
FX	108797716A	S	025498049.01	77149994	CC - TKO - Currencies	450,000.00
FX	104043369A	S	025498049.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	109187394A	S	025498049.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	109658519A	S	025498049.01	77149994	CC - TKO - Currencies	1,430,000.00
FX	109642615A	B	025498049.01	77149994	CC - TKO - Currencies	2,860,000.00
FX	109658528A	S	025498049.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	109642146A	B	025498049.01	77149994	CC - TKO - Currencies	9,600,000.00
FX	109658765A	S	025498049.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	109642138A	B	025498049.01	77149994	CC - TKO - Currencies	9,600,000.00
FX	109384922A	S	025498049.01	77149994	CC - TKO - Currencies	600,000.00

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
FX	109374879A	S	025498049.01	77149994	CC - TKO - Currencies	930,000.00
FX	109384939A	B	025498049.01	77149994	CC - TKO - Currencies	1,860,000.00
FX	105976568A	B	025126269.01	77149994	CC - TKO - Currencies	6,055,131.98
FX	107783188A	B	025454042.01	77149994	CC - TKO - Currencies	538,980.00
FX	107788915A	S	025454042.01	77149994	CC - TKO - Currencies	1,616,940.00
FX	108203431A	S	025454042.01	77149994	CC - TKO - Currencies	1,616,940.00
FX	108197685A	B	025454042.01	77149994	CC - TKO - Currencies	538,980.00
FX	106238824A	S	025454042.01	77149994	CC - TKO - Currencies	2,425,410.00
FX	106160738A	B	025454042.01	77149994	CC - TKO - Currencies	7,276,230.00
FX	106238870A	S	025454042.01	77149994	CC - TKO - Currencies	269,490.00
FX	106172969A	B	025454042.01	77149994	CC - TKO - Currencies	808,470.00
FX	108789348A	S	025454042.01	77149994	CC - TKO - Currencies	1,077,960.00
FX	108797733A	B	025454042.01	77149994	CC - TKO - Currencies	359,320.00
FX	107832659A	S	025454042.01	77149994	CC - TKO - Currencies	808,470.00
FX	107827899A	B	025454042.01	77149994	CC - TKO - Currencies	269,490.00
FX	106238842A	S	025454042.01	77149994	CC - TKO - Currencies	2,425,410.00
FX	106163914A	B	025454042.01	77149994	CC - TKO - Currencies	7,276,230.00
FX	108133550A	S	025113408.01	77149994	CC - TKO - Currencies	6,198,270.00
FX	108144288A	B	025113408.01	77149994	CC - TKO - Currencies	2,066,090.00
FX	94184177A	B	025450990.01	77149994	CC - TKO - Currencies	150,000,000.00
FX	94184186A	B	025450990.01	77149994	CC - TKO - Currencies	150,000,000.00
FX	94184206A	S	025450990.01	77149994	CC - TKO - Currencies	183,250,000.00
FX	94184214A	S	025450990.01	77149994	CC - TKO - Currencies	183,250,000.00
FX	107641070A	B	025454042.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	107642523A	S	025454042.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	109645782A	S	025131061.01	77149941	CC - TKO - Currencies	4,200,000.00
FX	94373834A	S	025488610.01	77149994	CC - TKO - Currencies	150,000,000.00
FX	103643386A	B	025454042.01	77149994	CC - TKO - Currencies	200,000.00
FX	103649133A	S	025454042.01	77149994	CC - TKO - Currencies	600,000.00
FX	107307563A	B	025126269.01	77149994	CC - TKO - Currencies	7,605,461.67
FX	107290378A	B	025126269.01	77149994	CC - TKO - Currencies	0.01
FX	109374696A	B	025454042.01	77149994	CC - TKO - Currencies	800,000.00
FX	109384952A	S	025454042.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	107872831A	B	025120833.01	77149994	CC - TKO - Currencies	2,300,000.00
FX	107873962A	S	025120833.01	77149994	CC - TKO - Currencies	4,600,000.00
FX	106977238A	S	025454042.01	77149994	CC - TKO - Currencies	242,310.00
FX	109188908A	S	025496290.01	77149941	CC - TKO - Currencies	450,000.00
FX	109189306A	B	025496290.01	77149941	CC - TKO - Currencies	450,000.00
FX	109384969A	S	025452418.01	77149994	CC - TKO - Currencies	7,100,000.00
FX	109374386A	B	025452418.01	77149994	CC - TKO - Currencies	14,200,000.00
FX	109321413A	B	025482332.01	77149994	CC - TKO - Currencies	95,000,000.00
FX	109320510A	S	025482332.01	77149994	CC - TKO - Currencies	47,500,000.00
FX	109321267A	S	025482332.01	77149994	CC - TKO - Currencies	5,099,302.20
FX	96152433A	S	025488610.01	77149994	CC - TKO - Currencies	200,000,000.00
FX	96152425A	B	025488610.01	77149994	CC - TKO - Currencies	400,000,000.00
FX	96209045A	S	025454042.01	77149994	CC - TKO - Currencies	484,620.00
FX	109309748A	S	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	109260057A	B	025459009.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	106986303A	S	025454042.01	77149994	CC - TKO - Currencies	1,077,960.00
FX	104545621A	S	025454042.01	77149994	CC - TKO - Currencies	538,980.00
FX	107826945A	S	025454042.01	77149994	CC - TKO - Currencies	1,077,960.00
FX	106781852A	B	025120833.01	77149994	CC - TKO - Currencies	2,007,040.00
FX	106782807A	S	025120833.01	77149994	CC - TKO - Currencies	4,014,080.00
FX	107640947A	S	025454042.01	77149994	CC - TKO - Currencies	269,490.00
FX	108078337A	B	025120833.01	77149994	CC - TKO - Currencies	400,000.00
FX	108078436A	S	025120833.01	77149994	CC - TKO - Currencies	800,000.00
FX	96959731A	S	025454042.01	77149994	CC - TKO - Currencies	484,620.00
FX	97008333A	S	025454042.01	77149994	CC - TKO - Currencies	484,620.00
FX	97056870A	S	025450990.01	77149994	CC - TKO - Currencies	150,000,000.00

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
FX	97056892A	B	025450990.01	77149994	CC - TKO - Currencies	33,750,000.00
FX	97056884A	B	025450990.01	77149994	CC - TKO - Currencies	33,750,000.00
FX	97250143A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	97250173A	B	025488610.01	77149994	CC - TKO - Currencies	23,000,000.00
FX	97250189A	B	025488610.01	77149994	CC - TKO - Currencies	23,000,000.00
FX	106733150A	S	025454042.01	77149994	CC - TKO - Currencies	387,696.00
FX	106723868A	B	025454042.01	77149994	CC - TKO - Currencies	129,232.00
FX	97648240A	B	025450990.01	77149994	CC - TKO - Currencies	19,500,000.00
FX	97648252A	B	025450990.01	77149994	CC - TKO - Currencies	19,500,000.00
FX	97648260A	S	025450990.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	101361997A	S	025497298.01	77149994	CC - TKO - Currencies	800,000.00
FX	101359929A	B	025497298.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	98080773A	S	025488610.01	77149994	CC - TKO - Currencies	100,000,000.00
FX	107582111A	S	025454042.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	107587654A	B	025454042.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	107781198A	S	025452418.01	77149994	CC - TKO - Currencies	750,000.00
FX	107788924A	B	025452418.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	54535739A	B	025487687.01	77149994	CC - TKO - Currencies	2,500,000.00
FX	54535747A	B	025487687.01	77149994	CC - TKO - Currencies	2,500,000.00
FX	106635166A	S	025454042.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	106620429A	B	025454042.01	77149994	CC - TKO - Currencies	3,200,000.00
FX	106164449A	S	025454042.01	77149994	CC - TKO - Currencies	900,000.00
FX	106238852A	B	025454042.01	77149994	CC - TKO - Currencies	900,000.00
FX	106987816A	S	025452418.01	77149994	CC - TKO - Currencies	400,000.00
FX	106992932A	B	025452418.01	77149994	CC - TKO - Currencies	800,000.00
FX	109615108A	S	025496860.01	77149994	CC - TKO - Currencies	5,300,000.00
FX	109609419A	B	025496860.01	77149994	CC - TKO - Currencies	5,300,000.00
FX	105636889A	S	025497298.01	77149994	CC - TKO - Currencies	400,000.00
FX	105646991A	B	025497298.01	77149994	CC - TKO - Currencies	800,000.00
FX	109643510A	B	025497314.01	77149994	CC - TKO - Currencies	10,600,000.00
FX	109643120A	S	025497314.01	77149994	CC - TKO - Currencies	5,300,000.00
FX	109643128A	S	025497314.01	77149994	CC - TKO - Currencies	953,032.74
FX	108650221A	S	025452418.01	77149994	CC - TKO - Currencies	200,000.00
FX	108671400A	B	025452418.01	77149994	CC - TKO - Currencies	400,000.00
FX	105636954A	S	025497298.01	77149994	CC - TKO - Currencies	400,000.00
FX	105647246A	B	025497298.01	77149994	CC - TKO - Currencies	800,000.00
FX	108078914A	S	025497298.01	77149994	CC - TKO - Currencies	900,000.00
FX	108125186A	B	025497298.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	109527219A	S	025454042.01	77149994	CC - TKO - Currencies	900,000.00
FX	109491900A	B	025454042.01	77149994	CC - TKO - Currencies	2,700,000.00
FX	109636722A	S	025454042.01	77149994	CC - TKO - Currencies	900,000.00
FX	109635971A	B	025454042.01	77149994	CC - TKO - Currencies	2,700,000.00
FX	108957831A	S	025498049.01	77149994	CC - TKO - Currencies	2,800,000.00
FX	108909966A	B	025498049.01	77149994	CC - TKO - Currencies	8,400,000.00
FX	99623779A	S	025497298.01	77149994	CC - TKO - Currencies	500,000.00
FX	99621590A	B	025497298.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	109486957A	S	025459009.01	77149994	CC - TKO - Currencies	286,720.00
FX	97532621A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	97532631A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	97532635A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	97532650A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	109615149A	S	025498049.01	77149994	CC - TKO - Currencies	360,000.00
FX	109090917A	S	025498049.01	77149994	CC - TKO - Currencies	1,140,000.00
FX	109094038A	B	025498049.01	77149994	CC - TKO - Currencies	1,140,000.00
FX	106018380A	S	025496860.01	77149994	CC - TKO - Currencies	300,000.00
FX	106026635A	B	025496860.01	77149994	CC - TKO - Currencies	900,000.00
FX	109636022A	S	025498049.01	77149994	CC - TKO - Currencies	850,000.00
FX	109636685A	B	025498049.01	77149994	CC - TKO - Currencies	850,000.00
FX	109610838A	S	025498049.01	77149994	CC - TKO - Currencies	4,400,000.00

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
FX	109615158A	B	025498049.01	77149994	CC - TKO - Currencies	8,800,000.00
FX	109642307A	S	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	94428825A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94428829A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94428837A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94428841A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	59405120A	S	025496860.01	77149994	CC - TKO - Currencies	500,000.00
FX	97338246A	S	025497298.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	97348218A	B	025497298.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	101947897A	S	025498049.01	77149994	CC - TKO - Currencies	900,000.00
FX	99623821A	S	025497298.01	77149994	CC - TKO - Currencies	500,000.00
FX	99621581A	B	025497298.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	108448587A	S	025498049.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109384981A	S	025454042.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	109658537A	S	025496860.01	77149994	CC - TKO - Currencies	150,000.00
FX	109642638A	B	025496860.01	77149994	CC - TKO - Currencies	300,000.00
FX	108078901A	B	025497298.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	108125195A	S	025497298.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	108448596A	S	025498049.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	106784392A	S	025497298.01	77149994	CC - TKO - Currencies	2,500,000.00
FX	106780879A	B	025497298.01	77149994	CC - TKO - Currencies	7,500,000.00
FX	96303846A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	109258667A	S	025459009.01	77149994	CC - TKO - Currencies	50,000.00
FX	109319145A	S	025459009.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	109319132A	B	025459009.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	108198869A	S	025498049.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	108203492A	B	025498049.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	61328246A	B	025450271.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	61328254A	B	025450271.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	61330194A	B	025450990.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	61330208A	B	025450990.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	108736068A	S	025459009.01	77149994	CC - TKO - Currencies	50,000.00
FX	108448538A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	61411828A	B	025487687.01	77149994	CC - TKO - Currencies	7,500,000.00
FX	61411836A	B	025487687.01	77149994	CC - TKO - Currencies	7,500,000.00
FX	105407343A	S	025496860.01	77149994	CC - TKO - Currencies	250,000.00
FX	105415855A	B	025496860.01	77149994	CC - TKO - Currencies	500,000.00
FX	109094072A	S	025498049.01	77149994	CC - TKO - Currencies	18,900,000.00
FX	102036091A	S	025483868.01	77149994	CC - TKO - Currencies	50,000.00
FX	100995033A	S	025483868.01	77149994	CC - TKO - Currencies	150,000.00
FX	109142885A	S	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	109142739A	B	025459009.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	99682430A	S	025496860.01	77149994	CC - TKO - Currencies	200,000.00
FX	99676169A	B	025496860.01	77149994	CC - TKO - Currencies	400,000.00
FX	107688769A	S	025483488.01	77149994	CC - TKO - Currencies	800,000.00
FX	107693355A	B	025483488.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	109374631A	S	025483488.01	77149994	CC - TKO - Currencies	450,000.00
FX	109388226A	B	025483488.01	77149994	CC - TKO - Currencies	900,000.00
FX	109665240A	S	025496860.01	77149994	CC - TKO - Currencies	600,000.00
FX	107261875A	S	025483868.01	77149994	CC - TKO - Currencies	150,000.00
FX	109201244A	S	025483868.01	77149994	CC - TKO - Currencies	500,000.00
FX	109187403A	S	025483868.01	77149994	CC - TKO - Currencies	800,000.00
FX	106781909A	S	025497298.01	77149994	CC - TKO - Currencies	200,000.00
FX	106784401A	B	025497298.01	77149994	CC - TKO - Currencies	400,000.00
FX	109201257A	S	025498049.01	77149994	CC - TKO - Currencies	1,750,000.00
FX	109615167A	S	025483868.01	77149994	CC - TKO - Currencies	350,000.00
FX	108078165A	S	025497298.01	77149994	CC - TKO - Currencies	250,000.00
FX	108125046A	B	025497298.01	77149994	CC - TKO - Currencies	500,000.00
FX	109090882A	S	025459009.01	77149994	CC - TKO - Currencies	120,000.00

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
FX	63513309A	S	025488610.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	63513892A	B	025488610.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	63556010A	B	025488610.01	77149994	CC - TKO - Currencies	12,600,000.00
FX	63556019A	B	025488610.01	77149994	CC - TKO - Currencies	12,600,000.00
FX	107191865A	B	025454042.01	77149994	CC - TKO - Currencies	700,000.00
FX	106620329A	S	025454042.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	106524940A	S	025483488.01	77149994	CC - TKO - Currencies	300,000.00
FX	106527068A	B	025483488.01	77149994	CC - TKO - Currencies	600,000.00
FX	103730257A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	103738600A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	63740563A	S	025483488.01	77149994	CC - TKO - Currencies	360,000.00
FX	63740571A	B	025483488.01	77149994	CC - TKO - Currencies	720,000.00
FX	106782755A	S	025483488.01	77149994	CC - TKO - Currencies	300,000.00
FX	106784411A	B	025483488.01	77149994	CC - TKO - Currencies	600,000.00
FX	106988740A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	106992982A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	106986586A	S	025459009.01	77149994	CC - TKO - Currencies	360,000.00
FX	94357654A	B	025459009.01	77149994	CC - TKO - Currencies	120,000.00
FX	94357663A	B	025459009.01	77149994	CC - TKO - Currencies	120,000.00
FX	94357667A	B	025459009.01	77149994	CC - TKO - Currencies	120,000.00
FX	106986595A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	96297623A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	96297631A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	96297635A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	107192464A	S	025459009.01	77149994	CC - TKO - Currencies	1,150,000.00
FX	107192474A	B	025459009.01	77149994	CC - TKO - Currencies	2,300,000.00
FX	103603499A	S	025496860.01	77149994	CC - TKO - Currencies	400,000.00
FX	103609449A	B	025496860.01	77149994	CC - TKO - Currencies	800,000.00
FX	109491942A	S	025483488.01	77149994	CC - TKO - Currencies	350,000.00
FX	109527237A	B	025483488.01	77149994	CC - TKO - Currencies	700,000.00
FX	65473390A	S	025483488.01	77149994	CC - TKO - Currencies	50,000.00
FX	65473307A	B	025483488.01	77149994	CC - TKO - Currencies	100,000.00
FX	63845707A	S	025483488.01	77149994	CC - TKO - Currencies	400,000.00
FX	63845716A	B	025483488.01	77149994	CC - TKO - Currencies	800,000.00
FX	107255157A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	107255171A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	94360274A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360278A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360286A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	107255187A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	107255195A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	94357905A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94357913A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94357917A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	107255203A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	107308363A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	63963503A	B	025450271.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	63963461A	B	025450271.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	109664681A	S	025483488.01	77149994	CC - TKO - Currencies	300,000.00
FX	109664689A	B	025483488.01	77149994	CC - TKO - Currencies	900,000.00
FX	63968596A	S	025483488.01	77149994	CC - TKO - Currencies	900,000.00
FX	63968628A	B	025483488.01	77149994	CC - TKO - Currencies	2,700,000.00
FX	107261900A	S	025483868.01	77149994	CC - TKO - Currencies	300,000.00
FX	109611979A	S	025459009.01	77149994	CC - TKO - Currencies	1,700,000.00
FX	109611999A	B	025459009.01	77149994	CC - TKO - Currencies	3,400,000.00
FX	104357946A	S	025459009.01	77149994	CC - TKO - Currencies	50,000.00
FX	104357954A	B	025459009.01	77149994	CC - TKO - Currencies	50,000.00
FX	85901584A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	108522524A	S	025483868.01	77149994	CC - TKO - Currencies	600,000.00

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
FX	106621346A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	106635200A	B	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	107873917A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	107879937A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	108967763A	S	025483488.01	77149994	CC - TKO - Currencies	8,800,000.00
FX	108969305A	B	025483488.01	77149994	CC - TKO - Currencies	17,600,000.00
FX	64161478A	S	025450990.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	64161470A	S	025450990.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	64161451A	B	025450990.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	64161437A	B	025450990.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	107872915A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357698A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94357702A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	104970232A	S	025483488.01	77149994	CC - TKO - Currencies	240,000.00
FX	104964612A	S	025483488.01	77149994	CC - TKO - Currencies	240,000.00
FX	104970122A	B	025483488.01	77149994	CC - TKO - Currencies	480,000.00
FX	104970250A	B	025483488.01	77149994	CC - TKO - Currencies	240,000.00
FX	108789015A	S	025459009.01	77149994	CC - TKO - Currencies	2,800,000.00
FX	94357852A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	94357856A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	94357860A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	94357868A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	94357872A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	94357877A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	94357893A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	106073679A	B	025111352.01	77149994	CC - TKO - Currencies	168,000,000.00
FX	105295890A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	105303124A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	106784446A	S	025497298.01	77149994	CC - TKO - Currencies	2,300,000.00
FX	106780915A	B	025497298.01	77149994	CC - TKO - Currencies	6,900,000.00
FX	105639884A	S	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	105639876A	B	025459009.01	77149994	CC - TKO - Currencies	286,720.00
FX	105639483A	S	025459009.01	77149994	CC - TKO - Currencies	50,000.00
FX	105647198A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	109141879A	S	025483488.01	77149994	CC - TKO - Currencies	1,050,000.00
FX	109187412A	B	025483488.01	77149994	CC - TKO - Currencies	1,050,000.00
FX	109612415A	S	025459009.01	77149994	CC - TKO - Currencies	525,000.00
FX	109612424A	B	025459009.01	77149994	CC - TKO - Currencies	525,000.00
FX	96297655A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	96297659A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	96297663A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	96297667A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	96297685A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	96297694A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	96297698A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	109611042A	S	025496860.01	77149994	CC - TKO - Currencies	1,875,000.00
FX	109615117A	B	025496860.01	77149994	CC - TKO - Currencies	3,750,000.00
FX	108406997A	S	025459009.01	77149994	CC - TKO - Currencies	7,000,000.00
FX	108449077A	B	025459009.01	77149994	CC - TKO - Currencies	7,000,000.00
FX	108449087A	S	025483488.01	77149994	CC - TKO - Currencies	860,160.00
FX	108407022A	B	025483488.01	77149994	CC - TKO - Currencies	2,580,480.00
FX	109187421A	S	025498049.01	77149994	CC - TKO - Currencies	1,650,000.00
FX	105957441A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360314A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360318A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	105902447A	S	025483488.01	77149994	CC - TKO - Currencies	200,000.00
FX	105902455A	B	025483488.01	77149994	CC - TKO - Currencies	200,000.00
FX	105902466A	S	025483488.01	77149994	CC - TKO - Currencies	200,000.00
FX	105908959A	B	025483488.01	77149994	CC - TKO - Currencies	400,000.00

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
FX	105902479A	S	025483488.01	77149994	CC - TKO - Currencies	300,000.00
FX	105902487A	B	025483488.01	77149994	CC - TKO - Currencies	300,000.00
FX	105902503A	S	025483488.01	77149994	CC - TKO - Currencies	300,000.00
FX	105908970A	B	025483488.01	77149994	CC - TKO - Currencies	600,000.00
FX	105902428A	S	025483488.01	77149994	CC - TKO - Currencies	400,000.00
FX	105908981A	B	025483488.01	77149994	CC - TKO - Currencies	800,000.00
FX	109609547A	S	025483488.01	77149994	CC - TKO - Currencies	540,000.00
FX	109612197A	B	025483488.01	77149994	CC - TKO - Currencies	1,080,000.00
FX	108333410A	S	025483488.01	77149994	CC - TKO - Currencies	660,000.00
FX	108337922A	B	025483488.01	77149994	CC - TKO - Currencies	1,320,000.00
FX	109092411A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	109092419A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	109094081A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	65473470A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473477A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473488A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473497A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473509A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473529A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473561A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473587A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473591A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473615A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473627A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473631A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473655A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473659A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473676A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473680A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473712A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473724A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473728A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473740A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473752A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473756A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473772A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473776A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473784A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473792A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473804A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473825A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473857A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473882A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473886A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473910A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473922A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473926A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473950A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473954A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473972A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65473976A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65474008A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65474020A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65474024A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65474036A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65474049A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65474054A	B	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	65157423A	S	025483488.01	77149994	CC - TKO - Currencies	7,200,000.00
FX	65157431A	B	025483488.01	77149994	CC - TKO - Currencies	21,600,000.00

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
FX	105680991A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	105680969A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	105681603A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	109615176A	S	025483868.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	107255211A	S	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	107308372A	B	025459009.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	108522534A	S	025483868.01	77149994	CC - TKO - Currencies	150,000.00
FX	107642017A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	107642574A	B	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	105250226A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	105252943A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	108967771A	S	025483488.01	77149994	CC - TKO - Currencies	26,000,000.00
FX	108969314A	B	025483488.01	77149994	CC - TKO - Currencies	52,000,000.00
FX	105295161A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	105303060A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	103490150A	S	025498049.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	109705810A	S	025483868.01	77149994	CC - TKO - Currencies	7,100,000.00
FX	107873869A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	107873878A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	85800716A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85800728A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85800733A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85800746A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	109705298A	S	025498049.01	77149994	CC - TKO - Currencies	300,000.00
FX	107872976A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	107879982A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	107873887A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	107873895A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	85800678A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85800682A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85800698A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	109309763A	S	025498049.01	77149994	CC - TKO - Currencies	220,000.00
FX	106466166A	S	025483488.01	77149994	CC - TKO - Currencies	1,650,000.00
FX	106471454A	B	025483488.01	77149994	CC - TKO - Currencies	1,650,000.00
FX	107872925A	S	025483488.01	77149994	CC - TKO - Currencies	1,650,000.00
FX	107879999A	B	025483488.01	77149994	CC - TKO - Currencies	1,650,000.00
FX	109611536A	S	025496860.01	77149994	CC - TKO - Currencies	3,500,000.00
FX	109615185A	B	025496860.01	77149994	CC - TKO - Currencies	10,500,000.00
FX	107975360A	S	025454042.01	77149994	CC - TKO - Currencies	4,800,000.00
FX	107976138A	B	025454042.01	77149994	CC - TKO - Currencies	14,400,000.00
FX	109609821A	S	025459009.01	77149994	CC - TKO - Currencies	250,000.00
FX	109612320A	B	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	108198089A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	108203548A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	108199311A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	108203562A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	108198053A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	108203571A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	108401854A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	108448995A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	109642427A	S	025498718.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	109609845A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	109612331A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	108467016A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	108522543A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	109664777A	S	025498049.01	77149994	CC - TKO - Currencies	700,000.00
FX	108533357A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	108549555A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	108965967A	S	025483488.01	77149994	CC - TKO - Currencies	550,000.00

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
FX	108969323A	B	025483488.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	106466060A	S	025483488.01	77149994	CC - TKO - Currencies	500,000.00
FX	106471464A	B	025483488.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	108789832A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	108789842A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	85636925A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85636929A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85636949A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	103404073A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	103404991A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	82676270A	S	025496290.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	82675813A	B	025496290.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	109143079A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	109143089A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	109187432A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	66097081A	B	025488610.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	66097090A	B	025488610.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	109199412A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	109248914A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	104652741A	S	025452418.01	77149994	CC - TKO - Currencies	400,000.00
FX	104656472A	B	025452418.01	77149994	CC - TKO - Currencies	400,000.00
FX	109200923A	S	025459009.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	109200935A	B	025459009.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	109248923A	B	025459009.01	77149994	CC - TKO - Currencies	7,200,000.00
FX	109384990A	S	025459009.01	77149994	CC - TKO - Currencies	286,720.00
FX	109436778A	B	025459009.01	77149994	CC - TKO - Currencies	286,720.00
FX	109436794A	B	025459009.01	77149994	CC - TKO - Currencies	573,440.00
FX	108039375A	S	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	108038886A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	108076062A	B	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	109609765A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	109612296A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	106782819A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	106782829A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	85888488A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888498A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888527A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85888531A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	109376784A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	109385023A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	104357336A	S	025452418.01	77149994	CC - TKO - Currencies	400,000.00
FX	104362203A	B	025452418.01	77149994	CC - TKO - Currencies	400,000.00
FX	109374868A	S	025459009.01	77149994	CC - TKO - Currencies	50,000.00
FX	109385045A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	105635636A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	105647028A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	109439550A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	109486969A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	109376792A	S	025483488.01	77149994	CC - TKO - Currencies	200,000.00
FX	109388262A	B	025483488.01	77149994	CC - TKO - Currencies	400,000.00
FX	97429845A	S	025459009.01	77149994	CC - TKO - Currencies	50,000.00
FX	97429855A	B	025459009.01	77149994	CC - TKO - Currencies	50,000.00
FX	84020461A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	108133760A	S	025459009.01	77149994	CC - TKO - Currencies	360,000.00
FX	108144297A	B	025459009.01	77149994	CC - TKO - Currencies	720,000.00
FX	109439604A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	109486987A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	109439574A	S	025483488.01	77149994	CC - TKO - Currencies	200,000.00
FX	109486996A	B	025483488.01	77149994	CC - TKO - Currencies	400,000.00

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
FX	108469401A	S	025483488.01	77149994	CC - TKO - Currencies	200,000.00
FX	108522563A	B	025483488.01	77149994	CC - TKO - Currencies	400,000.00
FX	109636038A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	109636093A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	103964298A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	103967323A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	109642298A	S	025498049.01	77149994	CC - TKO - Currencies	550,000.00
FX	109658546A	B	025498049.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	108965975A	S	025498049.01	77149994	CC - TKO - Currencies	720,000.00
FX	108969332A	B	025498049.01	77149994	CC - TKO - Currencies	1,440,000.00
FX	109706187A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	109706179A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	85809447A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	85809455A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	85809468A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	85809495A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	108401674A	S	025496290.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	108403707A	B	025496290.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	109643020A	S	025497314.01	77149994	CC - TKO - Currencies	2,300,000.00
FX	109643519A	B	025497314.01	77149994	CC - TKO - Currencies	4,600,000.00
FX	109643028A	S	025497314.01	77149994	CC - TKO - Currencies	175,308.64
FX	109642172A	S	025498049.01	77149994	CC - TKO - Currencies	3,600,000.00
FX	109658559A	B	025498049.01	77149994	CC - TKO - Currencies	7,200,000.00
FX	109258643A	S	025483488.01	77149994	CC - TKO - Currencies	7,300,000.00
FX	109309773A	B	025483488.01	77149994	CC - TKO - Currencies	7,300,000.00
FX	109374782A	S	025496860.01	77149994	CC - TKO - Currencies	520,000.00
FX	109388272A	B	025496860.01	77149994	CC - TKO - Currencies	1,040,000.00
FX	107192486A	S	025459009.01	77149994	CC - TKO - Currencies	735,000.00
FX	107192496A	B	025459009.01	77149994	CC - TKO - Currencies	735,000.00
FX	107193578A	B	025459009.01	77149994	CC - TKO - Currencies	1,470,000.00
FX	108469415A	S	025459009.01	77149994	CC - TKO - Currencies	3,800,000.00
FX	108469434A	B	025459009.01	77149994	CC - TKO - Currencies	3,800,000.00
FX	108522572A	B	025459009.01	77149994	CC - TKO - Currencies	7,600,000.00
FX	104078555A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	104078567A	B	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	85888445A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888449A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	85888457A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	106173971A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	106173927A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	85809128A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85809132A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85809140A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85809163A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	107688314A	S	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	107693401A	B	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	104357988A	S	025483488.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	104362243A	B	025483488.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	107688297A	S	025483488.01	77149994	CC - TKO - Currencies	1,350,000.00
FX	107693410A	B	025483488.01	77149994	CC - TKO - Currencies	2,700,000.00
FX	106733184A	S	025454042.01	77149994	CC - TKO - Currencies	1,706,770.00
FX	101995492A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	102004605A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	108078309A	S	025496860.01	77149994	CC - TKO - Currencies	375,000.00
FX	108125089A	B	025496860.01	77149994	CC - TKO - Currencies	750,000.00
FX	104964633A	S	025459009.01	77149994	CC - TKO - Currencies	700,000.00
FX	104964641A	B	025459009.01	77149994	CC - TKO - Currencies	700,000.00
FX	94357945A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357949A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00

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
FX	94357957A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357965A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357969A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357973A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	94357977A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	108078218A	S	025496860.01	77149994	CC - TKO - Currencies	300,000.00
FX	108125098A	B	025496860.01	77149994	CC - TKO - Currencies	600,000.00
FX	109141806A	S	025498049.01	77149994	CC - TKO - Currencies	700,000.00
FX	109187441A	B	025498049.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	108656067A	S	025459009.01	77149994	CC - TKO - Currencies	250,000.00
FX	108671366A	B	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	103604861A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	103604869A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	103609511A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	105295190A	S	025496860.01	77149994	CC - TKO - Currencies	700,000.00
FX	105303133A	B	025496860.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	108965933A	S	025498049.01	77149994	CC - TKO - Currencies	7,500,000.00
FX	108969341A	B	025498049.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	109374659A	S	025483488.01	77149994	CC - TKO - Currencies	450,000.00
FX	109388316A	B	025483488.01	77149994	CC - TKO - Currencies	900,000.00
FX	67613983A	S	025483488.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	67613992A	B	025483488.01	77149994	CC - TKO - Currencies	2,400,000.00
FX	109258678A	S	025496860.01	77149994	CC - TKO - Currencies	1,875,000.00
FX	109309782A	B	025496860.01	77149994	CC - TKO - Currencies	3,750,000.00
FX	109258721A	S	025496860.01	77149994	CC - TKO - Currencies	525,000.00
FX	109309797A	B	025496860.01	77149994	CC - TKO - Currencies	1,050,000.00
FX	107929447A	S	025459009.01	77149994	CC - TKO - Currencies	250,000.00
FX	107929455A	B	025459009.01	77149994	CC - TKO - Currencies	250,000.00
FX	85809078A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85809087A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85809108A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85809112A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85809120A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	109260065A	S	025459009.01	77149994	CC - TKO - Currencies	650,000.00
FX	109309806A	B	025459009.01	77149994	CC - TKO - Currencies	1,300,000.00
FX	109090927A	S	025496860.01	77149994	CC - TKO - Currencies	350,000.00
FX	109094090A	B	025496860.01	77149994	CC - TKO - Currencies	700,000.00
FX	108134112A	S	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	108144314A	B	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	107261926A	S	025483868.01	77149994	CC - TKO - Currencies	300,000.00
FX	109491950A	S	025496860.01	77149994	CC - TKO - Currencies	450,000.00
FX	109527209A	B	025496860.01	77149994	CC - TKO - Currencies	900,000.00
FX	109492851A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	109527228A	B	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	109491990A	S	025496860.01	77149994	CC - TKO - Currencies	750,000.00
FX	109527255A	B	025496860.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	105635589A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	105647037A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	109609511A	S	025496860.01	77149994	CC - TKO - Currencies	1,890,000.00
FX	109615194A	B	025496860.01	77149994	CC - TKO - Currencies	3,780,000.00
FX	105680983A	S	025483488.01	77149994	CC - TKO - Currencies	750,000.00
FX	105686268A	B	025483488.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	105635466A	S	025497298.01	77149994	CC - TKO - Currencies	600,000.00
FX	105647057A	B	025497298.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	108078196A	S	025496290.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	108078965A	B	025496290.01	77149994	CC - TKO - Currencies	2,800,000.00
FX	98859923A	S	025483488.01	77149994	CC - TKO - Currencies	900,000.00
FX	98860355A	B	025483488.01	77149994	CC - TKO - Currencies	900,000.00
FX	109441373A	S	025483488.01	77149994	CC - TKO - Currencies	200,000.00

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
FX	109441387A	B	025483488.01	77149994	CC - TKO - Currencies	200,000.00
FX	109441395A	S	025483488.01	77149994	CC - TKO - Currencies	200,000.00
FX	109487005A	B	025483488.01	77149994	CC - TKO - Currencies	400,000.00
FX	109658571A	S	025498049.01	77149994	CC - TKO - Currencies	1,125,000.00
FX	109642289A	S	025496860.01	77149994	CC - TKO - Currencies	675,000.00
FX	109658582A	B	025496860.01	77149994	CC - TKO - Currencies	1,350,000.00
FX	109664767A	S	025496860.01	77149994	CC - TKO - Currencies	500,000.00
FX	109491967A	S	025496860.01	77149994	CC - TKO - Currencies	150,000.00
FX	109527272A	B	025496860.01	77149994	CC - TKO - Currencies	300,000.00
FX	106238677A	S	025496860.01	77149994	CC - TKO - Currencies	1,792,000.00
FX	106168187A	B	025496860.01	77149994	CC - TKO - Currencies	3,584,000.00
FX	109643055A	S	025483488.01	77149994	CC - TKO - Currencies	2,340,000.00
FX	109643638A	B	025483488.01	77149994	CC - TKO - Currencies	2,340,000.00
FX	67941898A	B	025450990.01	77149994	CC - TKO - Currencies	32,500,000.00
FX	67941928A	B	025450990.01	77149994	CC - TKO - Currencies	32,500,000.00
FX	106523900A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	106527078A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	106828850A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	106836377A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	106828858A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	106836387A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	106830045A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	106830019A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	106836408A	B	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	106986564A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	106993032A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	106993041A	S	025459009.01	77149994	CC - TKO - Currencies	100,352.00
FX	106988749A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	109536949A	S	025483488.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	109538290A	B	025483488.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	68375437A	S	025498049.01	77149994	CC - TKO - Currencies	3,000,000.00
FX	68375513A	B	025498049.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	109658591A	S	025498049.01	77149994	CC - TKO - Currencies	975,000.00
FX	106986573A	S	025452418.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	106993068A	B	025452418.01	77149994	CC - TKO - Currencies	1,500,000.00
FX	101880254A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	101882880A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	109642657A	S	025496860.01	77149994	CC - TKO - Currencies	2,600,000.00
FX	109658602A	B	025496860.01	77149994	CC - TKO - Currencies	7,800,000.00
FX	108401730A	S	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	108448811A	B	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	109665627A	S	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	107192504A	S	025483488.01	77149994	CC - TKO - Currencies	1,680,000.00
FX	107193675A	B	025483488.01	77149994	CC - TKO - Currencies	1,680,000.00
FX	109611053A	S	025496860.01	77149994	CC - TKO - Currencies	3,800,000.00
FX	109615203A	B	025496860.01	77149994	CC - TKO - Currencies	7,600,000.00
FX	107255219A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	107308392A	B	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	109664596A	S	025498049.01	77149994	CC - TKO - Currencies	8,000,000.00
FX	106988185A	S	025498049.01	77149994	CC - TKO - Currencies	6,500,000.00
FX	106993100A	B	025498049.01	77149994	CC - TKO - Currencies	13,000,000.00
FX	105253016A	S	025459009.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	105251197A	B	025459009.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	109642192A	S	025498049.01	77149994	CC - TKO - Currencies	480,000.00
FX	109658611A	B	025498049.01	77149994	CC - TKO - Currencies	960,000.00
FX	107261952A	B	025483488.01	77149994	CC - TKO - Currencies	225,000.00
FX	107255227A	S	025483488.01	77149994	CC - TKO - Currencies	225,000.00
FX	106781877A	S	025497298.01	77149994	CC - TKO - Currencies	600,000.00
FX	106784548A	B	025497298.01	77149994	CC - TKO - Currencies	1,200,000.00

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
FX	103730188A	S	025497298.01	77149994	CC - TKO - Currencies	300,000.00
FX	103738795A	B	025497298.01	77149994	CC - TKO - Currencies	600,000.00
FX	107784294A	S	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	107784302A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	94360338A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360343A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360353A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360358A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360363A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360376A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	107784322A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	107784330A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	107788944A	B	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	107788953A	S	025459009.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	107788962A	B	025459009.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	107788971A	B	025459009.01	77149994	CC - TKO - Currencies	6,000,000.00
FX	108203593A	S	025483868.01	77149994	CC - TKO - Currencies	1,350,000.00
FX	107873925A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	107873938A	B	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	94360399A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360404A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360414A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360419A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360435A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360445A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360450A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360465A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360469A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	107879693A	S	025496860.01	77149941	CC - TKO - Currencies	315,547.91
FX	107873946A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	107873954A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	107880032A	B	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	108967534A	S	025496860.01	77149994	CC - TKO - Currencies	2,850,000.00
FX	108969374A	B	025496860.01	77149994	CC - TKO - Currencies	5,700,000.00
FX	108407040A	S	025459009.01	77149994	CC - TKO - Currencies	1,900,000.00
FX	108449102A	B	025459009.01	77149994	CC - TKO - Currencies	3,800,000.00
FX	101756652A	S	025498049.01	77149994	CC - TKO - Currencies	840,000.00
FX	101754951A	B	025498049.01	77149994	CC - TKO - Currencies	2,520,000.00
FX	108133653A	S	025496860.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	108144332A	B	025496860.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	108334097A	S	025115783.01	77149994	CC - TKO - Currencies	2,080,000.00
FX	108343341A	B	025115783.01	77149994	CC - TKO - Currencies	4,160,000.00
FX	108334105A	S	025115783.01	77149994	CC - TKO - Currencies	223,295.76
FX	108343990A	B	025115783.01	77149994	CC - TKO - Currencies	223,295.76
FX	108334113A	S	025115783.01	77149994	CC - TKO - Currencies	4,160,000.00
FX	108448653A	S	025459009.01	77149994	CC - TKO - Currencies	430,080.00
FX	108449116A	B	025459009.01	77149994	CC - TKO - Currencies	430,080.00
FX	94247518A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	94247523A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	94247532A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	94247537A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	94247551A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	94247568A	B	025459009.01	77149994	CC - TKO - Currencies	143,360.00
FX	108407085A	S	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	108407095A	B	025459009.01	77149994	CC - TKO - Currencies	150,000.00
FX	94360485A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360501A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	94360511A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	108469442A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00

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
FX	108469450A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	94428849A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	94428853A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	94428873A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	94428878A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	94428882A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	94428887A	B	025459009.01	77149994	CC - TKO - Currencies	300,000.00
FX	69417203A	S	025115585.01	77149994	CC - TKO - Currencies	161,052.00
FX	69417174A	S	025115585.01	77149994	CC - TKO - Currencies	169,999.00
FX	69417165A	S	025115585.01	77149994	CC - TKO - Currencies	178,946.00
FX	69417147A	S	025115585.01	77149994	CC - TKO - Currencies	178,946.00
FX	69417155A	S	025115585.01	77149994	CC - TKO - Currencies	152,104.00
FX	69417139A	S	025115585.01	77149994	CC - TKO - Currencies	134,210.00
FX	69417117A	S	025115585.01	77149994	CC - TKO - Currencies	143,157.00
FX	69417125A	S	025115585.01	77149994	CC - TKO - Currencies	91,836.00
FX	69416505A	S	025115585.01	77149994	CC - TKO - Currencies	110,639.51
FX	69416491A	S	025115585.01	77149994	CC - TKO - Currencies	110,639.51
FX	69416554A	S	025115585.01	77149994	CC - TKO - Currencies	120,697.65
FX	69416542A	S	025115585.01	77149994	CC - TKO - Currencies	120,697.65
FX	69416562A	S	025115585.01	77149994	CC - TKO - Currencies	100,581.38
FX	109665264A	S	025496290.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	109636102A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	109636046A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	109705316A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	108788921A	S	025496860.01	77149994	CC - TKO - Currencies	860,000.00
FX	108797809A	B	025496860.01	77149994	CC - TKO - Currencies	1,720,000.00
FX	69892735A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892747A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892743A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892755A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892751A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892763A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892759A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892767A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892799A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892795A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892807A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892803A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892811A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892815A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892819A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892824A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892828A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892832A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892836A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	69892840A	S	025116369.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	106466135A	S	025459009.01	77149994	CC - TKO - Currencies	1,050,000.00
FX	106471524A	B	025459009.01	77149994	CC - TKO - Currencies	2,100,000.00
FX	109092429A	S	025459009.01	77149994	CC - TKO - Currencies	1,100,000.00
FX	109094118A	B	025459009.01	77149994	CC - TKO - Currencies	2,200,000.00
FX	106988775A	S	025459009.01	77149994	CC - TKO - Currencies	700,000.00
FX	106993114A	B	025459009.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	109439534A	S	025459009.01	77149994	CC - TKO - Currencies	960,000.00
FX	109487019A	B	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	109642184A	S	025498049.01	77149994	CC - TKO - Currencies	2,150,000.00
FX	109658620A	B	025498049.01	77149994	CC - TKO - Currencies	4,300,000.00
FX	108909569A	S	025496860.01	77149994	CC - TKO - Currencies	640,000.00
FX	108957840A	B	025496860.01	77149994	CC - TKO - Currencies	1,280,000.00
FX	109642164A	S	025498049.01	77149994	CC - TKO - Currencies	2,150,000.00

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
FX	109658629A	B	025498049.01	77149994	CC - TKO - Currencies	4,300,000.00
FX	109642647A	S	025498049.01	77149994	CC - TKO - Currencies	7,900,000.00
FX	109658638A	B	025498049.01	77149994	CC - TKO - Currencies	15,800,000.00
FX	70519841A	S	025115585.01	77149994	CC - TKO - Currencies	136,821.35
FX	70519833A	S	025115585.01	77149994	CC - TKO - Currencies	136,821.35
FX	70519851A	S	025115585.01	77149994	CC - TKO - Currencies	146,594.20
FX	70519804A	S	025115585.01	77149994	CC - TKO - Currencies	127,048.50
FX	70519795A	S	025115585.01	77149994	CC - TKO - Currencies	117,275.65
FX	70519900A	S	025115585.01	77149994	CC - TKO - Currencies	107,502.80
FX	70519960A	S	025115585.01	77149994	CC - TKO - Currencies	99,248.13
FX	70519885A	S	025115585.01	77149994	CC - TKO - Currencies	152,390.25
FX	70519859A	S	025115585.01	77149994	CC - TKO - Currencies	142,230.32
FX	70519950A	S	025115585.01	77149994	CC - TKO - Currencies	152,390.25
FX	70519941A	S	025115585.01	77149994	CC - TKO - Currencies	162,548.74
FX	70519927A	S	025115585.01	77149994	CC - TKO - Currencies	121,911.91
FX	70520048A	S	025115585.01	77149994	CC - TKO - Currencies	155,601.00
FX	70520121A	S	025115585.01	77149994	CC - TKO - Currencies	164,246.00
FX	70520187A	S	025115585.01	77149994	CC - TKO - Currencies	259,336.00
FX	70520129A	S	025115585.01	77149994	CC - TKO - Currencies	285,269.00
FX	70520165A	S	025115585.01	77149994	CC - TKO - Currencies	138,312.00
FX	70520139A	S	025115585.01	77149994	CC - TKO - Currencies	181,535.00
FX	70520176A	S	025115585.01	77149994	CC - TKO - Currencies	216,113.00
FX	70520197A	S	025115585.01	77149994	CC - TKO - Currencies	103,734.00
FX	70520238A	S	025115585.01	77149994	CC - TKO - Currencies	95,089.00
FX	70520229A	S	025115585.01	77149994	CC - TKO - Currencies	164,246.00
FX	70520221A	S	025115585.01	77149994	CC - TKO - Currencies	155,601.00
FX	70520213A	S	025115585.01	77149994	CC - TKO - Currencies	138,312.00
FX	70520205A	S	025115585.01	77149994	CC - TKO - Currencies	86,445.00
FX	70520253A	S	025115585.01	77149994	CC - TKO - Currencies	99,000.00
FX	104776201A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	104779686A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	109374738A	S	025496290.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	109375329A	B	025496290.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	109642281A	S	025471749.01	77149994	CC - TKO - Currencies	2,000,000.00
FX	109642452A	B	025471749.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	109643063A	S	025471749.01	77149994	CC - TKO - Currencies	214,707.46
FX	109643136A	S	025471749.01	77149994	CC - TKO - Currencies	4,000,000.00
FX	71143646A	S	025483488.01	77149994	CC - TKO - Currencies	5,000,000.00
FX	71143657A	B	025483488.01	77149994	CC - TKO - Currencies	10,000,000.00
FX	71169339A	S	025115585.01	77149994	CC - TKO - Currencies	138,109.00
FX	71169323A	S	025115585.01	77149994	CC - TKO - Currencies	146,741.00
FX	71169331A	S	025115585.01	77149994	CC - TKO - Currencies	146,741.00
FX	71169297A	S	025115585.01	77149994	CC - TKO - Currencies	146,741.00
FX	71169307A	S	025115585.01	77149994	CC - TKO - Currencies	129,477.00
FX	71169315A	S	025115585.01	77149994	CC - TKO - Currencies	112,214.00
FX	71169254A	S	025115585.01	77149994	CC - TKO - Currencies	94,950.00
FX	71168838A	S	025115585.01	77149994	CC - TKO - Currencies	116,181.81
FX	71168742A	S	025115585.01	77149994	CC - TKO - Currencies	116,181.81
FX	71168733A	S	025115585.01	77149994	CC - TKO - Currencies	125,864.35
FX	71168758A	S	025115585.01	77149994	CC - TKO - Currencies	116,181.81
FX	71168750A	S	025115585.01	77149994	CC - TKO - Currencies	96,818.18
FX	71168775A	S	025115585.01	77149994	CC - TKO - Currencies	121,911.91
FX	71168767A	S	025115585.01	77149994	CC - TKO - Currencies	142,230.32
FX	71168784A	S	025115585.01	77149994	CC - TKO - Currencies	111,751.99
FX	105635668A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	105647134A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	109388331A	S	025496860.01	77149994	CC - TKO - Currencies	630,000.00
FX	109385054A	S	025454042.01	77149994	CC - TKO - Currencies	1,886,430.00
FX	71222483A	B	025488610.01	77149994	CC - TKO - Currencies	20,000,000.00

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
FX	71222496A	B	025488610.01	77149994	CC - TKO - Currencies	20,000,000.00
FX	105635695A	S	025459009.01	77149994	CC - TKO - Currencies	1,080,000.00
FX	105647158A	B	025459009.01	77149994	CC - TKO - Currencies	1,080,000.00
FX	105635659A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	105647089A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	109609855A	S	025459009.01	77149994	CC - TKO - Currencies	350,000.00
FX	109612359A	B	025459009.01	77149994	CC - TKO - Currencies	700,000.00
FX	109609648A	S	025496860.01	77149994	CC - TKO - Currencies	350,000.00
FX	109615135A	B	025496860.01	77149994	CC - TKO - Currencies	700,000.00
FX	109609864A	S	025459009.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	109612350A	B	025459009.01	77149994	CC - TKO - Currencies	1,400,000.00
FX	109612007A	S	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	109612015A	B	025459009.01	77149994	CC - TKO - Currencies	500,000.00
FX	109612383A	B	025459009.01	77149994	CC - TKO - Currencies	1,000,000.00
FX	105845437A	S	025459009.01	77149994	CC - TKO - Currencies	900,000.00
FX	105854533A	B	025459009.01	77149994	CC - TKO - Currencies	1,800,000.00
FX	105957605A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	105968108A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	109491933A	S	025496860.01	77149994	CC - TKO - Currencies	2,430,000.00
FX	109527246A	B	025496860.01	77149994	CC - TKO - Currencies	4,860,000.00
FX	99995054A	S	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	99995064A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	99995073A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	109141960A	S	025498049.01	77149994	CC - TKO - Currencies	360,000.00
FX	109187452A	B	025498049.01	77149994	CC - TKO - Currencies	360,000.00
FX	106071419A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	106128208A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	109665667A	B	025459009.01	77149994	CC - TKO - Currencies	8,100,000.00
FX	109609808A	S	025496860.01	77149994	CC - TKO - Currencies	175,000.00
FX	109615212A	B	025496860.01	77149994	CC - TKO - Currencies	350,000.00
FX	106071403A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	106128231A	B	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	106071433A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	106128241A	B	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	106160217A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	106238907A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	106161477A	S	025459009.01	77149994	CC - TKO - Currencies	200,000.00
FX	106238918A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	106466178A	S	025496860.01	77149994	CC - TKO - Currencies	800,000.00
FX	106471537A	B	025496860.01	77149994	CC - TKO - Currencies	1,600,000.00
FX	106673657A	S	025454042.01	77149994	CC - TKO - Currencies	2,520,000.00
FX	106674226A	B	025454042.01	77149994	CC - TKO - Currencies	7,560,000.00
FX	71928125A	S	025115585.01	77149994	CC - TKO - Currencies	543,396.00
FX	71928502A	S	025115585.01	77149994	CC - TKO - Currencies	560,377.00
FX	71928510A	S	025115585.01	77149994	CC - TKO - Currencies	713,207.00
FX	71928116A	S	025115585.01	77149994	CC - TKO - Currencies	696,226.00
FX	71928203A	S	025115585.01	77149994	CC - TKO - Currencies	399,056.00
FX	71928152A	S	025115585.01	77149994	CC - TKO - Currencies	305,660.00
FX	71928144A	S	025115585.01	77149994	CC - TKO - Currencies	280,188.00
FX	71928194A	S	025115585.01	77149994	CC - TKO - Currencies	152,830.00
FX	71928185A	S	025115585.01	77149994	CC - TKO - Currencies	118,867.00
FX	71928160A	S	025115585.01	77149994	CC - TKO - Currencies	84,905.00
FX	71928176A	S	025115585.01	77149994	CC - TKO - Currencies	84,905.00
FX	71928168A	S	025115585.01	77149994	CC - TKO - Currencies	84,905.00
FX	71928348A	S	025115585.01	77149994	CC - TKO - Currencies	223,124.07
FX	71928315A	S	025115585.01	77149994	CC - TKO - Currencies	232,825.24
FX	71928288A	S	025115585.01	77149994	CC - TKO - Currencies	232,825.24
FX	71928307A	S	025115585.01	77149994	CC - TKO - Currencies	232,825.24
FX	71928299A	S	025115585.01	77149994	CC - TKO - Currencies	194,020.56

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
FX	71928280A	S	025115585.01	77149994	CC - TKO - Currencies	174,618.21
FX	71928324A	S	025115585.01	77149994	CC - TKO - Currencies	126,112.36
FX	71928340A	S	025115585.01	77149994	CC - TKO - Currencies	152,390.25
FX	71928332A	S	025115585.01	77149994	CC - TKO - Currencies	121,911.91
FX	71928358A	S	025115585.01	77149994	CC - TKO - Currencies	142,230.32
FX	72039035A	S	025118225.01	77149994	CC - TKO - Currencies	197,142.00
FX	72039113A	S	025118225.01	77149994	CC - TKO - Currencies	51,428.00
FX	72039126A	S	025118225.01	77149994	CC - TKO - Currencies	197,142.00
FX	72039004A	S	025118225.01	77149994	CC - TKO - Currencies	337,002.09
FX	72038994A	S	025118225.01	77149994	CC - TKO - Currencies	86,656.82
FX	72039014A	S	025118225.01	77149994	CC - TKO - Currencies	327,374.03
FX	108969386A	B	025452418.01	77149994	CC - TKO - Currencies	8,100,000.00
FX	108969404A	B	025452418.01	77149994	CC - TKO - Currencies	16,200,000.00
FX	108969417A	S	025452418.01	77149994	CC - TKO - Currencies	8,100,000.00
FX	109636030A	S	025498049.01	77149994	CC - TKO - Currencies	8,200,000.00
FX	109636731A	B	025498049.01	77149994	CC - TKO - Currencies	16,400,000.00
FX	107254127A	S	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	107261999A	B	025459009.01	77149994	CC - TKO - Currencies	450,000.00
FX	109636592A	S	025459009.01	77149994	CC - TKO - Currencies	1,125,000.00
FX	109636667A	B	025459009.01	77149994	CC - TKO - Currencies	2,250,000.00
FX	106252402A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	106260296A	B	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	107872985A	S	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	107880050A	B	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	109643072A	S	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	109643082A	B	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	85459850A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85459854A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85459858A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85459862A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85459870A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85459875A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85459879A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	85459884A	B	025459009.01	77149994	CC - TKO - Currencies	100,000.00
FX	72707205A	S	025118225.01	77149994	CC - TKO - Currencies	92,523.00
FX	72707264A	S	025118225.01	77149994	CC - TKO - Currencies	154,058.96
FX	72707288A	S	025118225.01	77149994	CC - TKO - Currencies	92,523.00
FX	72709141A	S	025118423.01	77149994	CC - TKO - Currencies	50,943.00
FX	72707296A	S	025118225.01	77149994	CC - TKO - Currencies	163,687.01
FX	72709132A	S	025118423.01	77149994	CC - TKO - Currencies	76,458.19
FX	108134867A	S	025459009.01	77149994	CC - TKO - Currencies	600,000.00
FX	108144361A	B	025459009.01	77149994	CC - TKO - Currencies	1,200,000.00
FX	108407216A	S	025459009.01	77149994	CC - TKO - Currencies	400,000.00
FX	108449015A	B	025459009.01	77149994	CC - TKO - Currencies	800,000.00
FX	109643037A	S	025471749.01	77149994	CC - TKO - Currencies	13,200,000.00
FX	109643147A	B	025471749.01	77149994	CC - TKO - Currencies	26,400,000.00
FX	109643045A	S	025471749.01	77149994	CC - TKO - Currencies	425,120.77
FX	109643101A	S	025471749.01	77149994	CC - TKO - Currencies	26,400,000.00
FX	109642333A	S	025471749.01	77149994	CC - TKO - Currencies	14,100,000.00
FX	109642461A	B	025471749.01	77149994	CC - TKO - Currencies	28,200,000.00
FX	109642958A	S	025471749.01	77149994	CC - TKO - Currencies	1,059,581.32
FX	109643090A	S	025471749.01	77149994	CC - TKO - Currencies	28,200,000.00
FX	108967747A	S	025491184.01	77149994	CC - TKO - Currencies	15,000,000.00
FX	108970596A	S	025491184.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	109100621A	B	025119082.01	77149994	CC - TKO - Currencies	2,976,000,000.00
FX	105981539A	B	025126269.01	77149994	CC - TKO - Currencies	7,942,687.34
FX	97104983A	S	025450990.01	77149994	CC - TKO - Currencies	12,500,000.00
FX	97104994A	S	025450990.01	77149994	CC - TKO - Currencies	12,500,000.00
FX	97105007A	B	025450990.01	77149994	CC - TKO - Currencies	50,000,000.00

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
FX	79875264A	B	025523440.01	73600013	FI - SEO - FX and Swaps	19,323,671.50
FX	80994388A	S	025523846.01	73600013	FI - SEO - FX and Swaps	6,000,000.00
FX	80994359A	B	025523846.01	73600013	FI - SEO - FX and Swaps	12,000,000.00
FX	106019781A	S	025523457.01	73600013	FI - SEO - FX and Swaps	33,043,478.26
FX	106019784A	S	025523457.01	73600013	FI - SEO - FX and Swaps	16,521,739.13
FX	102006531A	S	025487687.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	106686046A	B	025458464.01	77149994	CC - TKO - Currencies	30,000,000.00
FX	89863754A	B	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	89863746A	B	025450990.01	77149994	CC - TKO - Currencies	25,000,000.00
FX	98646991A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	98646972A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	98646999A	S	025488610.01	77149994	CC - TKO - Currencies	60,500,000.00
FX	98646982A	S	025488610.01	77149994	CC - TKO - Currencies	60,500,000.00
FX	107134591A	B	025488610.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	107134583A	B	025458464.01	77149994	CC - TKO - Currencies	50,000,000.00
FX	LTAA0010801843.0.1.0	B	006865810.01	77110804	FI - TKO - Swaps	6,264,000.00
FX	LTAA0010801843.0.1.0	B	006865810.01	77110804	FI - TKO - Swaps	8,051,529.79
FX	LTAA0011011285.0.1.0	B	006865810.01	77110804	FI - TKO - Swaps	5,367,686.53
FX	LTAA0011523725.0.1.0	B	006865810.01	77110804	FI - TKO - Swaps	1,610,305.96
FX	LTAA0011528603.0.1.0	B	006865810.01	77110804	FI - TKO - Swaps	15,029,522.28
FX	LTAA0011533314.0.1.0	B	006865810.01	77110804	FI - TKO - Swaps	10,735,373.05
FX	LTAA0013233932.0.0.0	B	006865810.01	77110804	FI - TKO - Swaps	1,610,305.96
FX	LTAA0010235583.0.0.0	B	006865810.01	77110804	FI - TKO - Swaps	5,904,455.18
FX	LTAA0010235610.0.0.0	B	006865810.01	77110804	FI - TKO - Swaps	6,441,223.83
FX	LTAA0010252159.0.0.0	B	006865810.01	77110804	FI - TKO - Swaps	42,941,492.22
FX	LTAA0010440218.0.0.0	B	006865810.01	77110804	FI - TKO - Swaps	17,176,596.89
FX	LTAA0010524351.0.0.0	B	006865810.01	77110804	FI - TKO - Swaps	5,367,686.53
FX	LTAA0010732076.0.0.0	B	006865810.01	77110804	FI - TKO - Swaps	35,963,499.73
FX	LTAA0010754516.0.0.0	B	006865810.01	77110804	FI - TKO - Swaps	5,367,686.53
FX	LTAA0010768357.0.0.0	B	006865810.01	77110804	FI - TKO - Swaps	81,588,835.21
FX	LTAA0010803028.0.0.0	B	006865810.01	77110804	FI - TKO - Swaps	55,287,171.23
FX	LTAA0012879030.0.0.0	B	006865810.01	77110804	FI - TKO - Swaps	536,768.65
FX	LTAA1418839156.0.0.0	B	006669808.01	77110804	FI - TKO - Swaps	5,367,686.53
FX	76524447A	B	025250655.01	79004860	CC - NYK - Currencies	1,876,741.25
FX	76524448A	B	025250655.01	79004860	CC - NYK - Currencies	1,928,872.95
FX	76524450A	S	025250655.01	79004860	CC - NYK - Currencies	1,876,741.25
FX	76524454A	S	025250655.01	79004860	CC - NYK - Currencies	1,928,872.95
FX	83323230A	B	025244005.01	79004886	CC - NYK - Currencies	50,176,762.53
FX	85336761A	B	025272204.01	79005046	CC - LDN - Currencies	1.00
FX	85336906A	B	025272204.01	79005046	CC - LDN - Currencies	1.00
FX	85566454A	B	025272204.01	79004889	CC - NYK - Currencies	1.00
FX	86855949A	B	025932369.01	79005026	CC - NYK - Currencies	42,043,134.20
FX	86920542A	S	025932369.01	79001588	CC - LDN - Currencies	56,691,250.02
FX	87930699A	B	025302985.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	87955901A	S	025932369.01	79001588	CC - LDN - Currencies	56,691,250.02
FX	88306959A	S	025932369.01	79000083	CC - LDN - Currencies	93,624,375.01
FX	88833010A	S	025932369.01	79004593	CC - LDN - Currencies	72,790,798.63
FX	97110198A	S	025932369.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	97549652A	B	025932369.01	79004617	CC - LDN - Currencies	32,395,000.01
FX	98083152A	B	025932369.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	98083155A	S	025932369.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	101008743A	B	003535432.01	76077636	CC - NYK - Currencies	1.00
FX	102475847A	B	001892769.01	76080802	CC - NYK - Currencies	3,000,000.00
FX	102710936A	B	025803529.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	103230865A	B	028112209.01	76077636	CC - NYK - Currencies	1.00
FX	103372153A	B	028142701.01	76077636	CC - NYK - Currencies	1.00
FX	103372157A	B	028142701.01	76077636	CC - NYK - Currencies	1.00
FX	104628821A	B	038080768.01	76077636	CC - NYK - Currencies	0.50
FX	104631656A	B	038067781.01	76077636	CC - NYK - Currencies	0.50

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
FX	105443012A	B	025318098.01	79001302	CC - NYK - Currencies	2,827,074.22
FX	105443019A	S	025318098.01	79001302	CC - NYK - Currencies	2,827,074.22
FX	106328700A	S	025205980.01	79004669	CC - NYK - Currencies	2,867,243.57
FX	106647775A	B	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	106647777A	B	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	106652955A	B	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	106652967A	B	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	106915627A	B	040233652.01	76077636	CC - NYK - Currencies	1.00
FX	106915641A	B	040233652.01	76077636	CC - NYK - Currencies	1.00
FX	106969022A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	106969026A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	107003418A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	107003440A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	107003419A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	107003441A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	107305478A	B	040233652.01	76077636	CC - NYK - Currencies	1.00
FX	107729525A	B	025947268.01	79004893	CC - NYK - Currencies	1,003,535.25
FX	107729527A	S	025947268.01	79004893	CC - NYK - Currencies	1,003,535.25
FX	107763871A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	107763873A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	108017231A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	108017233A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	108716112A	B	001418763.01	76080802	CC - NYK - Currencies	8,561,996.20
FX	108716439A	S	001418763.01	76080802	CC - NYK - Currencies	8,561,996.20
FX	108114621A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	108114622A	S	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	108325161A	B	040223844.01	76077636	CC - NYK - Currencies	1.00
FX	108322672A	B	025302985.01	79000022	CC - NYK - Currencies	57,344,871.46
FX	108322674A	S	025302985.01	79000022	CC - NYK - Currencies	57,344,871.46
FX	108717889A	B	025302985.01	79000122	CC - NYK - Currencies	40,000,000.00
FX	108717891A	S	025302985.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	108831388A	B	025205980.01	79004886	CC - NYK - Currencies	2,867,243.57
FX	108831390A	S	025205980.01	79004886	CC - NYK - Currencies	2,867,243.57
FX	108836921A	B	040233652.01	76077636	CC - NYK - Currencies	1.00
FX	108832409A	S	025302985.01	79000022	CC - NYK - Currencies	35,840,544.67
FX	108832412A	B	025302985.01	79000022	CC - NYK - Currencies	35,840,544.67
FX	109064782A	S	028179877.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	109064790A	B	028179877.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	109181507A	S	025302985.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	109181510A	B	025302985.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	109181512A	B	025302985.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	109246005A	S	025280017.01	79000022	CC - NYK - Currencies	86,017,307.20
FX	109246007A	S	025280017.01	79000022	CC - NYK - Currencies	21,504,326.80
FX	109246009A	B	025280017.01	79000022	CC - NYK - Currencies	86,017,307.20
FX	109246011A	B	025280017.01	79000022	CC - NYK - Currencies	21,504,326.80
FX	109522536A	B	025368523.01	76997006	CC - NYK - Currencies	0.57
FX	109558744A	B	044000503.01	76080802	CC - NYK - Currencies	1.00
FX	109566690A	S	025272931.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	109567936A	B	025305814.01	79004889	CC - NYK - Currencies	10,752,163.40
FX	109567937A	B	025305814.01	79004889	CC - NYK - Currencies	10,752,163.40
FX	109567938A	B	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	109567939A	B	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	109598990A	B	025305814.01	79004889	CC - NYK - Currencies	5,376,081.70
FX	109598991A	B	025305814.01	79004889	CC - NYK - Currencies	5,376,081.70
FX	109683683A	S	025205980.01	79004163	CC - NYK - Currencies	2,955,665.02
FX	109683685A	B	025205980.01	79004163	CC - NYK - Currencies	2,884,615.38
FX	109697573A	B	025305814.01	79004675	CC - NYK - Currencies	8,960,136.17
FX	109697574A	B	025305814.01	79004675	CC - NYK - Currencies	8,960,136.17
FX	109735761A	B	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109735762A	B	025305814.01	79001303	CC - NYK - Currencies	12,116,032.35
FX	107751870A	B	025804089.01	79001564	CC - LDN - Currencies	1,800,468.75
FX	107751872A	S	025804089.01	79001564	CC - LDN - Currencies	1,800,468.75
FX	107853994A	B	013021019.01	76077636	CC - NYK - Currencies	1.00
FX	107799333A	S	025932369.01	79005050	CC - LDN - Currencies	48,527,199.08
FX	107799338A	B	025932369.01	79005050	CC - LDN - Currencies	48,527,199.08
FX	107883033A	S	025932369.01	79001613	CC - LDN - Currencies	48,699,322.24
FX	107883035A	B	025932369.01	79001613	CC - LDN - Currencies	32,466,214.82
FX	107885573A	S	025234964.01	79004889	CC - NYK - Currencies	5,734,487.15
FX	107886058A	B	025234964.01	79004889	CC - NYK - Currencies	5,734,487.15
FX	107958296A	S	025302985.01	79000122	CC - NYK - Currencies	35,000,000.00
FX	107958298A	B	025302985.01	79000122	CC - NYK - Currencies	70,000,000.00
FX	108154845A	B	025302985.01	79005048	CC - LDN - Currencies	6,683,624.47
FX	108154847A	S	025302985.01	79005048	CC - LDN - Currencies	6,683,624.47
FX	108154849A	B	025302985.01	79005048	CC - LDN - Currencies	6,683,624.47
FX	108154851A	S	025302985.01	79005048	CC - LDN - Currencies	6,683,624.47
FX	108154853A	B	025302985.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	108154855A	S	025302985.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	108154857A	B	025302985.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	108154859A	S	025302985.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	108341882A	B	025307257.01	79000700	CC - NYK - Currencies	64,618,839.21
FX	108341884A	S	025307257.01	79000700	CC - NYK - Currencies	64,618,839.21
FX	108341886A	S	025307257.01	79000700	CC - NYK - Currencies	64,618,839.21
FX	108361812A	S	025302985.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	108361814A	B	025302985.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	108368951A	S	025302985.01	79004674	CC - NYK - Currencies	57,344,871.46
FX	108368953A	B	025302985.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	108378618A	S	025205576.01	79001361	CC - NYK - Currencies	500,000.00
FX	108421554A	B	025302985.01	79004674	CC - NYK - Currencies	21,504,326.80
FX	108421556A	S	025302985.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	108487558A	S	025946013.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	108487561A	B	025946013.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	108564781A	B	009470097.01	76077636	CC - NYK - Currencies	1.00
FX	108858390A	B	025307257.01	79000700	CC - NYK - Currencies	64,618,839.21
FX	108858392A	S	025307257.01	79000700	CC - NYK - Currencies	64,618,839.21
FX	108858394A	S	025307257.01	79000700	CC - NYK - Currencies	64,618,839.21
FX	108925523A	B	025262825.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	108933220A	S	025932369.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	108933222A	B	025932369.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	108973059A	S	025307257.01	79004797	FI - TKO - Swaps	75,000,000.00
FX	108973064A	B	025307257.01	79004797	FI - TKO - Swaps	150,000,000.00
FX	109239703A	B	013021019.01	76077636	CC - NYK - Currencies	1.00
FX	109268534A	S	025341579.01	79001588	CC - LDN - Currencies	16,197,500.01
FX	109268537A	S	025341579.01	79001588	CC - LDN - Currencies	16,197,500.01
FX	109297692A	S	025948811.01	79001394	CC - NYK - Currencies	5,808,879.23
FX	109340786A	S	025329061.01	79001472	CC - NYK - Currencies	134,814,589.37
FX	109344350A	S	025294570.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	109453741A	B	025294018.01	79004669	CC - NYK - Currencies	829,162.40
FX	109453742A	B	025294018.01	79004669	CC - NYK - Currencies	829,162.40
FX	109453743A	B	025294018.01	79004669	CC - NYK - Currencies	4,643,309.43
FX	109453744A	B	025294018.01	79004669	CC - NYK - Currencies	7,959,959.02
FX	109453745A	S	025294018.01	79004669	CC - NYK - Currencies	783,399.88
FX	109453746A	B	025294018.01	79004669	CC - NYK - Currencies	15,837,001.81
FX	109453747A	S	025294018.01	79004669	CC - NYK - Currencies	783,399.88
FX	109453748A	S	025294018.01	79004669	CC - NYK - Currencies	14,962,937.77
FX	109453749A	S	025294018.01	79004669	CC - NYK - Currencies	4,387,039.35
FX	109453750A	B	025294018.01	79004669	CC - NYK - Currencies	7,959,959.02
FX	109453751A	S	025294018.01	79004669	CC - NYK - Currencies	7,520,638.88
FX	109453752A	S	025294018.01	79004669	CC - NYK - Currencies	7,520,638.88

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
FX	109467779A	B	025217787.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	109504001A	S	025946013.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	109541792A	S	025302985.01	79004889	CC - NYK - Currencies	43,008,653.60
FX	109541797A	B	025302985.01	79004889	CC - NYK - Currencies	43,008,653.60
FX	109680998A	B	025302985.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	109716529A	S	025260837.01	79000930	FI - TKO - Swaps	150,000,000.00
FX	109716531A	B	025260837.01	79000930	FI - TKO - Swaps	300,000,000.00
FX	109716533A	S	025260837.01	79000930	FI - TKO - Swaps	150,000,000.00
FX	98269627A	S	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	98269637A	S	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	98464056A	S	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	98464064A	S	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	98593126A	S	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	98593130A	S	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	98692140A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	98692148A	S	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	98802622A	S	017397381.01	76080802	CC - NYK - Currencies	150,000,000.00
FX	98802626A	B	017397381.01	76080802	CC - NYK - Currencies	150,000,000.00
FX	99133304A	S	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	99133312A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	99475401A	B	017397381.01	76080802	CC - NYK - Currencies	36,000,000.00
FX	99475413A	S	017397381.01	76080802	CC - NYK - Currencies	36,000,000.00
FX	100037394A	S	025208992.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	101445574A	S	025337726.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	101935844A	B	025209131.01	79004797	FI - TKO - Swaps	75,000,000.00
FX	101935848A	S	025209131.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	101944651A	B	025337726.01	79000051	FI - TKO - Swaps	20,000,000.00
FX	104552285A	B	025298159.01	79001472	CC - NYK - Currencies	90,241,181.63
FX	104552769A	S	025298159.01	79001472	CC - NYK - Currencies	20,126,274.13
FX	104553052A	S	025298159.01	79001472	CC - NYK - Currencies	13,836,813.46
FX	104553253A	S	025298159.01	79001472	CC - NYK - Currencies	18,868,382.00
FX	104553487A	S	025298159.01	79001472	CC - NYK - Currencies	44,026,224.66
FX	107788299A	S	038098851.01	76077636	CC - NYK - Currencies	1,000,000.00
FX	107788307A	B	038098851.01	76077636	CC - NYK - Currencies	1,796,600.00
FX	108195494A	S	025411273.01	79250980	FI - AEJ - FX and Swaps	31,704,705.88
FX	108195498A	B	025411273.01	79250980	FI - AEJ - FX and Swaps	30,399,323.18
FX	109095310A	S	017743154.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	109095323A	S	017743154.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	109317475A	B	025318098.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98295402A	S	025803529.01	79001344	CC - NYK - Currencies	160,000,000.00
FX	98295777A	B	025803529.01	79001344	CC - NYK - Currencies	160,000,000.00
FX	98331809A	B	025234964.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	98386809A	S	025341579.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	98386811A	S	025341579.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	98557753A	S	025932369.01	79004593	CC - LDN - Currencies	36,009,375.00
FX	99247758A	S	025932369.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99428893A	S	025932369.01	79004593	CC - LDN - Currencies	29,116,319.45
FX	99453536A	S	025200080.01	79000064	FI - TKO - Swaps	500,000,000.00
FX	99485349A	B	025932369.01	79005050	CC - LDN - Currencies	29,116,319.45
FX	99485351A	S	025932369.01	79005050	CC - LDN - Currencies	29,116,319.45
FX	99801139A	S	025295791.01	79001344	CC - NYK - Currencies	69,000,000.00
FX	99801142A	S	025295783.01	79001344	CC - NYK - Currencies	216,000,000.00
FX	99801146A	S	025295775.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	99879107A	S	025946997.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	100101022A	S	025302985.01	79000083	CC - LDN - Currencies	15,844,125.00
FX	100101025A	B	025302985.01	79000083	CC - LDN - Currencies	15,844,125.00
FX	100103705A	B	025932369.01	79005050	CC - LDN - Currencies	38,821,759.27
FX	100103707A	S	025932369.01	79005050	CC - LDN - Currencies	38,821,759.27
FX	100110847A	S	025222191.01	79001344	CC - NYK - Currencies	200,000,000.00

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
FX	100217249A	S	025222191.01	79001345	CC - NYK - Currencies	200,000,000.00
FX	100228604A	S	025302985.01	79000083	CC - LDN - Currencies	216,056,250.03
FX	100467825A	S	025302985.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	100467827A	B	025302985.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	100869673A	B	025312497.01	79004673	CC - NYK - Currencies	162,959,788.48
FX	100869675A	S	025312497.01	79004673	CC - NYK - Currencies	162,959,788.48
FX	100869677A	B	025312497.01	79004673	CC - NYK - Currencies	152,322,314.83
FX	100869679A	S	025312497.01	79004673	CC - NYK - Currencies	152,322,314.83
FX	101280238A	B	025238429.01	79004889	CC - NYK - Currencies	1.00
FX	101742860A	B	025251380.01	79000012	CC - NYK - Currencies	1.00
FX	101782121A	B	025251380.01	79000012	CC - NYK - Currencies	1.00
FX	101903496A	S	025932369.01	79004630	CC - NYK - Currencies	28,686,523.86
FX	101913574A	B	025801390.01	79004901	CC - NYK - Currencies	64,618,839.21
FX	102057482A	S	025932369.01	79004630	CC - NYK - Currencies	28,686,523.86
FX	103204507A	S	025801390.01	79004901	CC - NYK - Currencies	32,309,419.61
FX	103540104A	B	025932369.01	79004593	CC - LDN - Currencies	36,363,729.35
FX	103588104A	B	025302985.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103775015A	S	025932369.01	79004592	CC - LDN - Currencies	23,671,276.79
FX	103775017A	B	025932369.01	79004592	CC - LDN - Currencies	47,342,553.58
FX	103805314A	S	025801390.01	79004630	CC - NYK - Currencies	19,124,349.24
FX	103809933A	S	025801390.01	79004901	CC - NYK - Currencies	40,386,774.51
FX	103942137A	S	025932369.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	103942139A	B	025932369.01	79005048	CC - LDN - Currencies	40,101,746.81
FX	104020814A	B	025932369.01	79001613	CC - LDN - Currencies	21,319,986.42
FX	104020816A	S	025932369.01	79001613	CC - LDN - Currencies	42,639,972.85
FX	104126331A	S	009147844.01	76077636	CC - NYK - Currencies	100,000.00
FX	104126340A	B	009147844.01	76077636	CC - NYK - Currencies	100,000.00
FX	104300892A	B	025251380.01	79001303	CC - NYK - Currencies	1.00
FX	104333044A	S	025260837.01	79001393	CC - NYK - Currencies	9,886,403.22
FX	104659414A	S	025932369.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	104659419A	B	025932369.01	79005048	CC - LDN - Currencies	40,101,746.81
FX	104779573A	S	025809146.01	79001344	CC - NYK - Currencies	95,000,000.00
FX	104779575A	B	025809146.01	79001344	CC - NYK - Currencies	95,000,000.00
FX	105098370A	S	025217787.01	79004831	CC - NYK - Currencies	60,444,894.92
FX	105333521A	S	025302985.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	105333523A	B	025302985.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	105351461A	S	025302985.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	105351463A	B	025302985.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	105380191A	B	025932369.01	79001613	CC - LDN - Currencies	35,171,732.73
FX	105380193A	S	025932369.01	79001613	CC - LDN - Currencies	48,699,322.24
FX	105415815A	B	025932369.01	79005048	CC - LDN - Currencies	40,101,746.81
FX	105415817A	S	025932369.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	105550444A	B	025932369.01	79004593	CC - LDN - Currencies	43,211,250.01
FX	105550447A	S	025932369.01	79004593	CC - LDN - Currencies	72,018,750.01
FX	105688803A	B	009470097.01	76077636	CC - NYK - Currencies	1.00
FX	105866090A	B	025932369.01	79001613	CC - LDN - Currencies	35,171,732.73
FX	105866092A	S	025932369.01	79001613	CC - LDN - Currencies	48,699,322.24
FX	105985632A	B	025302985.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	105985634A	S	025302985.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	105985636A	S	025302985.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	106043574A	B	025208026.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	106043576A	S	025208026.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	106057581A	B	025302985.01	79004674	CC - NYK - Currencies	21,504,326.80
FX	106057583A	S	025302985.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	106076341A	B	025302985.01	79004674	CC - NYK - Currencies	21,504,326.80
FX	106076343A	S	025302985.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	106200801A	S	025260837.01	79004860	CC - NYK - Currencies	86,017,307.20
FX	106200806A	B	025260837.01	79004860	CC - NYK - Currencies	86,017,307.20
FX	106200827A	B	025260837.01	79004860	CC - NYK - Currencies	86,017,307.20

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
FX	106216527A	B	025212622.01	79001300	CC - NYK - Currencies	1.00
FX	106272288A	B	025217787.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106290978A	S	025946013.01	79000058	CC - LDN - Currencies	15,000,000.00
FX	106290980A	B	025946013.01	79000058	CC - LDN - Currencies	15,000,000.00
FX	106314603A	B	025946013.01	79000058	CC - LDN - Currencies	40,000,000.00
FX	106314605A	B	025946013.01	79000058	CC - LDN - Currencies	40,000,000.00
FX	106423810A	S	025294018.01	79004860	CC - NYK - Currencies	6,929,965.78
FX	106474103A	S	025312497.01	79000930	FI - TKO - Swaps	100,000,000.00
FX	106477680A	S	025946013.01	79000930	FI - TKO - Swaps	20,000,000.00
FX	106477682A	B	025946013.01	79000930	FI - TKO - Swaps	20,000,000.00
FX	106526880A	S	025312497.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	106526882A	B	025312497.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	106586823A	B	025302985.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	106586826A	S	025302985.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	106631310A	B	025932369.01	79001613	CC - LDN - Currencies	34,630,629.15
FX	106631312A	S	025932369.01	79001613	CC - LDN - Currencies	48,699,322.24
FX	106632028A	B	025801390.01	79001398	CC - NYK - Currencies	40,386,774.51
FX	106632030A	S	025801390.01	79001398	CC - NYK - Currencies	40,386,774.51
FX	106735832A	B	025932369.01	79005048	CC - LDN - Currencies	36,759,934.57
FX	106735835A	S	025932369.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	106895829A	B	025295791.01	79001072	CC - NYK - Currencies	11,500,000.00
FX	106895846A	B	025295783.01	79001072	CC - NYK - Currencies	35,500,000.00
FX	106895848A	B	025295775.01	79001072	CC - NYK - Currencies	3,000,000.00
FX	106895851A	S	025295791.01	79001344	CC - NYK - Currencies	11,500,000.00
FX	106895853A	S	025295783.01	79001344	CC - NYK - Currencies	35,500,000.00
FX	106895855A	S	025295775.01	79001344	CC - NYK - Currencies	3,000,000.00
FX	106936766A	B	025932369.01	79004593	CC - LDN - Currencies	38,821,759.27
FX	106936768A	S	025932369.01	79004593	CC - LDN - Currencies	53,379,918.99
FX	107094724A	S	025302985.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	107094727A	B	025302985.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	107094729A	B	025302985.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	107173731A	S	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107173744A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107209203A	B	025932369.01	79001613	CC - LDN - Currencies	32,466,214.82
FX	107209205A	S	025932369.01	79001613	CC - LDN - Currencies	48,699,322.24
FX	107329335A	S	025295791.01	79000064	FI - TKO - Swaps	460,000.00
FX	107329337A	S	025295783.01	79000064	FI - TKO - Swaps	1,420,000.00
FX	107329343A	S	025295775.01	79000064	FI - TKO - Swaps	120,000.00
FX	107332384A	S	025295791.01	79000064	FI - TKO - Swaps	460,000.00
FX	107332394A	S	025295783.01	79000064	FI - TKO - Swaps	1,420,000.00
FX	107332397A	S	025295775.01	79000064	FI - TKO - Swaps	120,000.00
FX	107474557A	B	025212622.01	79001300	CC - NYK - Currencies	1.00
FX	107524175A	B	025251380.01	79001303	CC - NYK - Currencies	1.00
FX	107614163A	S	025295791.01	79001475	CC - NYK - Currencies	71,901.11
FX	107614165A	S	025295783.01	79001475	CC - NYK - Currencies	224,690.98
FX	107614167A	S	025295775.01	79001475	CC - NYK - Currencies	17,975.28
FX	107668351A	B	025938945.01	79004889	CC - NYK - Currencies	60,000,000.00
FX	76026707A	B	017397381.01	76080802	CC - NYK - Currencies	35,000,000.00
FX	76026721A	S	017397381.01	76080802	CC - NYK - Currencies	35,000,000.00
FX	76359046A	S	017501933.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	76359054A	S	017501933.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	76359027A	S	017501933.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	76359037A	S	017501933.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	80305808A	S	017501933.01	76080802	CC - NYK - Currencies	40,000,000.00
FX	80305817A	S	017501933.01	76080802	CC - NYK - Currencies	40,000,000.00
FX	101841074A	S	025208646.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	53818398A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818402A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818406A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00

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
FX	53818410A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818414A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818418A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818422A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818426A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818433A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818437A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818441A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818445A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818449A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818453A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818457A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818461A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818465A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818470A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818474A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818478A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818482A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818487A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818491A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818495A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818499A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818503A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818507A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818511A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818515A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818519A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818523A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818527A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	53818531A	B	017397381.01	76080802	CC - NYK - Currencies	200,000.00
FX	105505170A	S	025295304.01	79004290	CC - NYK - Currencies	1,720,000.00
FX	105955309A	S	025208646.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	105955311A	B	025208646.01	79001344	CC - NYK - Currencies	90,000,000.00
FX	106018327A	B	025208646.01	79030000	CC - NYK - Currencies	21,504,326.80
FX	106030079A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106163820A	B	025208646.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	106163840A	S	025208646.01	79001344	CC - NYK - Currencies	114,000,000.00
FX	106257548A	S	025208646.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	106348039A	B	025208646.01	79001343	CC - NYK - Currencies	10,000,000.00
FX	106830076A	S	025208646.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107741632A	B	025208646.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	108528558A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108528560A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108846611A	S	025208646.01	79004886	CC - NYK - Currencies	50,176,762.53
FX	109199998A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	62556897A	S	025309832.01	79001302	CC - NYK - Currencies	18,577,916.27
FX	62556899A	S	025309832.01	79001302	CC - NYK - Currencies	18,577,916.27
FX	65141119A	S	025309832.01	79004886	CC - NYK - Currencies	5,734,487.15
FX	65141121A	S	025309832.01	79004886	CC - NYK - Currencies	5,734,487.15
FX	65141124A	B	025309832.01	79004886	CC - NYK - Currencies	5,626,965.51
FX	65141126A	B	025309832.01	79004886	CC - NYK - Currencies	5,626,965.51
FX	88868660A	B	025294828.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	88868662A	B	025294828.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	91940151A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	91940160A	S	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	91946903A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	91946911A	S	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	97389122A	B	017397381.01	76080802	CC - NYK - Currencies	5,000,000.00
FX	97389128A	B	017397381.01	76080802	CC - NYK - Currencies	5,000,000.00

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
FX	97430308A	B	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	97430318A	B	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	97532513A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	97532756A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	97540616A	B	017397381.01	76080802	CC - NYK - Currencies	23,000,000.00
FX	97540628A	B	017397381.01	76080802	CC - NYK - Currencies	23,000,000.00
FX	97595854A	B	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	97595862A	B	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	97644695A	B	017397381.01	76080802	CC - NYK - Currencies	37,000,000.00
FX	97644704A	B	017397381.01	76080802	CC - NYK - Currencies	37,000,000.00
FX	97647907A	S	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	97647915A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	97648052A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	97688942A	B	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	97688950A	B	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	97737274A	B	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	97737283A	B	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	97734968A	B	017397381.01	76080802	CC - NYK - Currencies	40,000,000.00
FX	97734972A	B	017397381.01	76080802	CC - NYK - Currencies	40,000,000.00
FX	97781014A	S	017397381.01	76080802	CC - NYK - Currencies	150,000,000.00
FX	97781022A	B	017397381.01	76080802	CC - NYK - Currencies	150,000,000.00
FX	97781489A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	97834793A	S	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	97834801A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	97834789A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	97836886A	S	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	97836894A	S	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	97837167A	B	017397381.01	76080802	CC - NYK - Currencies	38,000,000.00
FX	97837175A	B	017397381.01	76080802	CC - NYK - Currencies	38,000,000.00
FX	98080664A	S	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	98080672A	S	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	98121002A	S	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	98121011A	S	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	64206765A	S	017743162.01	76080802	CC - NYK - Currencies	7,996,598.85
FX	64206774A	S	017743162.01	76080802	CC - NYK - Currencies	7,996,598.85
FX	64206778A	B	017743162.01	76080802	CC - NYK - Currencies	7,108,240.74
FX	64206783A	S	017743162.01	76080802	CC - NYK - Currencies	7,996,598.85
FX	64206787A	B	017743162.01	76080802	CC - NYK - Currencies	7,108,240.74
FX	64206792A	S	017743162.01	76080802	CC - NYK - Currencies	7,996,598.85
FX	64206796A	B	017743162.01	76080802	CC - NYK - Currencies	7,108,240.74
FX	64206805A	B	017743162.01	76080802	CC - NYK - Currencies	7,108,087.87
FX	64934836A	S	017743162.01	76080802	CC - NYK - Currencies	10,071,668.65
FX	64934844A	S	017743162.01	76080802	CC - NYK - Currencies	10,071,668.65
FX	64934848A	S	017743162.01	76080802	CC - NYK - Currencies	10,071,668.65
FX	64934852A	S	017743162.01	76080802	CC - NYK - Currencies	10,071,668.65
FX	64934856A	S	017743162.01	76080802	CC - NYK - Currencies	10,071,668.65
FX	64934898A	S	017743162.01	76080802	CC - NYK - Currencies	4,503,662.01
FX	64934906A	S	017743162.01	76080802	CC - NYK - Currencies	4,503,662.01
FX	64934910A	S	017743162.01	76080802	CC - NYK - Currencies	4,503,662.01
FX	64934914A	S	017743162.01	76080802	CC - NYK - Currencies	4,503,662.01
FX	64934918A	S	017743162.01	76080802	CC - NYK - Currencies	4,503,662.01
FX	64934922A	S	017743162.01	76080802	CC - NYK - Currencies	4,503,570.52
FX	64934926A	S	017743162.01	76080802	CC - NYK - Currencies	4,503,662.01
FX	96606523A	S	025942533.01	79000063	FI - TKO - Swaps	10,000,000.00
FX	96864822A	S	025305814.01	79000936	CC - NYK - Currencies	458,400.00
FX	97009316A	B	025337726.01	79000063	FI - TKO - Swaps	20,000,000.00
FX	67506249A	S	017397381.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	67506434A	B	017397381.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	69358279A	S	017501933.01	76080802	CC - NYK - Currencies	25,000,000.00

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
FX	69358292A	S	017501933.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	67723417A	S	017397381.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	67723426A	B	017397381.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	67923113A	S	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	67923121A	B	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	68377125A	S	017397381.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	68377136A	B	017397381.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	69487139A	B	017397381.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	69487147A	S	017397381.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	69564918A	S	017397381.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	69564926A	B	017397381.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	69651868A	S	017501933.01	76080802	CC - NYK - Currencies	35,000,000.00
FX	69651881A	S	017501933.01	76080802	CC - NYK - Currencies	35,000,000.00
FX	69727776A	S	017501933.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	69727800A	S	017501933.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	71744467A	S	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	71744489A	B	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	72353546A	S	017501933.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	72353559A	S	017501933.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	73190023A	S	017501933.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	73190225A	S	017501933.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	74893630A	S	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	74893638A	B	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	75165920A	S	017397381.01	76080802	CC - NYK - Currencies	40,000,000.00
FX	75165932A	B	017397381.01	76080802	CC - NYK - Currencies	40,000,000.00
FX	85389856A	B	025943317.01	79005290	CC - LDN - Currencies	1.00
FX	88328089A	B	025943317.01	79000027	FI - TKO - Swaps	1.00
FX	97381676A	B	025943317.01	79005290	CC - LDN - Currencies	1.00
FX	97856161A	B	025341579.01	79000891	CC - NYK - Currencies	9,562,174.62
FX	103879144A	S	025807413.01	79001220	CC - NYK - Currencies	10,000,000.00
FX	103879165A	B	025807413.01	79001220	CC - NYK - Currencies	10,619,469.03
FX	103879904A	S	025807413.01	79001220	CC - NYK - Currencies	10,000,000.00
FX	103879902A	B	025807413.01	79001220	CC - NYK - Currencies	10,619,469.03
FX	104062903A	S	025807413.01	79001220	CC - NYK - Currencies	8,196,721.31
FX	104062901A	B	025807413.01	79001220	CC - NYK - Currencies	8,620,689.66
FX	104222909A	S	025341579.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	104240620A	B	025341579.01	79000591	CC - NYK - Currencies	16,154,709.80
FX	104509196A	S	025341579.01	79001394	CC - NYK - Currencies	7,168,108.93
FX	104509380A	S	025341579.01	79001392	CC - NYK - Currencies	8,077,354.90
FX	104695070A	B	025946997.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	104786942A	B	025212374.01	79004673	CC - NYK - Currencies	1,433,621.79
FX	104878477A	S	025306010.01	79000591	CC - NYK - Currencies	3,230,941.96
FX	104885536A	S	025291345.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	104885541A	S	025291345.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	104975189A	S	025291345.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	104975193A	S	025291345.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	105169071A	S	025291345.01	79000720	CC - NYK - Currencies	2,416,130.94
FX	105184003A	S	025291345.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	105184001A	S	025291345.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	105978195A	S	025291345.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	105978215A	S	025291345.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	106331155A	B	025807413.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	106331190A	B	025807413.01	79004860	CC - NYK - Currencies	10,035,352.51
FX	106361763A	S	025291345.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	106361758A	S	025291345.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	106623868A	B	025212374.01	79004673	CC - NYK - Currencies	1,433,621.79
FX	106754562A	B	025291345.01	79000720	CC - NYK - Currencies	7,248,392.82
FX	106806913A	S	025291345.01	79004673	CC - NYK - Currencies	7,168,108.93
FX	106806923A	S	025291345.01	79004673	CC - NYK - Currencies	7,168,108.93

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	106885781A	B	025341579.01	79001392	CC - NYK - Currencies	16,154,709.80
FX	107089668A	B	025341579.01	79000590	CC - NYK - Currencies	24,232,064.71
FX	107145374A	B	025341579.01	79000590	CC - NYK - Currencies	24,232,064.71
FX	107229190A	B	025807413.01	79001072	CC - NYK - Currencies	19,047,619.05
FX	107230702A	B	025807413.01	79001072	CC - NYK - Currencies	9,523,809.52
FX	107369267A	S	025806845.01	79004860	CC - NYK - Currencies	183,015.55
FX	107369269A	S	025319419.01	79004860	CC - NYK - Currencies	4,219,525.12
FX	107369276A	S	025307794.01	79004860	CC - NYK - Currencies	22,033,038.38
FX	107369272A	S	025307794.01	79004860	CC - NYK - Currencies	4,412,708.19
FX	107369274A	S	025319419.01	79004860	CC - NYK - Currencies	843,905.02
FX	107369277A	S	025806845.01	79004860	CC - NYK - Currencies	30,502.59
FX	107522208A	S	025341579.01	79001393	CC - NYK - Currencies	22,469,098.23
FX	107536033A	B	025341579.01	79000590	CC - NYK - Currencies	32,309,419.61
FX	107536874A	B	025807413.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	107536913A	B	025807413.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	107789989A	S	025341579.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	107798215A	S	025341579.01	79000891	CC - NYK - Currencies	14,522,198.08
FX	107849993A	B	025341579.01	79000590	CC - NYK - Currencies	32,309,419.61
FX	107906522A	S	025340340.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	107906628A	S	025340340.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	108059063A	S	025433087.01	79000051	FI - TKO - Swaps	3,000,000.00
FX	107981420A	B	025212374.01	79004860	CC - NYK - Currencies	3,584,054.47
FX	107981422A	B	025212374.01	79004860	CC - NYK - Currencies	3,584,054.47
FX	108041847A	B	025212374.01	79004860	CC - NYK - Currencies	1,792,027.23
FX	108086672A	B	025212374.01	79004860	CC - NYK - Currencies	1,792,027.23
FX	108143634A	S	025291345.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	108143637A	S	025291345.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	108174305A	B	025212374.01	79004860	CC - NYK - Currencies	1,792,027.23
FX	108174303A	B	025212374.01	79004860	CC - NYK - Currencies	1,792,027.23
FX	108479915A	S	025936014.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	108747012A	B	025212374.01	79004860	CC - NYK - Currencies	2,150,432.68
FX	108747009A	B	025212374.01	79004860	CC - NYK - Currencies	2,150,432.68
FX	108773758A	S	025340340.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108773816A	S	025340340.01	79001344	CC - NYK - Currencies	3,000,000.00
FX	108821129A	S	025340340.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	108857822A	B	025275058.01	79000059	CC - LDN - Currencies	3,600,937.50
FX	108857819A	B	025275058.01	79000059	CC - LDN - Currencies	3,600,937.50
FX	108877131A	S	025340340.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	108876601A	B	025212374.01	79004860	CC - NYK - Currencies	1,075,216.34
FX	108876603A	B	025212374.01	79004860	CC - NYK - Currencies	1,075,216.34
FX	108884533A	B	025340340.01	79001344	CC - NYK - Currencies	3,000,000.00
FX	108934412A	B	025243049.01	79004673	CC - NYK - Currencies	2,364,152.02
FX	108934415A	B	025243049.01	79004673	CC - NYK - Currencies	2,438,132.29
FX	108934417A	S	025243049.01	79004673	CC - NYK - Currencies	2,373,546.00
FX	108943883A	S	025340340.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108943897A	S	025340340.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109037906A	B	011219946.01	76077636	CC - NYK - Currencies	1,796,600.00
FX	109008926A	S	025340340.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109005675A	B	025212374.01	79001302	CC - NYK - Currencies	403,867.75
FX	109040856A	B	025341579.01	79001393	CC - NYK - Currencies	22,469,098.23
FX	109062834A	S	025220245.01	79001072	CC - NYK - Currencies	5,000,000.00
FX	109283646A	S	025340340.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109295871A	S	025340340.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109310320A	S	025340340.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	109325695A	B	025212374.01	79001472	CC - NYK - Currencies	898,763.93
FX	109386087A	B	025341579.01	79004630	CC - NYK - Currencies	35,840,544.67
FX	109388978A	S	025220245.01	79001302	CC - NYK - Currencies	3,230,941.96
FX	109407324A	S	025340340.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	109413798A	S	025340340.01	79004673	CC - NYK - Currencies	14,336,217.87

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109471658A	S	025340340.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	109567646A	B	025261546.01	79004163	CC - NYK - Currencies	1,500,000.00
FX	109687565A	B	025340340.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109688234A	B	025807413.01	79001072	CC - NYK - Currencies	10,000,000.00
FX	109688232A	B	025807413.01	79001072	CC - NYK - Currencies	10,294,117.65
FX	109714289A	B	025212374.01	79004860	CC - NYK - Currencies	716,810.89
FX	109714291A	B	025212374.01	79004860	CC - NYK - Currencies	716,810.89
FX	109718653A	S	025220245.01	79001344	CC - NYK - Currencies	3,000,000.00
FX	109383252A	B	042500660.01	76080802	CC - NYK - Currencies	7,168,108.93
FX	98807259A	B	025200163.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98807257A	B	025200163.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98807267A	B	025200163.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98807262A	B	025200163.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98820171A	B	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	98820168A	S	025208992.01	79004860	CC - NYK - Currencies	129,025,960.80
FX	98825621A	S	025200635.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	98825624A	S	025200635.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	98867893A	B	025208240.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	98867889A	B	025208240.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	98872882A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98872885A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98916659A	B	025207960.01	79001526	CC - LDN - Currencies	30,000,000.00
FX	98916662A	B	025207960.01	79001526	CC - LDN - Currencies	30,000,000.00
FX	98916755A	S	025207960.01	79001526	CC - LDN - Currencies	37,000,000.00
FX	98916749A	S	025207960.01	79001526	CC - LDN - Currencies	37,000,000.00
FX	98925264A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98925262A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98929536A	S	025200122.01	79001344	CC - NYK - Currencies	157,000,000.00
FX	99037434A	B	025207978.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	99037451A	B	025207978.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	99037556A	S	025207978.01	79000056	CC - LDN - Currencies	24,500,000.00
FX	99037547A	S	025207978.01	79000056	CC - LDN - Currencies	24,500,000.00
FX	99039306A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	99039314A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	99039351A	S	025208240.01	79000056	CC - LDN - Currencies	15,500,000.00
FX	99039347A	S	025208240.01	79000056	CC - LDN - Currencies	15,500,000.00
FX	99040531A	B	025208844.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99040512A	B	025208844.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99049022A	S	025208992.01	79004860	CC - NYK - Currencies	93,185,416.13
FX	99091335A	S	025200122.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	99091346A	S	025200122.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	99091354A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99091348A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99104867A	S	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	99104870A	B	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	99107775A	B	025200122.01	79004673	CC - NYK - Currencies	22,937,948.59
FX	99107765A	B	025200122.01	79004673	CC - NYK - Currencies	20,070,705.01
FX	99108682A	B	025263625.01	79004673	CC - NYK - Currencies	53,617,454.82
FX	99108679A	B	025263625.01	79004673	CC - NYK - Currencies	46,736,070.24
FX	99107779A	B	025207960.01	79004673	CC - NYK - Currencies	22,937,948.59
FX	99107770A	B	025207960.01	79004673	CC - NYK - Currencies	20,070,705.01
FX	99147967A	S	025208844.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	99147973A	S	025208844.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	99147961A	S	025208471.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	99147975A	S	025208471.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	99148763A	B	025208976.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	99152217A	S	025263625.01	79004860	CC - NYK - Currencies	27,955,624.84
FX	99152224A	B	025263625.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	99152125A	S	025208992.01	79004860	CC - NYK - Currencies	557,678,874.99

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
FX	99152113A	B	025208992.01	79004860	CC - NYK - Currencies	430,086,535.99
FX	99159568A	S	025208844.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	99159586A	S	025208844.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	99159977A	B	025309840.01	79004673	CC - NYK - Currencies	10,393,757.95
FX	99160000A	B	025309840.01	79004673	CC - NYK - Currencies	10,393,757.95
FX	99159958A	S	025309840.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99159952A	S	025309840.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99195368A	B	025200239.01	79000059	CC - LDN - Currencies	43,211,250.01
FX	99195370A	S	025200239.01	79000059	CC - LDN - Currencies	43,211,250.01
FX	99195385A	B	025309840.01	79000059	CC - LDN - Currencies	72,018,750.01
FX	99195387A	S	025309840.01	79000059	CC - LDN - Currencies	72,018,750.01
FX	99195444A	B	025309840.01	79000059	CC - LDN - Currencies	28,807,500.00
FX	99195456A	S	025309840.01	79000059	CC - LDN - Currencies	28,807,500.00
FX	99219996A	S	025208471.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	99219999A	S	025208471.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	99220015A	B	025208471.01	79004673	CC - NYK - Currencies	31,898,084.75
FX	99220014A	B	025208471.01	79004673	CC - NYK - Currencies	31,898,084.75
FX	99299430A	S	025200122.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	99299452A	S	025200122.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	99299446A	S	025207960.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	99299437A	S	025207960.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	99431846A	B	025285727.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	99431833A	B	025285727.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	99431848A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	99431835A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	99488550A	S	025208471.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	99488556A	B	025208471.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	99497181A	B	025207978.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	99497184A	B	025207978.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	99501948A	B	025208240.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	99501955A	B	025208240.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	99501768A	S	025208240.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	99501770A	S	025208240.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	99504510A	B	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	99504514A	S	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	99504591A	B	025243635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	99504585A	S	025243635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	99504506A	B	025208026.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	99504504A	S	025208026.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	99557672A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99557678A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99557666A	B	025208992.01	79004860	CC - NYK - Currencies	30,822,868.41
FX	99557664A	B	025208992.01	79004860	CC - NYK - Currencies	40,858,220.92
FX	99582478A	B	025200635.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	99582480A	B	025200635.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	99585100A	S	025347931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	99585098A	S	025347931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	99585103A	B	025347931.01	79001344	CC - NYK - Currencies	246,000,000.00
FX	99600866A	S	025208026.01	79004860	CC - NYK - Currencies	33,690,111.99
FX	99600863A	S	025208026.01	79004860	CC - NYK - Currencies	33,690,111.99
FX	99676859A	S	025263625.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	99676861A	S	025263625.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	99676857A	S	025263625.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	99676855A	S	025263625.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	99692509A	S	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	99692507A	S	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	99695910A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99695908A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99695215A	S	025208240.01	79000083	CC - LDN - Currencies	36,009,375.00

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
FX	99695226A	B	025208240.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99695906A	B	025209644.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	99695925A	B	025209644.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	99750854A	B	025201179.01	79001564	CC - LDN - Currencies	72,018,750.01
FX	99750852A	S	025201179.01	79001564	CC - LDN - Currencies	72,018,750.01
FX	99750846A	B	025208992.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	99750848A	S	025208992.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	99773961A	B	025200346.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	99781277A	S	025200635.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	99781279A	B	025200635.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	99781256A	S	025208026.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	99781263A	B	025208026.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	99910882A	B	025200452.01	79000059	CC - LDN - Currencies	43,211,250.01
FX	99910887A	S	025200452.01	79000059	CC - LDN - Currencies	43,211,250.01
FX	99910871A	B	025200239.01	79000059	CC - LDN - Currencies	28,807,500.00
FX	99910878A	S	025200239.01	79000059	CC - LDN - Currencies	28,807,500.00
FX	99923381A	B	025200577.01	79001344	CC - NYK - Currencies	107,500,000.00
FX	99924669A	B	025200122.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	99924663A	S	025200122.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	99926879A	B	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	99926877A	B	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	99926475A	S	025208240.01	79000083	CC - LDN - Currencies	118,110,750.01
FX	99926480A	S	025208240.01	79000083	CC - LDN - Currencies	118,110,750.01
FX	99926466A	S	025208240.01	79000056	CC - LDN - Currencies	26,000,000.00
FX	99926473A	S	025208240.01	79000056	CC - LDN - Currencies	26,000,000.00
FX	99954695A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	99954699A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	99954702A	S	025208240.01	79000056	CC - LDN - Currencies	18,000,000.00
FX	99954658A	S	025208240.01	79000056	CC - LDN - Currencies	18,000,000.00
FX	99954012A	B	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	99954010A	B	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	99954007A	S	025200122.01	79000083	CC - LDN - Currencies	51,853,500.01
FX	99954005A	S	025200122.01	79000083	CC - LDN - Currencies	51,853,500.01
FX	100016221A	B	025207960.01	79004163	CC - NYK - Currencies	75,000,000.00
FX	100016219A	S	025207960.01	79004163	CC - NYK - Currencies	75,000,000.00
FX	100072380A	S	025200452.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	100072374A	B	025200452.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	100093375A	B	025208646.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	100093372A	B	025208646.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	100126298A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100126277A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100127255A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100127253A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100163238A	B	025240565.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100163236A	B	025240565.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100163221A	S	025240565.01	79001344	CC - NYK - Currencies	74,000,000.00
FX	100164974A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100164978A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100165008A	S	025208844.01	79001344	CC - NYK - Currencies	74,000,000.00
FX	100178945A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100178926A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100178908A	S	025208646.01	79001344	CC - NYK - Currencies	74,000,000.00
FX	100178448A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	100178446A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	100253853A	S	025243635.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	100253814A	B	025200346.01	79001344	CC - NYK - Currencies	23,000,000.00
FX	100254122A	B	025200346.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	100268899A	B	025309840.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	100268897A	B	025309840.01	79001344	CC - NYK - Currencies	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
FX	100268267A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100268256A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100322738A	S	025309840.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	100323880A	S	025207978.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	100323882A	S	025208992.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	100331168A	S	025208844.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	100331163A	S	025208844.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	100331166A	B	025208844.01	79004673	CC - NYK - Currencies	38,707,788.24
FX	100331170A	B	025208844.01	79004673	CC - NYK - Currencies	38,707,788.24
FX	100342216A	B	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100342214A	B	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100342212A	S	025208844.01	79004673	CC - NYK - Currencies	79,566,009.16
FX	100342223A	S	025208844.01	79004673	CC - NYK - Currencies	79,566,009.16
FX	100366452A	B	025208026.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	100383445A	B	025201179.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	100383442A	S	025201179.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	100426655A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100426638A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100456542A	S	025208752.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	100456547A	B	025208752.01	79001344	CC - NYK - Currencies	98,500,000.00
FX	100478602A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100478612A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100493550A	S	025294828.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	100504730A	B	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	100504719A	S	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	100635552A	S	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	100635557A	B	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	100635550A	S	025208844.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	100635548A	B	025208844.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	100640228A	S	025208851.01	79000122	CC - NYK - Currencies	7,500,000.00
FX	100640232A	S	025208851.01	79000122	CC - NYK - Currencies	7,500,000.00
FX	100658828A	B	025294828.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	100658819A	B	025294828.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	100658802A	S	025294828.01	79000891	CC - NYK - Currencies	87,133,188.50
FX	100658815A	S	025294828.01	79000891	CC - NYK - Currencies	87,133,188.50
FX	100668838A	B	025207978.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	100668836A	B	025207978.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	100671138A	B	025207960.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	100671137A	S	025207960.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	100704411A	S	025208976.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	100704414A	S	025208976.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	100704834A	S	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	100704836A	S	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	100723966A	B	025208026.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	100723962A	B	025208026.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	100723968A	S	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100723964A	S	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	100740286A	B	025208976.01	79001344	CC - NYK - Currencies	64,000,000.00
FX	100789295A	S	025263625.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	100789289A	B	025263625.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	100800056A	S	025208240.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	100823488A	S	025208471.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	100823492A	S	025208471.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	100823486A	B	025208471.01	79004669	CC - NYK - Currencies	18,206,996.69
FX	100823490A	B	025208471.01	79004669	CC - NYK - Currencies	18,206,996.69
FX	100827828A	S	025200577.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100827832A	B	025200577.01	79001344	CC - NYK - Currencies	160,000,000.00
FX	100830352A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100830358A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	100830356A	S	025208471.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	100830366A	S	025208471.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	100846191A	S	025208471.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	100846196A	B	025208471.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	100880526A	S	025200122.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	100880534A	S	025200122.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	100943565A	S	025208844.01	79001472	CC - NYK - Currencies	13,706,149.92
FX	100943660A	S	025208844.01	79001472	CC - NYK - Currencies	13,706,149.92
FX	100938730A	S	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100938733A	B	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100938726A	B	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100938728A	S	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100938572A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100938570A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100938574A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100938568A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100965484A	S	025208992.01	79004673	CC - NYK - Currencies	215,043,267.99
FX	100965480A	S	025208992.01	79004673	CC - NYK - Currencies	215,043,267.99
FX	100965489A	B	025208992.01	79004673	CC - NYK - Currencies	774,155,764.77
FX	100965477A	S	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	100965475A	S	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	100965482A	B	025208240.01	79004673	CC - NYK - Currencies	260,919,165.16
FX	100965547A	S	025263625.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	100965544A	S	025263625.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	100965538A	B	025263625.01	79004673	CC - NYK - Currencies	399,980,478.47
FX	100968314A	S	025208992.01	79000122	CC - NYK - Currencies	15,000,000.00
FX	100968309A	S	025208992.01	79000122	CC - NYK - Currencies	15,000,000.00
FX	100998944A	B	025208992.01	79004860	CC - NYK - Currencies	15,053,028.76
FX	100998942A	B	025208992.01	79004860	CC - NYK - Currencies	15,053,028.76
FX	100999344A	B	025208844.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	100999337A	B	025208844.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	101059311A	B	025200346.01	79000720	CC - NYK - Currencies	28,993,571.29
FX	101094721A	S	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	101123428A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101123437A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101179783A	S	025208539.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	101179781A	S	025208539.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	101179786A	B	025208539.01	79004860	CC - NYK - Currencies	60,212,115.04
FX	101180671A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101180673A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101180668A	B	025201179.01	79004860	CC - NYK - Currencies	120,424,230.08
FX	101283392A	S	025217787.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	101283395A	B	025217787.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	101290393A	B	025208992.01	79000591	CC - NYK - Currencies	24,232,064.71
FX	101290395A	B	025208992.01	79000591	CC - NYK - Currencies	24,232,064.71
FX	101336189A	S	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	101336185A	B	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	101336377A	B	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	101336385A	S	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	101338751A	S	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	101338757A	B	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	101338761A	B	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	101338766A	S	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	101341787A	S	025294828.01	79000891	CC - NYK - Currencies	58,419,655.39
FX	101341782A	S	025294828.01	79000891	CC - NYK - Currencies	58,419,655.39
FX	101341627A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	101341624A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	101350543A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101350541A	S	025200635.01	79004163	CC - NYK - Currencies	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
FX	101367762A	S	025268053.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	101388293A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101388289A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101405266A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101405257A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101405250A	S	025309857.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	101405247A	S	025309857.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	101412736A	S	025208026.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101412738A	S	025208026.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101412780A	B	025208026.01	79004669	CC - NYK - Currencies	10,895,525.58
FX	101412778A	B	025208026.01	79004669	CC - NYK - Currencies	10,895,525.58
FX	101413499A	S	025200452.01	79004675	CC - NYK - Currencies	43,008,653.60
FX	101413982A	S	025208844.01	79004675	CC - NYK - Currencies	43,008,653.60
FX	101458399A	S	025207960.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	101460899A	B	025208992.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	101460907A	B	025208992.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	101518278A	B	025209644.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	101518267A	B	025209644.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	101542007A	S	025208992.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	101542005A	S	025208992.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	101546510A	S	025243635.01	79004860	CC - NYK - Currencies	15,053,028.76
FX	101546507A	S	025243635.01	79004860	CC - NYK - Currencies	15,053,028.76
FX	101548971A	S	025268053.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101549971A	S	025201021.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101549969A	S	025201021.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101549973A	B	025201021.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101560551A	B	025291055.01	79001344	CC - NYK - Currencies	22,500,000.00
FX	101560820A	B	025291055.01	79001344	CC - NYK - Currencies	22,500,000.00
FX	101560514A	S	025291055.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101560792A	S	025291055.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101593966A	S	025268053.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	101597543A	B	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101597535A	B	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101597519A	S	025209644.01	79001344	CC - NYK - Currencies	55,400,000.00
FX	101597515A	S	025209644.01	79001344	CC - NYK - Currencies	36,600,000.00
FX	101599390A	S	025208844.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	101599395A	S	025208844.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	101599388A	B	025208844.01	79001472	CC - NYK - Currencies	12,358,004.03
FX	101599384A	B	025208844.01	79001472	CC - NYK - Currencies	12,358,004.03
FX	101601711A	S	025208471.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	101601708A	S	025208471.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	101636226A	S	025285727.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	101636230A	S	025285727.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	101636255A	B	025285727.01	79001472	CC - NYK - Currencies	49,881,398.07
FX	101636252A	B	025285727.01	79001472	CC - NYK - Currencies	49,881,398.07
FX	101643427A	S	025207960.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	101643422A	S	025207960.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	101647012A	B	025207978.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101657784A	B	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101740453A	B	025200122.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	101740449A	B	025200122.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	101741213A	B	025243635.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	101741217A	B	025243635.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	101744600A	B	025207960.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	101744647A	S	025207960.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	101755469A	S	025268053.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	101755467A	S	025268053.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	101755455A	B	025268053.01	79001472	CC - NYK - Currencies	49,881,398.07
FX	101755465A	B	025268053.01	79001472	CC - NYK - Currencies	49,881,398.07

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	101762233A	S	025208844.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	101762228A	S	025208844.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	101762230A	B	025208844.01	79001472	CC - NYK - Currencies	12,582,695.01
FX	101762235A	B	025208844.01	79001472	CC - NYK - Currencies	12,582,695.01
FX	101762025A	S	025268053.01	79001472	CC - NYK - Currencies	112,345,491.14
FX	101762020A	S	025268053.01	79001472	CC - NYK - Currencies	112,345,491.14
FX	101762022A	B	025268053.01	79001472	CC - NYK - Currencies	62,464,093.07
FX	101762028A	B	025268053.01	79001472	CC - NYK - Currencies	62,464,093.07
FX	101795841A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101797682A	B	025268053.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101805937A	B	025208240.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	101805941A	S	025208240.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	101825356A	B	025294828.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	101825364A	S	025294828.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	101850893A	B	025347931.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101850891A	B	025347931.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101853650A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101853647A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101858865A	S	025268053.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101858930A	S	025268053.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101858883A	B	025268053.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	101858888A	B	025268053.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	101863562A	B	025347931.01	79001344	CC - NYK - Currencies	42,000,000.00
FX	101863550A	B	025347931.01	79001344	CC - NYK - Currencies	42,000,000.00
FX	101864886A	B	025347931.01	79001344	CC - NYK - Currencies	18,000,000.00
FX	101864884A	B	025347931.01	79001344	CC - NYK - Currencies	18,000,000.00
FX	101864893A	B	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101864882A	B	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101901598A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101925194A	S	025208844.01	79001394	CC - NYK - Currencies	25,000,000.00
FX	101925192A	S	025208844.01	79001394	CC - NYK - Currencies	25,000,000.00
FX	101948628A	B	025208539.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	101948624A	B	025208539.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	101948676A	B	025263625.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	101948679A	B	025263625.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	101948621A	B	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101948620A	B	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101948618A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101948616A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101949928A	B	025208026.01	79004886	CC - NYK - Currencies	73,114,711.12
FX	101994682A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101994677A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101994684A	B	025200635.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	101994686A	B	025200635.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	102005263A	S	025268053.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	102005244A	S	025268053.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	102011597A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102011602A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102011606A	S	025240565.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102011610A	S	025240565.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102015096A	B	025309840.01	79000059	CC - LDN - Currencies	21,605,625.00
FX	102015089A	B	025309840.01	79000059	CC - LDN - Currencies	21,605,625.00
FX	102025011A	S	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	102025009A	B	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	102032005A	S	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102032003A	S	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102034156A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102034154A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102052446A	S	025243635.01	79001072	CC - NYK - Currencies	13,000,000.00

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
FX	102052450A	S	025243635.01	79001072	CC - NYK - Currencies	13,000,000.00
FX	102078022A	S	025201179.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	102078018A	S	025201179.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	102139285A	S	025201179.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	102146099A	S	025200577.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	102146105A	B	025200577.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	102195807A	S	025240565.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102216287A	B	025224007.01	79004894	CC - LDN - Currencies	50,000,000.00
FX	102262419A	B	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	102262422A	B	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	102291052A	S	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102291042A	S	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102291044A	S	025243635.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	102291054A	S	025243635.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	102294125A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102293839A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102307256A	S	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102307242A	B	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102307165A	B	025207960.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	102307173A	B	025207960.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	102307167A	S	025207960.01	79001072	CC - NYK - Currencies	47,000,000.00
FX	102307169A	S	025207960.01	79001072	CC - NYK - Currencies	47,000,000.00
FX	102351054A	B	025300658.01	79004860	CC - NYK - Currencies	15,483,115.30
FX	102351051A	B	025300658.01	79004860	CC - NYK - Currencies	20,357,429.37
FX	102366156A	S	025208992.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	102366165A	S	025208992.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	102400856A	S	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	102400861A	S	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	102400851A	B	025208992.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	102400853A	B	025208992.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	102402107A	B	025208240.01	79000957	CC - NYK - Currencies	27,500,000.00
FX	102402109A	B	025208240.01	79000957	CC - NYK - Currencies	22,500,000.00
FX	102453687A	B	025240565.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	102453690A	B	025240565.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	102453721A	S	025240565.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	102453728A	S	025240565.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	102456805A	B	025208992.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	102456790A	B	025208992.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	102490175A	B	025224007.01	79004894	CC - LDN - Currencies	50,000,000.00
FX	102490403A	B	025224007.01	79004894	CC - LDN - Currencies	50,000,000.00
FX	102490574A	S	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	102490569A	S	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	102491988A	B	025207960.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	102491990A	B	025207960.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	102493609A	B	025208471.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	102493619A	B	025208471.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	102493959A	B	025200239.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	102493957A	B	025200239.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	102546734A	S	025208026.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	102546750A	S	025208026.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	102596761A	B	025200635.01	79004894	CC - LDN - Currencies	20,000,000.00
FX	102604400A	B	025263625.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	102604393A	B	025263625.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	102604384A	S	025263625.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	102604379A	S	025263625.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	102604049A	B	025208844.01	79001072	CC - NYK - Currencies	35,000,000.00
FX	102604051A	B	025208844.01	79001072	CC - NYK - Currencies	35,000,000.00
FX	102604033A	S	025208844.01	79001072	CC - NYK - Currencies	35,000,000.00
FX	102604035A	S	025208844.01	79001072	CC - NYK - Currencies	35,000,000.00

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
FX	102616951A	B	025208992.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	102616953A	B	025208992.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	102616960A	S	025208992.01	79001072	CC - NYK - Currencies	18,000,000.00
FX	102616955A	S	025208992.01	79001072	CC - NYK - Currencies	18,000,000.00
FX	102625597A	S	025211483.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	102625595A	S	025211483.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	102632264A	B	025208240.01	79004675	CC - NYK - Currencies	7,168,108.93
FX	102632260A	B	025208240.01	79004675	CC - NYK - Currencies	7,168,108.93
FX	102632120A	S	025208240.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	102632111A	S	025208240.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	102632437A	B	025207960.01	79003981	CC - LDN - Currencies	30,000,000.00
FX	102632393A	B	025240565.01	79001072	CC - NYK - Currencies	185,000,000.00
FX	102632391A	S	025240565.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	102668773A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102675612A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	102675599A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	102675627A	B	025208240.01	79001344	CC - NYK - Currencies	192,000,000.00
FX	102896726A	S	025208240.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	102896729A	S	025208240.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	102897309A	S	025263625.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	102897311A	S	025263625.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	102911460A	S	025200122.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	102911458A	S	025200122.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	102967118A	S	025309857.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	102967094A	S	025309857.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	102967113A	B	025309857.01	79000891	CC - NYK - Currencies	45,387,578.42
FX	102967115A	B	025309857.01	79000891	CC - NYK - Currencies	45,387,578.42
FX	102967102A	S	025200635.01	79000891	CC - NYK - Currencies	11,234,549.11
FX	102967104A	S	025200635.01	79000891	CC - NYK - Currencies	11,234,549.11
FX	102967107A	B	025200635.01	79000891	CC - NYK - Currencies	22,693,789.21
FX	102967110A	B	025200635.01	79000891	CC - NYK - Currencies	22,693,789.21
FX	102982151A	S	025200122.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	102978154A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102980826A	S	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	102980929A	S	025208471.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103011882A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103011880A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103024063A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103024061A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103026290A	S	025207960.01	79000957	CC - NYK - Currencies	28,672,435.73
FX	103026268A	S	025207960.01	79000957	CC - NYK - Currencies	28,672,435.73
FX	103064562A	B	025309840.01	79000700	CC - NYK - Currencies	80,773,549.02
FX	103064560A	S	025309840.01	79000700	CC - NYK - Currencies	80,773,549.02
FX	103109213A	S	025208539.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	103109211A	S	025208539.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	103172255A	B	025208026.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	103172249A	S	025208026.01	79004886	CC - NYK - Currencies	84,583,685.41
FX	103172240A	S	025208992.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	103172236A	S	025208992.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	103172244A	B	025208992.01	79001072	CC - NYK - Currencies	54,000,000.00
FX	103172234A	B	025208992.01	79001072	CC - NYK - Currencies	44,000,000.00
FX	103172247A	B	025263625.01	79001072	CC - NYK - Currencies	27,000,000.00
FX	103172252A	B	025263625.01	79001072	CC - NYK - Currencies	22,000,000.00
FX	103172266A	S	025263625.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	103172264A	S	025263625.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	103213832A	B	025208240.01	79000083	CC - LDN - Currencies	144,037,500.02
FX	103213899A	S	025208240.01	79000083	CC - LDN - Currencies	76,339,875.01
FX	103351344A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103351348A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	103351351A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103351340A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103388206A	B	025217787.01	79004860	CC - NYK - Currencies	86,017,307.20
FX	103388214A	B	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	103388204A	B	025309840.01	79004860	CC - NYK - Currencies	78,849,198.26
FX	103388194A	B	025240565.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	103388190A	B	025200122.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	103392876A	B	025200288.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	103395037A	B	025243635.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103395035A	B	025243635.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103439090A	B	025208992.01	79001472	CC - NYK - Currencies	179,752,785.82
FX	103439093A	S	025208992.01	79001472	CC - NYK - Currencies	179,752,785.82
FX	103445801A	B	025208240.01	79000083	CC - LDN - Currencies	144,037,500.02
FX	103445803A	S	025208240.01	79000083	CC - LDN - Currencies	76,339,875.01
FX	103461275A	S	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	103461294A	S	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	103470064A	S	025201179.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	103470076A	S	025201179.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	103481523A	S	025208752.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103486545A	B	025208844.01	79001394	CC - NYK - Currencies	43,008,653.60
FX	103490195A	S	025200635.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	103501934A	B	025208026.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	103501938A	B	025208026.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	103501932A	B	025200122.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	103501936A	B	025200122.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	103503005A	S	025208844.01	79001613	CC - LDN - Currencies	25,926,750.00
FX	103503001A	S	025208844.01	79001613	CC - LDN - Currencies	25,926,750.00
FX	103507727A	S	025200122.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	103507725A	S	025200122.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	103507736A	B	025200122.01	79004163	CC - NYK - Currencies	215,000,000.00
FX	103507740A	S	025256421.01	79004163	CC - NYK - Currencies	20,000,000.00
FX	103507731A	S	025256421.01	79004163	CC - NYK - Currencies	20,000,000.00
FX	103507735A	B	025256421.01	79004163	CC - NYK - Currencies	86,000,000.00
FX	103532921A	B	025208844.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	103532923A	S	025208844.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	103619672A	B	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	103619695A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	103644063A	S	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	103644065A	S	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	103655945A	S	025207960.01	79001564	CC - LDN - Currencies	12,963,375.00
FX	103655943A	S	025207960.01	79001564	CC - LDN - Currencies	12,963,375.00
FX	103670370A	B	025207960.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	103681002A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103680999A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103681161A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103681163A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103682061A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103682059A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103692526A	B	025201179.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	103692554A	B	025201179.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	103735846A	S	025201179.01	79001526	CC - LDN - Currencies	30,000,000.00
FX	103735850A	B	025201179.01	79001526	CC - LDN - Currencies	30,000,000.00
FX	103747829A	S	025240565.01	79003981	CC - LDN - Currencies	25,000,000.00
FX	103747842A	S	025208844.01	79003981	CC - LDN - Currencies	25,000,000.00
FX	103747886A	S	025200239.01	79003981	CC - LDN - Currencies	19,000,000.00
FX	103778745A	S	025221441.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103785129A	B	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103785131A	B	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103832794A	S	025200239.01	79001344	CC - NYK - Currencies	100,000,000.00

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
FX	103832789A	B	025200239.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103871586A	B	025207960.01	79000891	CC - NYK - Currencies	17,975,278.58
FX	103871588A	B	025207960.01	79000891	CC - NYK - Currencies	17,975,278.58
FX	103874254A	S	025200122.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	103874306A	B	025200122.01	79001344	CC - NYK - Currencies	94,000,000.00
FX	103906217A	S	025268053.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103906219A	S	025268053.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103906661A	B	025337395.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	103906663A	B	025337395.01	79004860	CC - NYK - Currencies	24,371,570.37
FX	103916458A	S	025268053.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	103916468A	S	025268053.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	103938641A	S	025200122.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	103938644A	S	025200122.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	103951280A	S	025217787.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	103951276A	B	025217787.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	103951278A	B	025217787.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	103951273A	S	025217787.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	103953414A	S	025240565.01	79004674	CC - NYK - Currencies	157,698,396.53
FX	103962338A	S	025268053.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103963529A	S	025268053.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103967992A	S	025208471.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	103967988A	B	025208471.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	103975880A	S	025200239.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	103975882A	S	025200239.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	103975887A	B	025200239.01	79004163	CC - NYK - Currencies	80,000,000.00
FX	104014605A	B	025337395.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	104014603A	B	025337395.01	79004860	CC - NYK - Currencies	24,371,570.37
FX	104016655A	B	025208992.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	104016659A	B	025208992.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	104016646A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104016657A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104109381A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104109383A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104280925A	S	025208992.01	79001344	CC - NYK - Currencies	44,500,000.00
FX	104292359A	B	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104292446A	S	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104304354A	S	025208992.01	79004674	CC - NYK - Currencies	107,521,634.00
FX	104304351A	B	025208992.01	79004674	CC - NYK - Currencies	107,521,634.00
FX	104315462A	S	025309840.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	104315458A	S	025309840.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	104357460A	B	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104357458A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104371091A	S	025208844.01	79005048	CC - LDN - Currencies	11,696,342.82
FX	104382949A	S	025208844.01	79005048	CC - LDN - Currencies	11,696,342.82
FX	104371757A	S	025200577.01	79005048	CC - LDN - Currencies	16,709,061.17
FX	104371773A	S	025200577.01	79005048	CC - LDN - Currencies	16,709,061.17
FX	104372379A	S	025208240.01	79005048	CC - LDN - Currencies	13,367,248.94
FX	104372389A	S	025208240.01	79005048	CC - LDN - Currencies	13,367,248.94
FX	104383937A	S	025200239.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	104383944A	S	025200239.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	104383941A	B	025200239.01	79004163	CC - NYK - Currencies	81,500,000.00
FX	104384274A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104384273A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104396802A	B	025200635.01	79001344	CC - NYK - Currencies	102,000,000.00
FX	104396804A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104396813A	B	025208240.01	79001344	CC - NYK - Currencies	101,500,000.00
FX	104396816A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104396811A	B	025200635.01	79001344	CC - NYK - Currencies	101,500,000.00
FX	104396809A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00

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
FX	104425575A	B	025200239.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	104425569A	B	025200239.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	104477685A	S	025207960.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	104477688A	S	025207960.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	104485821A	S	025208026.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	104485823A	B	025208026.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	104485887A	S	025208240.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	104485892A	B	025208240.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	104485956A	S	025309840.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	104485942A	B	025309840.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	104486123A	S	025200577.01	79000083	CC - LDN - Currencies	144,037,500.02
FX	104486132A	B	025200577.01	79000083	CC - LDN - Currencies	144,037,500.02
FX	104486691A	S	025208976.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	104486698A	B	025208976.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	104505850A	B	025208992.01	79001344	CC - NYK - Currencies	10,500,000.00
FX	104505846A	B	025208992.01	79001344	CC - NYK - Currencies	10,500,000.00
FX	104505829A	B	025208026.01	79001344	CC - NYK - Currencies	21,000,000.00
FX	104505831A	B	025208026.01	79001344	CC - NYK - Currencies	21,000,000.00
FX	104505809A	B	025207960.01	79001344	CC - NYK - Currencies	21,000,000.00
FX	104505803A	B	025207960.01	79001344	CC - NYK - Currencies	21,000,000.00
FX	104508609A	B	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	104508618A	B	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	104508611A	S	025208992.01	79001344	CC - NYK - Currencies	39,000,000.00
FX	104508602A	S	025208992.01	79001344	CC - NYK - Currencies	39,000,000.00
FX	104544307A	S	025208992.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	104544309A	S	025208992.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	104551416A	S	025200577.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	104551425A	B	025200577.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	104570240A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104570242A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104570249A	S	025208992.01	79001344	CC - NYK - Currencies	20,500,000.00
FX	104570251A	S	025208992.01	79001344	CC - NYK - Currencies	20,500,000.00
FX	104595479A	B	025201179.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	104595476A	B	025201179.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	104664423A	B	025200452.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104667732A	B	025208539.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	104689380A	S	025208026.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	104689383A	S	025208026.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	104702960A	S	025240565.01	79000891	CC - NYK - Currencies	57,373,047.71
FX	104731617A	B	025243635.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	104731620A	S	025243635.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	104737399A	S	025207960.01	79001472	CC - NYK - Currencies	19,323,424.48
FX	104737415A	S	025207960.01	79001472	CC - NYK - Currencies	19,323,424.48
FX	104747928A	S	025208992.01	79001472	CC - NYK - Currencies	87,180,101.12
FX	104767326A	S	025200288.01	79004860	CC - NYK - Currencies	40,141,410.03
FX	104767333A	S	025208240.01	79004860	CC - NYK - Currencies	120,424,230.08
FX	104767338A	S	025309840.01	79004860	CC - NYK - Currencies	60,212,115.04
FX	104820661A	S	025208992.01	79004674	CC - NYK - Currencies	20,070,705.01
FX	104820663A	S	025208992.01	79004674	CC - NYK - Currencies	20,070,705.01
FX	104831251A	B	025201179.01	79000022	CC - NYK - Currencies	43,008,653.60
FX	104831253A	S	025201179.01	79000022	CC - NYK - Currencies	43,008,653.60
FX	104847070A	B	025274937.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104847066A	S	025274937.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104854103A	B	025200452.01	79000059	CC - LDN - Currencies	28,807,500.00
FX	104854100A	B	025200452.01	79000059	CC - LDN - Currencies	28,807,500.00
FX	104878787A	B	025208844.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	104878778A	S	025208844.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	104879139A	B	025259169.01	79000060	FI - TKO - Swaps	15,000,000.00
FX	104879136A	B	025259169.01	79000060	FI - TKO - Swaps	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
FX	104883610A	B	025200239.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104890697A	S	025268053.01	79000891	CC - NYK - Currencies	19,772,806.44
FX	104890699A	S	025268053.01	79000891	CC - NYK - Currencies	7,190,111.43
FX	104890694A	B	025268053.01	79001472	CC - NYK - Currencies	10,785,167.15
FX	104890687A	B	025268053.01	79001472	CC - NYK - Currencies	16,177,750.72
FX	104924045A	S	025200288.01	79001302	CC - NYK - Currencies	32,309,419.61
FX	104924043A	S	025201179.01	79001302	CC - NYK - Currencies	80,773,549.02
FX	104936581A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104936588A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104937148A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104937116A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104944964A	S	025208992.01	79001564	CC - LDN - Currencies	72,018,750.01
FX	104978855A	S	025208844.01	79003981	CC - LDN - Currencies	87,000,000.00
FX	104978853A	S	025200635.01	79003981	CC - LDN - Currencies	26,000,000.00
FX	105166325A	B	025201021.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	105166323A	S	025201021.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	105176924A	B	025209644.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	105176928A	B	025209644.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	105176947A	B	025208992.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	105176940A	B	025208992.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	105178814A	S	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105178812A	S	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105178809A	B	025208646.01	79001344	CC - NYK - Currencies	65,000,000.00
FX	105185871A	B	025208240.01	79004673	CC - NYK - Currencies	30,822,868.41
FX	105185876A	B	025208240.01	79004673	CC - NYK - Currencies	26,522,003.05
FX	105211538A	B	025208844.01	79000051	FI - TKO - Swaps	200,000,000.00
FX	105217590A	S	025201179.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	105217587A	B	025201179.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	105227578A	S	025208471.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105233231A	S	025208992.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	105233229A	S	025208992.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	105233233A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	105233333A	S	025208992.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	105233384A	S	025208992.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	105233379A	S	025208992.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	105254822A	S	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	105254820A	S	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	105305909A	S	025200163.01	79001344	CC - NYK - Currencies	14,500,000.00
FX	105343388A	S	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105343373A	S	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105378373A	S	025200577.01	79004674	CC - NYK - Currencies	20,787,515.91
FX	105378376A	S	025200577.01	79004674	CC - NYK - Currencies	20,787,515.91
FX	105389692A	B	025208992.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	105389698A	S	025208992.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	105389694A	B	025207960.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	105389696A	S	025207960.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	105393791A	B	025200288.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	105393789A	S	025200288.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	105393899A	B	025200239.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	105393902A	S	025200239.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	105393893A	B	025208976.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	105393904A	S	025208976.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	105416195A	S	025240565.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	105416208A	S	025309840.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	105449917A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105449920A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105453594A	S	025259169.01	79000060	FI - TKO - Swaps	30,000,000.00
FX	105458817A	S	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	105458836A	B	025208240.01	79000083	CC - LDN - Currencies	134,675,062.52

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

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	105459752A	S	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105459757A	B	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105460767A	S	025268053.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	105460771A	S	025268053.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	105460779A	S	025208471.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	105460773A	S	025208471.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	105462730A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105462728A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105466519A	S	025200346.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	105466517A	S	025200346.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	105466606A	S	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	105466603A	S	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	105466609A	B	025208471.01	79004860	CC - NYK - Currencies	323,281,712.88
FX	105466608A	B	025208471.01	79004860	CC - NYK - Currencies	323,281,712.88
FX	105466509A	S	025207960.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	105466508A	S	025207960.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	105476017A	B	025200122.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	105476025A	B	025200122.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	105477596A	B	025200122.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105477594A	B	025200122.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105481772A	S	025200577.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	105481769A	S	025200577.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	105483374A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105483372A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105484521A	B	025240565.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	105484515A	B	025240565.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	105484518A	S	025240565.01	79001472	CC - NYK - Currencies	39,096,230.92
FX	105484511A	S	025240565.01	79001472	CC - NYK - Currencies	39,096,230.92
FX	105538280A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	105538282A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	105545536A	B	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105545538A	B	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105547050A	S	025208844.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	105593533A	S	025208026.01	79004860	CC - NYK - Currencies	50,893,573.42
FX	105593538A	S	025208026.01	79004860	CC - NYK - Currencies	50,893,573.42
FX	105598073A	B	025200122.01	79000957	CC - NYK - Currencies	14,000,000.00
FX	105598067A	B	025200122.01	79000957	CC - NYK - Currencies	11,000,000.00
FX	105598078A	B	025337395.01	79000957	CC - NYK - Currencies	28,000,000.00
FX	105598069A	B	025337395.01	79000957	CC - NYK - Currencies	22,000,000.00
FX	105607457A	B	025207960.01	79001344	CC - NYK - Currencies	64,000,000.00
FX	105607459A	S	025208992.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	105607455A	S	025208992.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	105607435A	B	025208992.01	79001344	CC - NYK - Currencies	32,000,000.00
FX	105607448A	S	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105607453A	S	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105633771A	B	025201021.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	105653086A	S	025208026.01	79004901	CC - NYK - Currencies	20,193,387.25
FX	105653092A	S	025208026.01	79004901	CC - NYK - Currencies	20,193,387.25
FX	105657031A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105657041A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105658681A	S	025200346.01	79001344	CC - NYK - Currencies	6,500,000.00
FX	105658675A	S	025200346.01	79001344	CC - NYK - Currencies	6,500,000.00
FX	105687814A	B	025217787.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105687806A	B	025217787.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105692628A	S	025200635.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	105692631A	B	025200635.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	105695213A	S	025208992.01	79004886	CC - NYK - Currencies	25,088,381.27
FX	105695208A	S	025208992.01	79004886	CC - NYK - Currencies	25,088,381.27
FX	105695210A	B	025200122.01	79004886	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	105695202A	B	025200122.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	105703278A	B	025200288.01	79000957	CC - NYK - Currencies	25,000,000.00
FX	105703270A	B	025200288.01	79000957	CC - NYK - Currencies	25,000,000.00
FX	105755302A	B	025200635.01	79000891	CC - NYK - Currencies	23,817,244.12
FX	105755308A	B	025200635.01	79000891	CC - NYK - Currencies	23,817,244.12
FX	105762364A	S	025217787.01	79004860	CC - NYK - Currencies	60,928,925.93
FX	105778466A	S	025200346.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105778464A	S	025200346.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105778470A	B	025200346.01	79000700	CC - NYK - Currencies	14,539,238.82
FX	105778468A	B	025200346.01	79000700	CC - NYK - Currencies	14,539,238.82
FX	105781107A	S	025200122.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	105781105A	S	025200122.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	105782669A	S	025200122.01	79000122	CC - NYK - Currencies	13,481,458.94
FX	105782671A	S	025200122.01	79000122	CC - NYK - Currencies	13,481,458.94
FX	105857198A	B	025201179.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	105857200A	B	025201179.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	105871819A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105871831A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105897970A	S	025200635.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	105897972A	S	025200635.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	105898748A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105898758A	S	025201021.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	105898756A	B	025207960.01	79001344	CC - NYK - Currencies	22,500,000.00
FX	105898753A	B	025207960.01	79001344	CC - NYK - Currencies	22,500,000.00
FX	105898762A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105901653A	B	025208992.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	105901659A	B	025208992.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	105901664A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105901671A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105904373A	B	025208992.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	105904377A	B	025208992.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	105904379A	S	025208992.01	79001344	CC - NYK - Currencies	70,500,000.00
FX	105904381A	S	025208992.01	79001344	CC - NYK - Currencies	70,500,000.00
FX	105975076A	S	025200718.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105975038A	S	025200718.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105975112A	B	025200718.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105975077A	B	025200718.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105929078A	S	025201021.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	105929027A	S	025201021.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	105929094A	B	025201021.01	79001344	CC - NYK - Currencies	86,000,000.00
FX	105954275A	S	025200452.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	105954277A	S	025200452.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	105960137A	S	025207960.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	105960144A	S	025207960.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	105962642A	B	025208752.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105962640A	S	025208752.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106013386A	B	025200635.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	106013383A	B	025200635.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	106073908A	S	025208026.01	79001393	CC - NYK - Currencies	18,152,747.60
FX	106073916A	S	025208026.01	79001393	CC - NYK - Currencies	18,152,747.60
FX	106084935A	B	025208992.01	79004886	CC - NYK - Currencies	107,521,634.00
FX	106084937A	S	025208992.01	79004886	CC - NYK - Currencies	107,521,634.00
FX	106084852A	S	025309840.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	106084848A	B	025309840.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	106084850A	S	025208976.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	106084854A	B	025208976.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	106095508A	S	025208992.01	79001344	CC - NYK - Currencies	62,500,000.00
FX	106095504A	S	025208992.01	79001344	CC - NYK - Currencies	62,500,000.00
FX	106095502A	B	025208992.01	79001344	CC - NYK - Currencies	147,000,000.00

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
FX	106200016A	S	025208992.01	79004675	CC - NYK - Currencies	107,521,634.00
FX	106221949A	B	025217787.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	106221946A	S	025217787.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	106236454A	B	025201179.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	106236460A	B	025201179.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	106256742A	S	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106256755A	S	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106303499A	B	025201179.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	106303496A	S	025201179.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	106373370A	S	025208992.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	106377836A	B	025200577.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106377827A	S	025200577.01	79001344	CC - NYK - Currencies	38,000,000.00
FX	106414488A	B	025208240.01	79004669	CC - NYK - Currencies	30,822,868.41
FX	106415840A	B	025208026.01	79004669	CC - NYK - Currencies	18,637,083.23
FX	106431333A	B	025249533.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	106441407A	B	025256421.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	106441405A	S	025256421.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	106444006A	B	025240565.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	106444002A	S	025240565.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	106466304A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106473415A	B	025208026.01	79005048	CC - LDN - Currencies	13,367,248.94
FX	106473429A	B	025208026.01	79005048	CC - LDN - Currencies	13,367,248.94
FX	106496077A	S	025208026.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	106496081A	B	025208026.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	106502777A	S	025208471.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	106502773A	S	025208471.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	106502770A	B	025208471.01	79001072	CC - NYK - Currencies	55,000,000.00
FX	106502767A	B	025208471.01	79001072	CC - NYK - Currencies	55,000,000.00
FX	106509409A	B	025200346.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	106509407A	B	025208844.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	106541090A	S	025200239.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	106541093A	B	025200239.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	106543798A	B	025200635.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	106543806A	B	025200635.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	106543828A	B	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	106543830A	B	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	106612694A	S	025208992.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	106612690A	B	025208992.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	106612697A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106612693A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106618561A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	106618559A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	106624526A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106624539A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106624482A	B	025208992.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	106624479A	S	025208992.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	106641287A	S	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	106641289A	S	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	106641282A	B	025208844.01	79004669	CC - NYK - Currencies	48,026,329.85
FX	106641291A	B	025208844.01	79004669	CC - NYK - Currencies	48,026,329.85
FX	106646258A	S	025309840.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	106646260A	S	025309840.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	106646245A	B	025309840.01	79004669	CC - NYK - Currencies	32,256,490.20
FX	106646262A	B	025309840.01	79004669	CC - NYK - Currencies	32,256,490.20
FX	106651935A	B	025208992.01	79004886	CC - NYK - Currencies	143,362,178.66
FX	106651938A	S	025208992.01	79004886	CC - NYK - Currencies	143,362,178.66
FX	106682013A	S	025208992.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	106682670A	B	025208992.01	79001072	CC - NYK - Currencies	67,000,000.00
FX	106682668A	B	025208992.01	79001072	CC - NYK - Currencies	53,000,000.00

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
FX	106682672A	B	025337395.01	79001072	CC - NYK - Currencies	17,000,000.00
FX	106682674A	B	025337395.01	79001072	CC - NYK - Currencies	13,000,000.00
FX	106698893A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106698880A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106698884A	B	025208471.01	79004860	CC - NYK - Currencies	60,928,925.93
FX	106698882A	B	025208471.01	79004860	CC - NYK - Currencies	60,928,925.93
FX	106710851A	B	025221441.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	106711421A	B	025221441.01	79000891	CC - NYK - Currencies	17,975,278.58
FX	106739661A	S	025201179.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	106737671A	S	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	106741591A	B	025208471.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	106737746A	B	025208471.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	106737942A	S	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106737944A	S	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106750927A	S	025208240.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	106757446A	S	025200577.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	106751319A	S	025208992.01	79001302	CC - NYK - Currencies	80,773,549.02
FX	106756244A	S	025217787.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	106760511A	S	025217787.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	106758018A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106758015A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106760883A	B	025208471.01	79004860	CC - NYK - Currencies	80,999,630.94
FX	106758007A	B	025208471.01	79004860	CC - NYK - Currencies	80,999,630.94
FX	106792073A	S	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	106792070A	B	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	106794581A	B	025201179.01	79004673	CC - NYK - Currencies	215,043,267.99
FX	106794577A	B	025201179.01	79004673	CC - NYK - Currencies	215,043,267.99
FX	106794588A	S	025201179.01	79004673	CC - NYK - Currencies	739,748,841.89
FX	106797853A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	106797859A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	106797886A	S	025208240.01	79004673	CC - NYK - Currencies	123,291,473.65
FX	106808138A	S	025201179.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	106810648A	S	025208976.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	106810701A	S	025208976.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	106827352A	B	025270901.01	79001472	CC - NYK - Currencies	35,950,557.16
FX	106827350A	S	025270901.01	79001472	CC - NYK - Currencies	35,950,557.16
FX	106834988A	S	025217787.01	79004675	CC - NYK - Currencies	107,521,634.00
FX	106834986A	B	025217787.01	79004675	CC - NYK - Currencies	107,521,634.00
FX	106840814A	B	025208992.01	79000700	CC - NYK - Currencies	20,193,387.25
FX	106840816A	B	025208992.01	79000700	CC - NYK - Currencies	20,193,387.25
FX	106841719A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106841722A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106841721A	B	025208471.01	79004860	CC - NYK - Currencies	37,274,166.45
FX	106841725A	B	025208471.01	79004860	CC - NYK - Currencies	37,274,166.45
FX	106841101A	B	025207960.01	79000700	CC - NYK - Currencies	20,193,387.25
FX	106841099A	B	025207960.01	79000700	CC - NYK - Currencies	20,193,387.25
FX	106863658A	S	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106863656A	S	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106863662A	B	025201179.01	79004860	CC - NYK - Currencies	89,601,361.66
FX	106863650A	B	025201179.01	79004860	CC - NYK - Currencies	89,601,361.66
FX	106889599A	S	025208844.01	79001613	CC - LDN - Currencies	36,009,375.00
FX	106889593A	S	025208844.01	79001613	CC - LDN - Currencies	36,009,375.00
FX	106890118A	B	025200239.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	106890122A	S	025200239.01	79004860	CC - NYK - Currencies	22,937,948.59
FX	106892034A	B	025200577.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106892038A	S	025200577.01	79004860	CC - NYK - Currencies	76,698,765.58
FX	106892026A	B	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106892030A	S	025208471.01	79004860	CC - NYK - Currencies	76,698,765.58
FX	106892348A	B	025217787.01	79004860	CC - NYK - Currencies	71,681,089.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	106892346A	S	025217787.01	79004860	CC - NYK - Currencies	37,990,977.35
FX	106894437A	S	025201179.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	106898744A	S	025207960.01	79004163	CC - NYK - Currencies	14,500,000.00
FX	106898691A	S	025207960.01	79004163	CC - NYK - Currencies	14,500,000.00
FX	106898696A	S	025200577.01	79004163	CC - NYK - Currencies	8,500,000.00
FX	106898636A	S	025200577.01	79004163	CC - NYK - Currencies	8,500,000.00
FX	106929404A	B	025200346.01	79004886	CC - NYK - Currencies	50,176,762.53
FX	106933012A	S	025240565.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	106933017A	B	025240565.01	79001344	CC - NYK - Currencies	311,000,000.00
FX	106936790A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106936799A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106939099A	B	025347931.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106939097A	B	025347931.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106958728A	S	025240565.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	106958744A	S	025240565.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	106958657A	S	025208026.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	106958637A	S	025208026.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	106984436A	B	025208471.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	107006188A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107006185A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107001747A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107001743A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107004636A	B	025208992.01	79004860	CC - NYK - Currencies	8,601,730.72
FX	107004634A	B	025208992.01	79004860	CC - NYK - Currencies	8,601,730.72
FX	107007911A	S	025208026.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	107013640A	S	025201179.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	107038691A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107038688A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107047137A	B	025207978.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107061628A	B	025208976.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	107061878A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107061867A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107130100A	S	025201179.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	107130102A	S	025201179.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	107130098A	B	025201179.01	79000051	FI - TKO - Swaps	127,000,000.00
FX	107145843A	S	025208380.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	107145848A	S	025208380.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	107146792A	S	025207960.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107146796A	B	025207960.01	79004860	CC - NYK - Currencies	102,503,957.74
FX	107147942A	S	025201179.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	107147939A	S	025201179.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	107150356A	S	028141919.01	76080802	CC - NYK - Currencies	43,008,653.60
FX	107150368A	B	028141919.01	76080802	CC - NYK - Currencies	43,008,653.60
FX	107150330A	S	025217787.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	107150328A	B	025217787.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	107150988A	S	025201179.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	107150993A	S	025201179.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	107166519A	S	025201179.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	107166508A	S	025201179.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	107168544A	B	025208992.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107168556A	B	025208992.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107197273A	B	025207960.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	107197283A	B	025207960.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	107206081A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107206083A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107206229A	B	025208240.01	79001344	CC - NYK - Currencies	135,000,000.00
FX	107207777A	B	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107207775A	S	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107214909A	B	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	107214911A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107214916A	B	025200288.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107214913A	S	025200288.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107214922A	B	025200577.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	107214926A	S	025200577.01	79004860	CC - NYK - Currencies	144,078,989.56
FX	107214924A	B	025200122.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107214919A	S	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107220232A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107220235A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107257494A	S	025201021.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107257490A	B	025201021.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107257234A	S	025208844.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	107257236A	B	025208844.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	107260713A	S	025200122.01	79001473	CC - NYK - Currencies	21,420,242.17
FX	107260711A	S	025200122.01	79001473	CC - NYK - Currencies	21,420,242.17
FX	107260717A	S	025201021.01	79001473	CC - NYK - Currencies	10,891,648.56
FX	107260721A	S	025201021.01	79001473	CC - NYK - Currencies	10,891,648.56
FX	107262645A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107262648A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107262650A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107262641A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107263240A	B	025208026.01	79004886	CC - NYK - Currencies	53,760,817.00
FX	107263227A	B	025208026.01	79004886	CC - NYK - Currencies	53,760,817.00
FX	107263237A	S	025208026.01	79004886	CC - NYK - Currencies	31,539,679.31
FX	107263235A	S	025208026.01	79004886	CC - NYK - Currencies	31,539,679.31
FX	107265869A	S	025200577.01	79001344	CC - NYK - Currencies	10,500,000.00
FX	107265859A	S	025200577.01	79001344	CC - NYK - Currencies	10,500,000.00
FX	107265864A	S	025200577.01	79001344	CC - NYK - Currencies	10,500,000.00
FX	107265871A	S	025200577.01	79001344	CC - NYK - Currencies	10,500,000.00
FX	107265885A	S	025201179.01	79001344	CC - NYK - Currencies	21,000,000.00
FX	107265880A	S	025201179.01	79001344	CC - NYK - Currencies	21,000,000.00
FX	107265855A	S	025200239.01	79001344	CC - NYK - Currencies	10,500,000.00
FX	107265846A	S	025200239.01	79001344	CC - NYK - Currencies	10,500,000.00
FX	107265783A	S	025208471.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	107265787A	S	025208471.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	107265890A	S	025208026.01	79001344	CC - NYK - Currencies	31,500,000.00
FX	107265896A	S	025208026.01	79001344	CC - NYK - Currencies	31,500,000.00
FX	107267743A	S	025208992.01	79001472	CC - NYK - Currencies	10,785,167.15
FX	107267775A	S	025208992.01	79001472	CC - NYK - Currencies	10,785,167.15
FX	107267769A	S	025208844.01	79001472	CC - NYK - Currencies	10,785,167.15
FX	107267787A	S	025208844.01	79001472	CC - NYK - Currencies	10,785,167.15
FX	107268205A	B	025200122.01	79001344	CC - NYK - Currencies	85,500,000.00
FX	107268203A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107338772A	B	025208992.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	107338769A	S	025208992.01	79004860	CC - NYK - Currencies	55,911,249.68
FX	107338782A	B	025240565.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107338785A	S	025240565.01	79004860	CC - NYK - Currencies	93,185,416.13
FX	107343897A	S	025240565.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107343904A	S	025240565.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107360641A	S	025208976.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	107360643A	S	025208976.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	107361849A	S	025200635.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	107361847A	S	025200635.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	107366815A	S	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107366820A	S	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107426932A	S	025200122.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	107426934A	S	025200122.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	107432815A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107432806A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00

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
FX	107432793A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107432799A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107432813A	S	025200239.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107432811A	S	025200239.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107432796A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107432789A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107441005A	S	025200122.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	107441008A	S	025200122.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	107441010A	S	025200635.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	107441013A	S	025200635.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	107445037A	B	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107445039A	B	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107445042A	S	025208844.01	79000590	CC - NYK - Currencies	21,808,858.23
FX	107445019A	S	025208844.01	79000590	CC - NYK - Currencies	21,808,858.23
FX	107444935A	B	025208026.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107444937A	B	025208026.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107444933A	S	025208026.01	79000590	CC - NYK - Currencies	21,808,858.23
FX	107444931A	S	025208026.01	79000590	CC - NYK - Currencies	21,808,858.23
FX	107448798A	B	025208992.01	79001526	CC - LDN - Currencies	10,000,000.00
FX	107448808A	B	025208992.01	79001526	CC - LDN - Currencies	10,000,000.00
FX	107463610A	S	025200452.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	107473614A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	107473615A	S	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	107475825A	S	025208539.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107475832A	S	025208539.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107475836A	B	025208539.01	79004669	CC - NYK - Currencies	31,539,679.31
FX	107475823A	B	025208539.01	79004669	CC - NYK - Currencies	31,539,679.31
FX	107475838A	S	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107475831A	S	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107475840A	B	025208844.01	79004669	CC - NYK - Currencies	48,026,329.85
FX	107475827A	B	025208844.01	79004669	CC - NYK - Currencies	48,026,329.85
FX	107480659A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107483210A	B	025200098.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	107483208A	S	025200098.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	107485695A	S	025208992.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	107507148A	S	025208844.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	107507151A	S	025208844.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	107523759A	B	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	107523770A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	107538245A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107538233A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107541237A	B	025211483.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	107541240A	B	025211483.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	107541226A	B	025207960.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	107541224A	B	025207960.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	107541372A	B	025263625.01	79001072	CC - NYK - Currencies	10,000,000.00
FX	107541331A	B	025263625.01	79001072	CC - NYK - Currencies	10,000,000.00
FX	107544211A	S	025208471.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107544215A	S	025208471.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107562007A	S	025240565.01	79001472	CC - NYK - Currencies	13,930,840.90
FX	107562004A	S	025240565.01	79001472	CC - NYK - Currencies	13,930,840.90
FX	107562036A	S	025200098.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107562264A	B	025207960.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	107562266A	B	025207960.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	107564690A	B	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107564692A	B	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107580966A	S	025200346.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	107580964A	S	025200346.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	107584774A	S	025240565.01	79000060	FI - TKO - Swaps	10,000,000.00

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
FX	107584772A	S	025240565.01	79000060	FI - TKO - Swaps	10,000,000.00
FX	107600490A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107600494A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107603756A	S	025208471.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	107603700A	S	025208471.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	107642230A	S	025208240.01	79001344	CC - NYK - Currencies	45,000,000.00
FX	107674700A	B	025347931.01	79004669	CC - NYK - Currencies	53,760,817.00
FX	107674704A	B	025347931.01	79004669	CC - NYK - Currencies	53,760,817.00
FX	107676620A	S	025208992.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	107676617A	S	025208992.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	107676623A	S	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	107684722A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	107684724A	S	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	107752761A	B	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107752757A	S	025200122.01	79004860	CC - NYK - Currencies	61,645,736.82
FX	107752748A	B	025217787.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107752742A	S	025217787.01	79004860	CC - NYK - Currencies	61,645,736.82
FX	107758844A	B	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107758865A	B	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107758828A	B	025217787.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107758841A	B	025217787.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107758840A	B	025208976.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107758811A	B	025208976.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107785808A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	107785805A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	107797026A	B	025208992.01	79004674	CC - NYK - Currencies	107,521,634.00
FX	107797032A	S	025208992.01	79004674	CC - NYK - Currencies	22,937,948.59
FX	107797030A	S	025208992.01	79004674	CC - NYK - Currencies	22,937,948.59
FX	107823012A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107823018A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107849220A	B	025200239.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	107849216A	B	025200239.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	107849224A	B	025208992.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	107849218A	B	025208992.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	107856370A	S	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107856359A	S	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107856363A	B	025208026.01	79004860	CC - NYK - Currencies	30,106,057.52
FX	107856349A	B	025208026.01	79004860	CC - NYK - Currencies	30,106,057.52
FX	107870066A	S	025201179.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	107870064A	S	025201179.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	107870136A	S	025207960.01	79001392	CC - NYK - Currencies	24,232,064.71
FX	107870134A	S	025207960.01	79001392	CC - NYK - Currencies	24,232,064.71
FX	107870125A	B	025208992.01	79001344	CC - NYK - Currencies	90,000,000.00
FX	107870127A	S	025208992.01	79001344	CC - NYK - Currencies	43,500,000.00
FX	107870424A	S	025208026.01	79001392	CC - NYK - Currencies	16,154,709.80
FX	107870428A	S	025208026.01	79001392	CC - NYK - Currencies	16,154,709.80
FX	107870422A	S	025207960.01	79001392	CC - NYK - Currencies	40,386,774.51
FX	107870426A	S	025207960.01	79001392	CC - NYK - Currencies	40,386,774.51
FX	107883504A	B	025208240.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	107883479A	S	025208240.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	107885483A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107885485A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107886417A	S	025200577.01	79000957	CC - NYK - Currencies	32,309,419.61
FX	107898997A	S	025200635.01	79004669	CC - NYK - Currencies	32,256,490.20
FX	107898995A	S	025200635.01	79004669	CC - NYK - Currencies	32,256,490.20
FX	107898992A	B	025200635.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	107898999A	B	025200635.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	107907844A	B	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107907847A	B	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80

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
FX	107910599A	B	025268053.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	107910605A	B	025268053.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	107912113A	B	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107912104A	B	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107912106A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107912111A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107912296A	S	025201179.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	107912298A	S	025201179.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	107912527A	B	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107912525A	B	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107928490A	S	025208646.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	107928492A	B	025208646.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	107940805A	S	025200635.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107940816A	S	025200635.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107940814A	B	025200635.01	79004669	CC - NYK - Currencies	79,566,009.16
FX	107940822A	B	025200635.01	79004669	CC - NYK - Currencies	79,566,009.16
FX	107940824A	S	025208976.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	107940830A	S	025208976.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	107940832A	B	025208976.01	79004669	CC - NYK - Currencies	40,141,410.03
FX	107940807A	B	025208976.01	79004669	CC - NYK - Currencies	40,141,410.03
FX	107941450A	B	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107941447A	B	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107941444A	S	025309840.01	79001344	CC - NYK - Currencies	12,000,000.00
FX	107941452A	S	025309840.01	79001344	CC - NYK - Currencies	12,000,000.00
FX	107944483A	B	025208992.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	107944469A	B	025208992.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	107947688A	B	025200288.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	107947695A	B	025200288.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	107955006A	S	025201179.01	79004886	CC - NYK - Currencies	15,053,028.76
FX	107954989A	S	025201179.01	79004886	CC - NYK - Currencies	15,053,028.76
FX	107955002A	S	025208992.01	79004886	CC - NYK - Currencies	15,053,028.76
FX	107955013A	S	025208992.01	79004886	CC - NYK - Currencies	15,053,028.76
FX	107956438A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107956434A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107963272A	B	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107963270A	B	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107973335A	B	025208471.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	107973333A	B	025208471.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	107975409A	B	025240565.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	107975411A	B	025240565.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	107981798A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	107981795A	S	025200122.01	79001472	CC - NYK - Currencies	36,399,939.13
FX	107990685A	B	025208240.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	107990671A	S	025208240.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	107991830A	B	025208992.01	79001613	CC - LDN - Currencies	144,037,500.02
FX	107991828A	S	025208992.01	79001613	CC - LDN - Currencies	144,037,500.02
FX	107991881A	B	025207978.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	107991879A	S	025207978.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	107994963A	S	025208240.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	108000445A	B	025309840.01	79001613	CC - LDN - Currencies	43,211,250.01
FX	108000451A	S	025309840.01	79001613	CC - LDN - Currencies	43,211,250.01
FX	108028594A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	108042776A	S	025263625.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	108042773A	S	025263625.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	108046499A	S	025207960.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	108046495A	S	025207960.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	108046490A	B	025207960.01	79004860	CC - NYK - Currencies	242,998,892.83
FX	108046501A	B	025207960.01	79004860	CC - NYK - Currencies	242,998,892.83
FX	108047990A	S	025217787.01	79004901	CC - NYK - Currencies	80,773,549.02

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	108048138A	S	025201179.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	108050270A	B	025201179.01	79004886	CC - NYK - Currencies	57,344,871.46
FX	108050520A	S	025208992.01	79000720	CC - NYK - Currencies	38,658,095.05
FX	108063636A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108064027A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108080276A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108080274A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108084848A	S	025208992.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	108084902A	S	025274937.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	108084900A	S	025274937.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	108089208A	B	025208026.01	79001613	CC - LDN - Currencies	21,605,625.00
FX	108088874A	B	025208026.01	79001613	CC - LDN - Currencies	21,605,625.00
FX	108102633A	B	025208240.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	108102607A	S	025208240.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	108103069A	S	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108103074A	S	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108103072A	B	025309840.01	79004860	CC - NYK - Currencies	80,999,630.94
FX	108103082A	B	025309840.01	79004860	CC - NYK - Currencies	80,999,630.94
FX	108134238A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108134235A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108144801A	B	025207960.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	108144799A	B	025207960.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	108145981A	S	025208471.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	108145990A	S	025208471.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	108153357A	B	025208471.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	108153364A	B	025208471.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	108153359A	S	025208471.01	79001302	CC - NYK - Currencies	90,466,374.90
FX	108153366A	S	025208471.01	79001302	CC - NYK - Currencies	90,466,374.90
FX	108156981A	B	025208844.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	108156983A	B	025208844.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	108163527A	B	025217787.01	79000180	CC - NYK - Currencies	71,681,089.33
FX	108212506A	B	025200122.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	108212510A	B	025200122.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	108196352A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108197005A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108218926A	B	025208976.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	108218929A	B	025208976.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	108220025A	B	025200122.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	108220027A	B	025200122.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	108224954A	B	025208976.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	108224956A	B	025208976.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	108225451A	S	025200098.01	79000957	CC - NYK - Currencies	107,521,634.00
FX	108225447A	B	025200098.01	79000957	CC - NYK - Currencies	58,778,493.25
FX	108230268A	S	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108230266A	S	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108259739A	S	025208026.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	108259745A	S	025208026.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	108259741A	B	025208026.01	79000056	CC - LDN - Currencies	11,500,000.00
FX	108259755A	B	025208026.01	79000056	CC - LDN - Currencies	11,500,000.00
FX	108261317A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108261306A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108261293A	B	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108261295A	B	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108268811A	S	025208026.01	79001344	CC - NYK - Currencies	10,500,000.00
FX	108268802A	S	025208026.01	79001344	CC - NYK - Currencies	10,500,000.00
FX	108268807A	S	025208026.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108268809A	S	025208026.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108270588A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108273139A	S	025208026.01	79001394	CC - NYK - Currencies	21,504,326.80

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
FX	108273136A	S	025208026.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	108282801A	S	025208992.01	79001394	CC - NYK - Currencies	35,840,544.67
FX	108282803A	S	025208992.01	79001394	CC - NYK - Currencies	35,840,544.67
FX	108282739A	B	025200635.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	108282741A	B	025200635.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	108297326A	B	025200122.01	79004669	CC - NYK - Currencies	100,353,525.06
FX	108304003A	B	025207978.01	79001526	CC - LDN - Currencies	15,000,000.00
FX	108304005A	B	025207978.01	79001526	CC - LDN - Currencies	15,000,000.00
FX	108307700A	B	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108307665A	B	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108319020A	B	025208992.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	108319026A	S	025208992.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	108334398A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108334408A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108350880A	S	025208992.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	108350942A	S	025208992.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	108350849A	B	025208992.01	79000056	CC - LDN - Currencies	4,000,000.00
FX	108350945A	B	025208992.01	79000056	CC - LDN - Currencies	4,000,000.00
FX	108368696A	S	025268053.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	108368685A	S	025268053.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	108399743A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108399894A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108399921A	S	025201021.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108399765A	S	025201021.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108399934A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108399777A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108408430A	S	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108407684A	S	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108407696A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108408439A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108410414A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108435993A	S	025208026.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108435991A	S	025208026.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108497698A	S	025200122.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	108497700A	B	025200122.01	79001472	CC - NYK - Currencies	21,120,952.33
FX	108497716A	S	025200635.01	79001472	CC - NYK - Currencies	107,851,671.49
FX	108497724A	B	025200635.01	79001472	CC - NYK - Currencies	84,034,427.37
FX	108505261A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108505246A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108506836A	B	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108506838A	S	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108513215A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108513204A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108526547A	B	025200346.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	108547051A	S	025200577.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	108555465A	S	025201179.01	79001564	CC - LDN - Currencies	72,018,750.01
FX	108555461A	S	025201179.01	79001564	CC - LDN - Currencies	72,018,750.01
FX	108638589A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108638407A	S	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108642704A	B	025201021.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	108642706A	S	025201021.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	108685279A	B	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108685281A	B	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108685285A	S	025201179.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	108685287A	S	025201179.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	108686573A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108686565A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108707174A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108707176A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	108718928A	B	025207960.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	108718926A	B	025207960.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	108745829A	B	025208992.01	79001564	CC - LDN - Currencies	18,004,687.50
FX	108745827A	B	025208992.01	79001564	CC - LDN - Currencies	18,004,687.50
FX	108748887A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108748882A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108798783A	B	025200635.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	108798785A	B	025200635.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	108815697A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108815779A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108815703A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108815791A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108825347A	B	025207960.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	108825358A	B	025207960.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	108832949A	B	025208844.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	108832951A	B	025208844.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	108832941A	B	025240565.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	108832936A	B	025240565.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	108832939A	B	025309840.01	79000122	CC - NYK - Currencies	15,000,000.00
FX	108832944A	B	025309840.01	79000122	CC - NYK - Currencies	15,000,000.00
FX	108833461A	B	025200635.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	108833453A	B	025200635.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	108893063A	B	025221441.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	108893089A	B	025221441.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	108923995A	B	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108923980A	B	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108923982A	B	025309840.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	108923993A	B	025309840.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	108937073A	B	025201179.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	108937091A	B	025201179.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	108937075A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108937089A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108939684A	S	025208844.01	79000957	CC - NYK - Currencies	24,232,064.71
FX	108939681A	S	025208844.01	79000957	CC - NYK - Currencies	24,232,064.71
FX	108976356A	B	025240565.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108978516A	B	025201179.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108978513A	B	025201179.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108978520A	S	025201179.01	79004860	CC - NYK - Currencies	68,813,845.76
FX	108978518A	S	025201179.01	79004860	CC - NYK - Currencies	68,813,845.76
FX	108994618A	S	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	108994623A	B	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	109015133A	B	025240565.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109015127A	B	025240565.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109038197A	B	025268053.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	109041655A	S	025208976.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	109041663A	B	025208976.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	109048982A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109048984A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109048987A	B	025201021.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109048999A	S	025201021.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109057958A	B	025208992.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	109058125A	S	025208992.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	109062192A	B	025217787.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109062194A	B	025217787.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109098919A	S	025217787.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109098921A	S	025217787.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109099710A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109099718A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109104615A	S	025221441.01	79000083	CC - LDN - Currencies	28,807,500.00

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
FX	109104625A	B	025221441.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	109156593A	B	025208026.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	109156584A	B	025208026.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	109163116A	S	025208026.01	79004673	CC - NYK - Currencies	7,168,108.93
FX	109163111A	S	025208026.01	79004673	CC - NYK - Currencies	7,168,108.93
FX	109213638A	S	025200288.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109213611A	B	025200288.01	79004860	CC - NYK - Currencies	92,468,605.24
FX	109217245A	B	025240565.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109217250A	B	025240565.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109217305A	B	025208992.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109217342A	B	025208992.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109237967A	B	025207960.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	109237971A	S	025207960.01	79001344	CC - NYK - Currencies	17,500,000.00
FX	109268477A	B	025208471.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109268475A	B	025208471.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109282127A	S	025208992.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	109282133A	B	025208992.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	109305119A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109305144A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109305121A	B	025208992.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	109305129A	B	025208992.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	109327594A	S	025200288.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109332398A	S	025200635.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	109332396A	S	025207960.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	109344784A	B	025201179.01	79001302	CC - NYK - Currencies	20,193,387.25
FX	109344770A	B	025201179.01	79001302	CC - NYK - Currencies	20,193,387.25
FX	109344782A	S	025201179.01	79001302	CC - NYK - Currencies	12,116,032.35
FX	109344776A	S	025201179.01	79001302	CC - NYK - Currencies	12,116,032.35
FX	109349264A	S	025201179.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	109349263A	S	025201179.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	109388096A	S	025207960.01	79000957	CC - NYK - Currencies	24,232,064.71
FX	109388089A	S	025207960.01	79000957	CC - NYK - Currencies	24,232,064.71
FX	109394998A	S	025200635.01	79001072	CC - NYK - Currencies	14,200,000.00
FX	109394993A	S	025200635.01	79001072	CC - NYK - Currencies	10,800,000.00
FX	109413821A	B	025208240.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	109413806A	B	025208240.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	109420847A	B	025270901.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	109420845A	B	025270901.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	109451677A	S	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109451673A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109458171A	S	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109458164A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109458156A	S	025207978.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109458158A	B	025207978.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109466956A	S	025208844.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	109466952A	B	025208844.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	109468940A	B	025200239.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109468957A	S	025200239.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109470062A	B	025208992.01	79000957	CC - NYK - Currencies	71,681,089.33
FX	109472513A	B	025200098.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	109490529A	B	025200452.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	103017880A	B	025217787.01	79004675	CC - NYK - Currencies	71,681,089.33
FX	103037350A	S	025200577.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	103037352A	S	025200577.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	103075844A	B	025200577.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	103075846A	B	025200577.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	103105653A	B	025208992.01	79001072	CC - NYK - Currencies	300,000,000.00
FX	103105655A	S	025208992.01	79001072	CC - NYK - Currencies	300,000,000.00
FX	103122213A	S	025201179.01	79001564	CC - LDN - Currencies	36,009,375.00

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
FX	103122189A	S	025201179.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	103122249A	B	025201179.01	79001564	CC - LDN - Currencies	21,965,718.75
FX	103122239A	B	025201179.01	79001564	CC - LDN - Currencies	21,965,718.75
FX	103171092A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103171096A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103171068A	B	025208992.01	79001072	CC - NYK - Currencies	36,500,000.00
FX	103171070A	B	025208992.01	79001072	CC - NYK - Currencies	36,500,000.00
FX	103213119A	S	025200452.01	79001564	CC - LDN - Currencies	3,600,937.50
FX	103213111A	S	025200452.01	79001564	CC - LDN - Currencies	3,600,937.50
FX	103307929A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103307932A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103307918A	B	025208646.01	79001344	CC - NYK - Currencies	47,250,000.00
FX	103307919A	B	025208646.01	79001344	CC - NYK - Currencies	47,250,000.00
FX	103362689A	S	025207978.01	79000056	CC - LDN - Currencies	110,000,000.00
FX	103362691A	B	025207978.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	103388513A	S	025243635.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	103388511A	B	025243635.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	103389102A	S	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	103389104A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	103459095A	B	025240565.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	103459093A	B	025240565.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	103459101A	B	025208992.01	79000590	CC - NYK - Currencies	8,077,354.90
FX	103459105A	B	025208992.01	79000590	CC - NYK - Currencies	8,077,354.90
FX	103462311A	S	025208844.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	103507940A	S	025201005.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	103507952A	B	025201005.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	103538851A	S	025200452.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	103539670A	S	025200452.01	79004675	CC - NYK - Currencies	71,681,089.33
FX	103539672A	B	025200452.01	79004675	CC - NYK - Currencies	71,681,089.33
FX	103567121A	S	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103584046A	B	025200635.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	103584044A	B	025200635.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	103584041A	S	025200635.01	79001072	CC - NYK - Currencies	24,750,000.00
FX	103584039A	S	025200635.01	79001072	CC - NYK - Currencies	24,750,000.00
FX	103624464A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103624466A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103624462A	S	025200577.01	79001344	CC - NYK - Currencies	131,000,000.00
FX	103627917A	B	025207978.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	103627919A	S	025207978.01	79000083	CC - LDN - Currencies	158,441,250.02
FX	103651183A	S	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103651185A	S	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103651189A	B	025200635.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103651198A	B	025200635.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103656396A	S	025207978.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	103656399A	S	025207978.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	103660726A	S	025207978.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	103660723A	B	025207978.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	103668078A	S	025201179.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	103668072A	B	025201179.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	103713772A	B	025200452.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	103713764A	B	025200452.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	103713766A	B	025208976.01	79004673	CC - NYK - Currencies	57,344,871.46
FX	103713768A	B	025208976.01	79004673	CC - NYK - Currencies	57,344,871.46
FX	103728114A	B	025243635.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	103728116A	B	025243635.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	103728110A	S	025243635.01	79001344	CC - NYK - Currencies	84,000,000.00
FX	103728112A	S	025243635.01	79001344	CC - NYK - Currencies	84,000,000.00
FX	103872016A	S	025207960.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	103872023A	S	025207960.01	79004669	CC - NYK - Currencies	35,840,544.67

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

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	103911419A	S	025208976.01	79004669	CC - NYK - Currencies	57,344,871.46
FX	103975793A	B	025240565.01	79001472	CC - NYK - Currencies	40,444,376.81
FX	104025023A	S	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	104025043A	S	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	104025046A	B	025309840.01	79004860	CC - NYK - Currencies	60,928,925.93
FX	104025021A	B	025309840.01	79004860	CC - NYK - Currencies	60,928,925.93
FX	104067459A	S	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	104067457A	S	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	104130738A	B	025207978.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	104130748A	S	025207978.01	79000056	CC - LDN - Currencies	112,000,000.00
FX	104135448A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	104135450A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	104135452A	S	025208240.01	79004860	CC - NYK - Currencies	22,937,948.59
FX	104135454A	S	025208240.01	79004860	CC - NYK - Currencies	22,937,948.59
FX	104251486A	S	025201179.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	104251487A	S	025201179.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	104357006A	S	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	104357009A	S	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	104357003A	B	025208240.01	79001344	CC - NYK - Currencies	337,000,000.00
FX	104393376A	B	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	104393383A	S	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	104417663A	S	025208240.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	104417678A	B	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	104417777A	S	025200379.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	104417770A	B	025200379.01	79000083	CC - LDN - Currencies	57,615,000.01
FX	104441195A	S	025200122.01	79004674	CC - NYK - Currencies	64,512,980.40
FX	104441193A	B	025200122.01	79004674	CC - NYK - Currencies	64,512,980.40
FX	104441197A	S	025208992.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	104441199A	B	025208992.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	104543389A	S	025243635.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	104543391A	S	025243635.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	104552601A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104552599A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104570534A	S	025208992.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	104570537A	S	025208992.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	104571358A	S	025217787.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	104571351A	S	025217787.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	104587772A	B	025207978.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	104587768A	B	025207978.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	104587775A	S	025207978.01	79004886	CC - NYK - Currencies	159,132,018.31
FX	104587777A	S	025207978.01	79004886	CC - NYK - Currencies	159,132,018.31
FX	104623811A	S	025309840.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	104623825A	B	025309840.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	104657983A	B	025217787.01	79001220	CC - NYK - Currencies	35,000,000.00
FX	104657987A	B	025217787.01	79001220	CC - NYK - Currencies	35,000,000.00
FX	104763487A	S	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	104763489A	B	025208240.01	79000083	CC - LDN - Currencies	127,473,187.52
FX	104763443A	B	025208240.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	104763445A	S	025208240.01	79000056	CC - LDN - Currencies	110,000,000.00
FX	104775164A	B	025240565.01	79000051	FI - TKO - Swaps	150,000,000.00
FX	104814824A	B	025274937.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	104814834A	B	025274937.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	104814829A	S	025274937.01	79004886	CC - NYK - Currencies	79,566,009.16
FX	104814826A	S	025274937.01	79004886	CC - NYK - Currencies	79,566,009.16
FX	104843373A	S	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	104843399A	S	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	104843406A	S	025208380.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104843402A	S	025208380.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104846965A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	104846957A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	104846968A	B	025208992.01	79004860	CC - NYK - Currencies	25,805,192.16
FX	104846963A	B	025208992.01	79004860	CC - NYK - Currencies	25,805,192.16
FX	104848921A	S	025200452.01	79004860	CC - NYK - Currencies	93,902,227.02
FX	104851154A	S	025208992.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	104851151A	B	025208992.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	104878157A	B	025259169.01	79000060	FI - TKO - Swaps	25,000,000.00
FX	104878159A	B	025259169.01	79000060	FI - TKO - Swaps	25,000,000.00
FX	104890911A	S	025207978.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	104890913A	S	025207978.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	104930806A	B	025208844.01	79001344	CC - NYK - Currencies	125,000,000.00
FX	105075906A	S	025200122.01	79000060	FI - TKO - Swaps	12,750,000.00
FX	105075909A	S	025200122.01	79000060	FI - TKO - Swaps	12,750,000.00
FX	105147453A	B	025201179.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	105147455A	B	025201179.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	105227567A	S	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105235508A	S	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105250989A	B	025201179.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	105250991A	B	025201179.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	105258940A	S	025347931.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	105258943A	S	025347931.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	105294643A	S	025274937.01	79004886	CC - NYK - Currencies	50,176,762.53
FX	105294641A	S	025274937.01	79004886	CC - NYK - Currencies	50,176,762.53
FX	105294645A	B	025274937.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	105294647A	B	025274937.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	105299746A	S	025208992.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	105308254A	B	025309840.01	79003981	CC - LDN - Currencies	20,000,000.00
FX	105308252A	S	025309840.01	79003981	CC - LDN - Currencies	20,000,000.00
FX	105315491A	S	025208240.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	105331772A	S	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	105315469A	S	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	105386599A	S	025208240.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	105386594A	S	025208240.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	105403875A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105403871A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105403873A	S	025208992.01	79001344	CC - NYK - Currencies	18,000,000.00
FX	105403879A	S	025208992.01	79001344	CC - NYK - Currencies	18,000,000.00
FX	105585313A	S	025201021.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105661375A	B	025208026.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	105621246A	B	025208992.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	105647651A	S	025200163.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	105652535A	S	025208976.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	105652558A	S	025208976.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	105666099A	S	025208844.01	79000059	CC - LDN - Currencies	28,807,500.00
FX	105666104A	B	025208844.01	79000059	CC - LDN - Currencies	28,807,500.00
FX	105820597A	B	025208646.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105820595A	B	025208646.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105821556A	B	025947870.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105821558A	B	025947870.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105857202A	B	025208992.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	105863990A	S	025309840.01	79000083	CC - LDN - Currencies	64,816,875.01
FX	105863987A	B	025309840.01	79000083	CC - LDN - Currencies	64,816,875.01
FX	105874068A	B	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105874070A	B	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105908197A	B	025200577.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	105908204A	B	025200577.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	105962718A	S	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105992515A	S	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105992517A	S	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80

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
FX	106028124A	S	025200577.01	79001302	CC - NYK - Currencies	15,346,974.31
FX	106028138A	S	025200577.01	79001302	CC - NYK - Currencies	15,346,974.31
FX	106034547A	B	025200577.01	79001072	CC - NYK - Currencies	40,000,000.00
FX	106034568A	B	025200577.01	79001072	CC - NYK - Currencies	40,000,000.00
FX	106034584A	S	025200577.01	79001072	CC - NYK - Currencies	20,500,000.00
FX	106034573A	S	025200577.01	79001072	CC - NYK - Currencies	20,500,000.00
FX	106087896A	B	025201179.01	79003981	CC - LDN - Currencies	20,000,000.00
FX	106082404A	B	025208976.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	106082402A	B	025208976.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	106083566A	S	025208471.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	106106477A	B	025200635.01	79004860	CC - NYK - Currencies	32,256,490.20
FX	106106479A	B	025200635.01	79004860	CC - NYK - Currencies	32,256,490.20
FX	106106491A	S	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106106493A	S	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106201227A	B	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	106201219A	S	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	106204408A	B	025200122.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106204406A	B	025200122.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106222226A	S	025208992.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	106222228A	B	025208992.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	106308804A	B	025201021.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	106308807A	B	025201021.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	106308810A	S	025201021.01	79004886	CC - NYK - Currencies	79,566,009.16
FX	106308817A	S	025201021.01	79004886	CC - NYK - Currencies	79,566,009.16
FX	106314271A	S	025200163.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106415691A	S	025211483.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	106415693A	S	025211483.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	106415689A	B	025211483.01	79000891	CC - NYK - Currencies	29,209,827.70
FX	106415695A	B	025211483.01	79000891	CC - NYK - Currencies	29,209,827.70
FX	106435581A	B	025347931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106435591A	B	025347931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106435585A	S	025347931.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	106435576A	S	025347931.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	106482968A	S	025208380.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106482985A	S	025208380.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106482952A	B	025208380.01	79001344	CC - NYK - Currencies	156,000,000.00
FX	106482950A	B	025208380.01	79001344	CC - NYK - Currencies	156,000,000.00
FX	106504375A	B	025347931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106504362A	B	025347931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106504381A	S	025347931.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	106504364A	S	025347931.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	106617828A	S	025240565.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	106617831A	S	025240565.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	106620498A	B	025208992.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	106638361A	S	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	106638748A	S	025347931.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106638754A	S	025347931.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106638746A	B	025347931.01	79004860	CC - NYK - Currencies	387,077,882.39
FX	106646096A	S	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106646104A	B	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106650118A	S	025200288.01	79004860	CC - NYK - Currencies	60,928,925.93
FX	106650113A	S	025200288.01	79004860	CC - NYK - Currencies	60,928,925.93
FX	106660668A	S	025208026.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	106678502A	B	025200288.01	79000957	CC - NYK - Currencies	71,681,089.33
FX	106678505A	S	025200288.01	79000957	CC - NYK - Currencies	71,681,089.33
FX	106678498A	B	025217787.01	79000957	CC - NYK - Currencies	71,681,089.33
FX	106678500A	S	025217787.01	79000957	CC - NYK - Currencies	71,681,089.33
FX	106706528A	B	025208646.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	106734763A	B	025208646.01	79000891	CC - NYK - Currencies	13,481,458.94

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
FX	106705010A	B	025208026.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	106705012A	B	025208026.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	106737630A	S	025207960.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	106816106A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106816095A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106803666A	S	025200635.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	106803669A	S	025200635.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	106827433A	S	025240565.01	79001344	CC - NYK - Currencies	245,000,000.00
FX	106841687A	S	025347931.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	106935724A	B	025201179.01	79000051	FI - TKO - Swaps	93,500,000.00
FX	106935727A	S	025201179.01	79000051	FI - TKO - Swaps	32,500,000.00
FX	106935737A	S	025201179.01	79000051	FI - TKO - Swaps	32,500,000.00
FX	106935441A	S	025947227.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	107033640A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107033646A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107054719A	S	025200635.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	107054707A	S	025200635.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	107072255A	B	025270901.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	107104232A	S	025208026.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107104218A	B	025208026.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107102365A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107102357A	B	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107109884A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107109876A	B	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107144996A	B	025200577.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107144986A	B	025200577.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107144983A	S	025200577.01	79004860	CC - NYK - Currencies	204,291,104.59
FX	107145460A	B	025208992.01	79001473	CC - NYK - Currencies	36,305,495.21
FX	107145456A	S	025208992.01	79001473	CC - NYK - Currencies	36,305,495.21
FX	107162420A	B	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107162449A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107161880A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107161869A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107168909A	B	025208844.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	107194155A	B	025300658.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107194149A	S	025300658.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107204122A	S	025207978.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	107279500A	S	025208240.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	107280141A	S	025200635.01	79004860	CC - NYK - Currencies	106,088,012.21
FX	107280143A	S	025200635.01	79004860	CC - NYK - Currencies	106,088,012.21
FX	107287942A	S	025347931.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107287972A	S	025347931.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107287940A	B	025347931.01	79004860	CC - NYK - Currencies	36,915,761.01
FX	107287968A	B	025347931.01	79004860	CC - NYK - Currencies	36,915,761.01
FX	107298514A	S	025200122.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	107298525A	B	025200122.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	107299559A	S	025208240.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	107324767A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107329699A	S	025200577.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	107329701A	S	025200577.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	107435505A	B	025200635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	107435509A	S	025200635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	107449877A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107450988A	S	025208992.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	107453191A	S	025200163.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	107466637A	B	025201054.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107466598A	B	025201054.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107526267A	B	025208844.01	79000700	CC - NYK - Currencies	32,309,419.61
FX	107536534A	B	025337395.01	79001072	CC - NYK - Currencies	28,500,000.00

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
FX	107536537A	B	025337395.01	79001072	CC - NYK - Currencies	21,500,000.00
FX	107538641A	B	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	107538643A	S	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	107542955A	S	025240565.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	107559217A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	107559214A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	107559211A	B	025200635.01	79004163	CC - NYK - Currencies	34,000,000.00
FX	107559219A	B	025200635.01	79004163	CC - NYK - Currencies	34,000,000.00
FX	107582333A	S	025208752.01	79004886	CC - NYK - Currencies	15,769,839.65
FX	107582373A	B	025200346.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	107582368A	B	025200346.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	107587862A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107587866A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107590281A	B	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	107590292A	B	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	107590279A	S	025200635.01	79001472	CC - NYK - Currencies	26,513,535.91
FX	107590290A	S	025200635.01	79001472	CC - NYK - Currencies	26,513,535.91
FX	107590274A	B	025208026.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	107590276A	B	025208026.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	107590266A	S	025208026.01	79001472	CC - NYK - Currencies	13,256,767.95
FX	107590288A	S	025208026.01	79001472	CC - NYK - Currencies	13,256,767.95
FX	107590920A	S	025200163.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	107590924A	S	025200163.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	107594971A	B	025208026.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	107594973A	B	025208026.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	107594975A	S	025208026.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	107594979A	S	025208026.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	107596277A	B	025207960.01	79004669	CC - NYK - Currencies	100,353,525.06
FX	107599506A	S	025208976.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107599508A	S	025208976.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107599504A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107599517A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107599515A	S	025208026.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107599511A	S	025208026.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107600997A	S	025256421.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	107601005A	S	025256421.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	107600993A	B	025256421.01	79004163	CC - NYK - Currencies	34,000,000.00
FX	107600995A	B	025256421.01	79004163	CC - NYK - Currencies	34,000,000.00
FX	107607816A	S	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	107607810A	S	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	107610900A	B	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107610907A	S	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107653228A	S	025208844.01	79000590	CC - NYK - Currencies	36,348,097.06
FX	107653237A	S	025208844.01	79000590	CC - NYK - Currencies	36,348,097.06
FX	107653216A	B	025208844.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107653226A	B	025208844.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107668543A	S	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	107668541A	S	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	107668545A	B	025208992.01	79000891	CC - NYK - Currencies	25,255,266.41
FX	107668547A	B	025208992.01	79000891	CC - NYK - Currencies	14,290,346.47
FX	107677914A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107677916A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107677912A	S	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107677919A	S	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107694267A	B	025208992.01	79004860	CC - NYK - Currencies	51,610,384.32
FX	107694263A	B	025208992.01	79004860	CC - NYK - Currencies	51,610,384.32
FX	107727893A	B	025200346.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	107727883A	B	025200346.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	107769353A	S	025270901.01	79004673	CC - NYK - Currencies	21,504,326.80

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
FX	107769351A	S	025270901.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	107756975A	S	025207978.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	107756989A	B	025207978.01	79000056	CC - LDN - Currencies	24,000,000.00
FX	107757291A	S	025208992.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	107757294A	B	025208992.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	107757566A	S	025200577.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	107757573A	B	025200577.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	107757560A	S	025200635.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107757547A	B	025200635.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107760834A	S	025309840.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	107760836A	S	025309840.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	107760908A	B	025309840.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	107760910A	B	025309840.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	107800146A	B	025200577.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	107835044A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107835046A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107897058A	B	028141919.01	76080802	CC - NYK - Currencies	28,672,435.73
FX	107843755A	B	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107843757A	B	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107843760A	B	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107843762A	B	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107846500A	B	025207960.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	107846492A	S	025207960.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	107851227A	B	025208976.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107851223A	B	025207960.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	107870798A	S	025200577.01	79000051	FI - TKO - Swaps	10,000,000.00
FX	107870800A	S	025200577.01	79000051	FI - TKO - Swaps	10,000,000.00
FX	107889333A	S	025200163.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107889347A	S	025200163.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107889331A	S	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107889339A	S	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107888288A	S	025200122.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	107888290A	S	025200122.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	107981627A	S	025217787.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	107981625A	B	025217787.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	107982593A	B	025200577.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	108038783A	S	025207960.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	108049592A	B	025309840.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	108067238A	S	025208026.01	79000891	CC - NYK - Currencies	47,810,873.09
FX	108082439A	B	025217787.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	108082423A	B	025217787.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	108082437A	B	025208992.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	108082414A	B	025208992.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	108109530A	S	025200577.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	108109532A	S	025200577.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	108109623A	B	025200577.01	79001564	CC - LDN - Currencies	10,082,625.00
FX	108109629A	B	025200577.01	79001564	CC - LDN - Currencies	10,082,625.00
FX	108112409A	S	025200452.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	108112414A	S	025200452.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	108112472A	B	025200452.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	108112462A	B	025200452.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	108143207A	S	025208539.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	108143209A	S	025208539.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	108143220A	B	025208539.01	79001564	CC - LDN - Currencies	10,802,812.50
FX	108143224A	B	025208539.01	79001564	CC - LDN - Currencies	10,802,812.50
FX	108143235A	S	025201179.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	108143237A	S	025201179.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	108143242A	B	025201179.01	79001564	CC - LDN - Currencies	18,004,687.50
FX	108143246A	B	025201179.01	79001564	CC - LDN - Currencies	18,004,687.50

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
FX	108146196A	B	025240565.01	79000056	CC - LDN - Currencies	80,000,000.00
FX	108146218A	B	025200452.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	108146227A	B	025309840.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	108156002A	S	025208992.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	108155995A	B	025208992.01	79000056	CC - LDN - Currencies	48,000,000.00
FX	108164380A	B	025200452.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	108164367A	B	025200452.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	108174463A	B	025208992.01	79000590	CC - NYK - Currencies	24,232,064.71
FX	108174466A	B	025208992.01	79000590	CC - NYK - Currencies	24,232,064.71
FX	108206187A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	108206176A	S	025208992.01	79001344	CC - NYK - Currencies	140,250,000.00
FX	108251815A	B	025200635.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	108251839A	S	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	108319186A	B	025270901.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	108319182A	B	025270901.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	108324667A	S	025200122.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	108324665A	S	025200122.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	108322801A	S	025256421.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	108322798A	S	025256421.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	108369982A	B	025208240.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	108411801A	B	025932930.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	108411782A	B	025932930.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	108414662A	B	025347931.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	108419859A	B	025240565.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	108425406A	B	025208240.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	108425419A	B	025200346.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	108426504A	S	025200635.01	79004673	CC - NYK - Currencies	32,256,490.20
FX	108426499A	S	025200635.01	79004673	CC - NYK - Currencies	39,424,599.13
FX	108427782A	S	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	108427787A	S	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	108427776A	S	025208471.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	108427779A	S	025208471.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	108427791A	S	025208844.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	108427793A	S	025208844.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	108480164A	S	025208240.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	108480166A	B	025208240.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	108480168A	S	025208026.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	108480170A	B	025208026.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	108528909A	B	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	108528911A	B	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	108528914A	B	025201021.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	108528916A	B	025201021.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	108530685A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108547158A	B	025217787.01	79004675	CC - NYK - Currencies	57,344,871.46
FX	108550013A	B	025207978.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108551399A	B	025347931.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108551396A	B	025347931.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108551401A	S	025347931.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108551403A	S	025347931.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108555476A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108555484A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108556760A	S	025208844.01	79001613	CC - LDN - Currencies	18,004,687.50
FX	108556790A	S	025208844.01	79001613	CC - LDN - Currencies	18,004,687.50
FX	108558806A	S	025200163.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108558802A	S	025200163.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108583979A	S	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108583997A	S	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108567894A	S	025200577.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	108567885A	S	025200577.01	79001564	CC - LDN - Currencies	36,009,375.00

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
FX	108567870A	B	025200577.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	108567850A	B	025200577.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	108671732A	B	025201179.01	79004860	CC - NYK - Currencies	25,088,381.27
FX	108671723A	B	025201179.01	79004860	CC - NYK - Currencies	25,088,381.27
FX	108675935A	B	025201179.01	79003981	CC - LDN - Currencies	25,000,000.00
FX	108675937A	B	025201179.01	79003981	CC - LDN - Currencies	25,000,000.00
FX	108686280A	S	025208471.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	108686282A	B	025208471.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	108686285A	B	025208471.01	79004860	CC - NYK - Currencies	44,442,275.39
FX	108686287A	S	025208471.01	79004860	CC - NYK - Currencies	44,442,275.39
FX	108705966A	B	025208026.01	79005050	CC - LDN - Currencies	19,410,879.63
FX	108705958A	B	025208026.01	79005050	CC - LDN - Currencies	19,410,879.63
FX	108706017A	S	025208026.01	79005050	CC - LDN - Currencies	11,646,527.78
FX	108706039A	S	025208026.01	79005050	CC - LDN - Currencies	11,646,527.78
FX	108706531A	B	025200122.01	79005050	CC - LDN - Currencies	19,410,879.63
FX	108706533A	B	025200122.01	79005050	CC - LDN - Currencies	19,410,879.63
FX	108706535A	S	025200122.01	79005050	CC - LDN - Currencies	11,646,527.78
FX	108706524A	S	025200122.01	79005050	CC - LDN - Currencies	11,646,527.78
FX	108752166A	B	025240565.01	79003981	CC - LDN - Currencies	20,000,000.00
FX	108855304A	S	025207978.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	108855673A	S	025200239.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	108882169A	B	025207960.01	79001344	CC - NYK - Currencies	65,000,000.00
FX	108882172A	B	025207960.01	79001344	CC - NYK - Currencies	65,000,000.00
FX	108882166A	S	025207960.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	108882164A	S	025207960.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	108933834A	B	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108933845A	B	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108933841A	S	025200452.01	79001072	CC - NYK - Currencies	22,250,000.00
FX	108933843A	S	025200452.01	79001072	CC - NYK - Currencies	22,250,000.00
FX	108963109A	B	025208752.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	108963114A	S	025208752.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	108986387A	S	025201179.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	108991092A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108991094A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108997451A	B	025200577.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	108997437A	B	025200577.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109015227A	B	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109059919A	B	025200577.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109059912A	B	025200577.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109061856A	S	025207978.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	109061858A	B	025207978.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	109069791A	B	025947771.01	79004860	CC - NYK - Currencies	20,429,110.46
FX	109069779A	B	025947771.01	79004860	CC - NYK - Currencies	20,429,110.46
FX	109069831A	S	025947771.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109069815A	S	025947771.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109069239A	B	025208844.01	79004860	CC - NYK - Currencies	20,429,110.46
FX	109069228A	B	025208844.01	79004860	CC - NYK - Currencies	20,429,110.46
FX	109069236A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109069230A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109110955A	B	025256421.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109113260A	B	025947730.01	79004163	CC - NYK - Currencies	35,000,000.00
FX	109127595A	B	025240565.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	109127602A	B	025240565.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	109148284A	S	025200254.01	79000957	CC - NYK - Currencies	12,116,032.35
FX	109148298A	S	025200254.01	79000957	CC - NYK - Currencies	12,116,032.35
FX	109151135A	B	025208026.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	109151138A	B	025208026.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	109171440A	S	025270901.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109171430A	B	025270901.01	79000056	CC - LDN - Currencies	10,000,000.00

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
FX	109175614A	S	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	109175629A	B	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	109212956A	S	025207960.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	109214069A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109214065A	S	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109216383A	S	025209644.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	109216380A	B	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109269548A	S	025208026.01	79004669	CC - NYK - Currencies	57,344,871.46
FX	109290498A	B	025240565.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	109296937A	B	025240565.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	109327470A	B	025208026.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	109333729A	B	025200288.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	109333727A	S	025200288.01	79001302	CC - NYK - Currencies	21,001,122.74
FX	109338769A	S	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	109338771A	S	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	109338748A	S	025309840.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109338733A	S	025309840.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109347887A	S	025201179.01	79004675	CC - NYK - Currencies	28,672,435.73
FX	109347901A	S	025201179.01	79004675	CC - NYK - Currencies	28,672,435.73
FX	109348597A	S	025207960.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	109348600A	S	025207960.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	109349209A	S	025347931.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109349211A	S	025347931.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109392700A	S	025200452.01	79004211	CC - LDN - Currencies	50,000,000.00
FX	109392687A	B	025200452.01	79004211	CC - LDN - Currencies	50,000,000.00
FX	109393904A	S	025208539.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	109393924A	S	025208539.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	109393920A	B	025208539.01	79004886	CC - NYK - Currencies	11,468,974.29
FX	109393922A	B	025208539.01	79004886	CC - NYK - Currencies	11,468,974.29
FX	109406134A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109406136A	B	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109446597A	S	025208844.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	109446606A	S	025208844.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	109446585A	B	025208844.01	79004886	CC - NYK - Currencies	37,990,977.35
FX	109446603A	B	025208844.01	79004886	CC - NYK - Currencies	37,990,977.35
FX	109446594A	S	025208026.01	79004886	CC - NYK - Currencies	53,760,817.00
FX	109446568A	S	025208026.01	79004886	CC - NYK - Currencies	53,760,817.00
FX	109446580A	B	025208026.01	79004886	CC - NYK - Currencies	27,597,219.39
FX	109446592A	B	025208026.01	79004886	CC - NYK - Currencies	27,597,219.39
FX	109446578A	S	025207978.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	109446590A	S	025207978.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	109446574A	B	025207978.01	79004886	CC - NYK - Currencies	11,110,568.85
FX	109446576A	B	025207978.01	79004886	CC - NYK - Currencies	11,110,568.85
FX	109453111A	B	025208240.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	109453114A	B	025208240.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	109479453A	S	025208844.01	79000720	CC - NYK - Currencies	96,645,237.62
FX	109520714A	B	025200577.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109520676A	B	025200122.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	109550563A	B	025200577.01	79001393	CC - NYK - Currencies	22,469,098.23
FX	109661807A	B	025249533.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	109662266A	B	025201179.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	109675552A	S	025201179.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109675561A	S	025201179.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109683763A	B	025948621.01	79004163	CC - NYK - Currencies	37,500,000.00
FX	109683766A	B	025948621.01	79004163	CC - NYK - Currencies	37,500,000.00
FX	109683755A	S	025948621.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	109683761A	S	025948621.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	109703016A	B	025240565.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109703033A	B	025200577.01	79001472	CC - NYK - Currencies	71,901,114.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109703036A	B	025201179.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109703227A	B	025274937.01	79004886	CC - NYK - Currencies	50,176,762.53
FX	109762750A	B	025240565.01	79004593	CC - LDN - Currencies	4,852,719.91
FX	109762746A	B	025240565.01	79004593	CC - LDN - Currencies	4,852,719.91
FX	74412498A	B	025317025.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	74421903A	S	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	74586127A	S	025347931.01	79001344	CC - NYK - Currencies	98,000,000.00
FX	74649754A	S	025947144.01	79005046	CC - LDN - Currencies	1,440,375.00
FX	74666544A	S	025947144.01	79005046	CC - LDN - Currencies	38,019,200.59
FX	84763519A	B	025207960.01	79005046	CC - LDN - Currencies	14,403,750.00
FX	84763521A	B	025207960.01	79005046	CC - LDN - Currencies	14,403,750.00
FX	74711226A	B	025200122.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	74711230A	B	025200122.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	74740732A	B	025337395.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	74740729A	B	025337395.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	74797784A	S	025947144.01	79005046	CC - LDN - Currencies	2,160,562.50
FX	74864465A	B	025200122.01	79004673	CC - NYK - Currencies	179,202,723.33
FX	74864463A	B	025200122.01	79004673	CC - NYK - Currencies	179,202,723.33
FX	74870236A	S	025347931.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	74870240A	S	025347931.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	74874995A	B	025208844.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	74875019A	B	025208844.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	74875130A	B	025208984.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	74875121A	B	025208984.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	74898571A	S	025200577.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74898569A	S	025200577.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74898579A	B	025200577.01	79001344	CC - NYK - Currencies	23,500,000.00
FX	74898574A	B	025200577.01	79001344	CC - NYK - Currencies	23,500,000.00
FX	74953867A	B	025207960.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	74953870A	B	025207960.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	74988923A	B	025337395.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	74988919A	B	025337395.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	98827495A	S	025200452.01	79004889	CC - NYK - Currencies	35,840,544.67
FX	98827496A	S	025200452.01	79004889	CC - NYK - Currencies	35,840,544.67
FX	75165741A	B	025500364.01	76095329	CC - NYK - Currencies	1,210,627.20
FX	75165711A	B	025500364.01	76095329	CC - NYK - Currencies	2,407,844.53
FX	75165683A	B	025500364.01	76095329	CC - NYK - Currencies	16,925,877.06
FX	75165754A	B	025500364.01	76095329	CC - NYK - Currencies	1,287,964.08
FX	75165621A	B	025500364.01	76095329	CC - NYK - Currencies	33,574,280.72
FX	75165645A	B	025500364.01	76095329	CC - NYK - Currencies	2,407,844.53
FX	75162943A	S	025209644.01	79001344	CC - NYK - Currencies	55,000,000.00
FX	75162937A	S	025209644.01	79001344	CC - NYK - Currencies	55,000,000.00
FX	75167431A	S	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	75167353A	S	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	75366796A	S	025200122.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	75366778A	S	025200122.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	75371231A	B	025337395.01	79004673	CC - NYK - Currencies	64,512,980.40
FX	75371245A	B	025337395.01	79004673	CC - NYK - Currencies	64,512,980.40
FX	75383700A	S	025947144.01	79005046	CC - LDN - Currencies	1,440,375.00
FX	75416546A	S	025200122.01	79001344	CC - NYK - Currencies	13,750,000.00
FX	75416548A	S	025200122.01	79001344	CC - NYK - Currencies	13,750,000.00
FX	75423821A	S	025208240.01	79000891	CC - NYK - Currencies	59,318,419.32
FX	75423798A	S	025208240.01	79000891	CC - NYK - Currencies	59,318,419.32
FX	75451451A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	75451460A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	75451465A	B	025200635.01	79001344	CC - NYK - Currencies	129,000,000.00
FX	75451546A	S	025309857.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	75451549A	S	025309857.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	75451587A	B	025309857.01	79001344	CC - NYK - Currencies	129,000,000.00

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
FX	75524455A	S	025272204.01	79004860	CC - NYK - Currencies	23,893,696.44
FX	75521769A	S	025309832.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	75521767A	S	025309832.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	75597185A	S	025347931.01	79004860	CC - NYK - Currencies	449,440,430.10
FX	75597187A	S	025347931.01	79004860	CC - NYK - Currencies	449,440,430.10
FX	75597914A	B	025209644.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	75597916A	B	025209644.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	75597926A	B	025208992.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	75597928A	B	025208992.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	75699867A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	75699843A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	75784057A	B	025209644.01	79004860	CC - NYK - Currencies	78,849,198.26
FX	75784118A	B	025209644.01	79004860	CC - NYK - Currencies	64,512,980.40
FX	75915551A	B	025207960.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	75915549A	B	025207960.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	76045339A	S	025947144.01	79005046	CC - LDN - Currencies	2,160,562.50
FX	76045341A	S	025947144.01	79005046	CC - LDN - Currencies	3,600,937.50
FX	76366112A	S	025262155.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	76366114A	S	025262155.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	76370661A	B	025268053.01	79030010	CC - NYK - Currencies	33,833,474.16
FX	76370663A	B	025268053.01	79030010	CC - NYK - Currencies	37,847,615.17
FX	76398977A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	76398980A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	76451930A	B	025337395.01	79004673	CC - NYK - Currencies	57,344,871.46
FX	81746602A	B	025209644.01	79004889	CC - NYK - Currencies	430,086,535.99
FX	76516757A	S	025209644.01	79004889	CC - NYK - Currencies	163,432,883.67
FX	76516857A	S	025209644.01	79004889	CC - NYK - Currencies	163,432,883.67
FX	81746600A	B	025200635.01	79004889	CC - NYK - Currencies	143,362,178.66
FX	76479635A	S	025200635.01	79004889	CC - NYK - Currencies	54,477,627.89
FX	76479713A	S	025200635.01	79004889	CC - NYK - Currencies	54,477,627.89
FX	81746598A	B	025208992.01	79004889	CC - NYK - Currencies	143,362,178.66
FX	76479965A	S	025208992.01	79004889	CC - NYK - Currencies	54,477,627.89
FX	76479969A	S	025208992.01	79004889	CC - NYK - Currencies	54,477,627.89
FX	77148733A	S	025301169.01	79001345	CC - NYK - Currencies	1,787,886.16
FX	77148729A	S	025301169.01	79001345	CC - NYK - Currencies	3,489,114.57
FX	77148731A	S	025301169.01	79001345	CC - NYK - Currencies	1,234,492.82
FX	76915304A	S	025947144.01	79005046	CC - LDN - Currencies	2,880,750.00
FX	76951820A	S	025209644.01	79030011	CC - NYK - Currencies	143,362,178.66
FX	76951846A	S	025209644.01	79030011	CC - NYK - Currencies	143,362,178.66
FX	76951852A	B	025209644.01	79030011	CC - NYK - Currencies	129,025,960.80
FX	76951849A	B	025209644.01	79030011	CC - NYK - Currencies	157,698,396.53
FX	76981177A	B	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	76981168A	B	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	77046676A	S	025208992.01	79001345	CC - NYK - Currencies	28,250,000.00
FX	77046690A	S	025208992.01	79001345	CC - NYK - Currencies	28,250,000.00
FX	77156190A	B	025337395.01	79030010	CC - NYK - Currencies	114,689,742.93
FX	77238429A	B	025337395.01	79001394	CC - NYK - Currencies	86,017,307.20
FX	77248151A	B	025208471.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	77248153A	B	025208471.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	77249860A	B	025347931.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	77249855A	B	025347931.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	77249885A	B	025209388.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	77249888A	B	025209388.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	77249901A	B	025208471.01	79001344	CC - NYK - Currencies	17,500,000.00
FX	77249908A	B	025208471.01	79001344	CC - NYK - Currencies	17,500,000.00
FX	77251668A	S	025208992.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	77251662A	S	025208992.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	77365413A	B	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	77365449A	B	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	77372301A	B	025208240.01	79001344	CC - NYK - Currencies	135,250,000.00
FX	77372567A	B	025200452.01	79001344	CC - NYK - Currencies	101,500,000.00
FX	77419588A	B	025337395.01	79030010	CC - NYK - Currencies	71,681,089.33
FX	77554701A	B	025208992.01	79001345	CC - NYK - Currencies	4,000,000.00
FX	77554816A	S	025208992.01	79001345	CC - NYK - Currencies	19,700,000.00
FX	77554781A	S	025208992.01	79001345	CC - NYK - Currencies	19,700,000.00
FX	77607885A	S	025200577.01	79000891	CC - NYK - Currencies	40,444,376.81
FX	77607883A	S	025200577.01	79000891	CC - NYK - Currencies	40,444,376.81
FX	77628973A	B	025337395.01	79030010	CC - NYK - Currencies	28,672,435.73
FX	77628969A	B	025337395.01	79030010	CC - NYK - Currencies	28,672,435.73
FX	77654791A	B	025337395.01	79004860	CC - NYK - Currencies	78,132,387.37
FX	77654794A	B	025337395.01	79004860	CC - NYK - Currencies	65,229,791.29
FX	77654805A	B	025268053.01	79004860	CC - NYK - Currencies	39,066,193.69
FX	77654799A	B	025268053.01	79004860	CC - NYK - Currencies	32,614,895.65
FX	77678868A	B	025200189.01	79001302	CC - NYK - Currencies	12,116,032.35
FX	77678878A	B	025200189.01	79001302	CC - NYK - Currencies	12,116,032.35
FX	77682651A	B	025208240.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	77682648A	B	025208240.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	77688980A	S	025302985.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	77750172A	B	025208992.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	77750168A	B	025208992.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	77750182A	B	025208976.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	77750185A	B	025208976.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	81127386A	S	025295791.01	79001345	CC - NYK - Currencies	11.00
FX	81127388A	S	025295783.01	79001345	CC - NYK - Currencies	37.00
FX	81127390A	S	025295775.01	79001345	CC - NYK - Currencies	2.00
FX	77801844A	S	025208026.01	79004886	CC - NYK - Currencies	114,689,742.93
FX	77801851A	S	025208026.01	79004886	CC - NYK - Currencies	114,689,742.93
FX	77816218A	S	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	77816216A	S	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	77905075A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	77905080A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108697504A	B	025274432.01	79001220	CC - NYK - Currencies	1.00
FX	109754991A	S	025274432.01	79001220	CC - NYK - Currencies	66,000,000.00
FX	77971331A	B	025337395.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	78196043A	S	025947144.01	79005046	CC - LDN - Currencies	28,807,500.00
FX	78205491A	B	025337395.01	79030010	CC - NYK - Currencies	71,681,089.33
FX	81469502A	S	025200122.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	81469737A	S	025200122.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	81469584A	S	025208992.01	79004290	CC - NYK - Currencies	10,000,000.00
FX	81469543A	S	025208992.01	79004290	CC - NYK - Currencies	10,000,000.00
FX	78441609A	S	025309840.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	78441607A	S	025309840.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	78497278A	B	025208471.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	78497275A	B	025208471.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	78528548A	S	025200122.01	79004860	CC - NYK - Currencies	29,030,841.18
FX	78528584A	S	025200122.01	79004860	CC - NYK - Currencies	29,030,841.18
FX	81469528A	S	025291055.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	81469515A	S	025291055.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	78539667A	S	025201179.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	78539650A	S	025201179.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	108563759A	B	025935560.01	79004889	CC - NYK - Currencies	1.00
FX	78579483A	S	025268830.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	78579497A	S	025268830.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	78606057A	B	025208992.01	79001345	CC - NYK - Currencies	53,676,240.38
FX	78606117A	S	025208992.01	79001345	CC - NYK - Currencies	33,500,000.00
FX	78606084A	S	025208992.01	79001345	CC - NYK - Currencies	33,500,000.00
FX	78625539A	B	025208240.01	79001345	CC - NYK - Currencies	3,200,000.00
FX	78625530A	B	025208240.01	79001345	CC - NYK - Currencies	3,200,000.00

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
FX	78755861A	B	025337395.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	78755856A	B	025337395.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	78757033A	B	025209644.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	78757031A	B	025209644.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	78757042A	B	025208992.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	78757048A	B	025208992.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	78762071A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78762058A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78766671A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	78772683A	B	025309840.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	78772707A	B	025309840.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	78787801A	B	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	78787799A	B	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	78794249A	B	025208992.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	78794247A	B	025208992.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	78833081A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	78833083A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81469705A	B	025208471.01	79004290	CC - NYK - Currencies	10,752,163.40
FX	81474225A	B	025208471.01	79004290	CC - NYK - Currencies	10,752,163.40
FX	104605665A	B	025274432.01	79004675	CC - NYK - Currencies	1.00
FX	79014169A	S	025209008.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	79014147A	S	025209008.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	79018301A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	79018385A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	79025527A	S	025200122.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	79025514A	B	025200122.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	79213952A	S	025200122.01	79004290	CC - NYK - Currencies	37,500,000.00
FX	79213962A	S	025200122.01	79004290	CC - NYK - Currencies	37,500,000.00
FX	79243597A	S	025208471.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	79243587A	S	025208471.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	79315195A	S	025200122.01	79004290	CC - NYK - Currencies	28,000,000.00
FX	79315078A	S	025200122.01	79004290	CC - NYK - Currencies	22,000,000.00
FX	79293787A	B	025200122.01	79001344	CC - NYK - Currencies	112,000,000.00
FX	79293791A	B	025200122.01	79001344	CC - NYK - Currencies	112,000,000.00
FX	79293808A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	79293804A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	79329333A	S	025209644.01	79004290	CC - NYK - Currencies	32,256,490.20
FX	79329290A	S	025209644.01	79004290	CC - NYK - Currencies	39,424,599.13
FX	79320983A	B	025208844.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	79320985A	S	025208844.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	79320995A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79321008A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79382473A	B	025208992.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	79382507A	B	025208992.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	79361403A	B	025201179.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	79361400A	B	025201179.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	79361958A	B	025208026.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79361960A	S	025208026.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79362707A	B	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79362700A	S	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79441184A	B	025200437.01	79004290	CC - NYK - Currencies	7,884,919.83
FX	79441134A	B	025200437.01	79004290	CC - NYK - Currencies	6,451,298.04
FX	79433503A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79433501A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79447485A	B	025337395.01	79004290	CC - NYK - Currencies	43,008,653.60
FX	79448718A	S	025209644.01	79004290	CC - NYK - Currencies	35,000,000.00
FX	79447494A	S	025209644.01	79004290	CC - NYK - Currencies	35,000,000.00
FX	79510145A	S	025200577.01	79004290	CC - NYK - Currencies	14,336,217.87
FX	79510155A	S	025200577.01	79004290	CC - NYK - Currencies	14,336,217.87

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	79510184A	S	025208992.01	79004290	CC - NYK - Currencies	50,000,000.00
FX	79454904A	S	025208992.01	79004290	CC - NYK - Currencies	50,000,000.00
FX	79454755A	S	025208992.01	79004290	CC - NYK - Currencies	125,000,000.00
FX	79506939A	S	025208992.01	79004290	CC - NYK - Currencies	125,000,000.00
FX	79454966A	S	025200122.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	79454958A	S	025200122.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	79814742A	S	025200122.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	79456017A	S	025200122.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	79454799A	S	025208992.01	79004290	CC - NYK - Currencies	75,000,000.00
FX	79454807A	S	025208992.01	79004290	CC - NYK - Currencies	75,000,000.00
FX	79510128A	S	025200122.01	79004290	CC - NYK - Currencies	23,500,000.00
FX	79455005A	S	025200122.01	79004290	CC - NYK - Currencies	23,500,000.00
FX	79448736A	S	025207960.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	79447502A	S	025207960.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	79448728A	S	025209644.01	79004290	CC - NYK - Currencies	12,500,000.00
FX	79447510A	S	025209644.01	79004290	CC - NYK - Currencies	12,500,000.00
FX	79456060A	S	025200577.01	79004290	CC - NYK - Currencies	12,500,000.00
FX	79456050A	S	025200577.01	79004290	CC - NYK - Currencies	12,500,000.00
FX	79456105A	S	025208992.01	79004290	CC - NYK - Currencies	10,000,000.00
FX	79456094A	S	025208992.01	79004290	CC - NYK - Currencies	10,000,000.00
FX	79456122A	S	025208992.01	79004290	CC - NYK - Currencies	7,500,000.00
FX	79456137A	S	025208992.01	79004290	CC - NYK - Currencies	7,500,000.00
FX	79448744A	S	025201179.01	79004290	CC - NYK - Currencies	50,000,000.00
FX	79447522A	S	025201179.01	79004290	CC - NYK - Currencies	50,000,000.00
FX	79454989A	S	025208992.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	79454977A	S	025208992.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	79454844A	S	025200122.01	79004290	CC - NYK - Currencies	50,000,000.00
FX	79454818A	S	025200122.01	79004290	CC - NYK - Currencies	50,000,000.00
FX	79510101A	S	025208992.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	79456029A	S	025208992.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	79448752A	S	025201179.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	79447530A	S	025201179.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	79447538A	S	025309840.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	79447546A	S	025309840.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	79447554A	B	025337395.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	79447562A	B	025337395.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	79448760A	S	025201179.01	79004290	CC - NYK - Currencies	57,344,871.46
FX	79447571A	S	025201179.01	79004290	CC - NYK - Currencies	57,344,871.46
FX	79455996A	S	025208992.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	79455983A	S	025208992.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	79447580A	S	025201179.01	79004290	CC - NYK - Currencies	27,500,000.00
FX	79447588A	S	025201179.01	79004290	CC - NYK - Currencies	27,500,000.00
FX	79454927A	S	025200122.01	79004290	CC - NYK - Currencies	37,500,000.00
FX	79454914A	S	025200122.01	79004290	CC - NYK - Currencies	37,500,000.00
FX	79510164A	S	025208992.01	79004290	CC - NYK - Currencies	84,000,000.00
FX	79510112A	S	025208992.01	79004290	CC - NYK - Currencies	66,000,000.00
FX	79529902A	B	025207960.01	79004290	CC - NYK - Currencies	28,672,435.73
FX	79529890A	B	025207960.01	79004290	CC - NYK - Currencies	28,672,435.73
FX	79531621A	B	025300658.01	79001072	CC - NYK - Currencies	20,000,000.00
FX	79531619A	B	025300658.01	79001072	CC - NYK - Currencies	20,000,000.00
FX	79540123A	S	025200577.01	79004290	CC - NYK - Currencies	14,336,217.87
FX	79540102A	S	025200577.01	79004290	CC - NYK - Currencies	14,336,217.87
FX	79607990A	S	025209388.01	79004290	CC - NYK - Currencies	20,000,000.00
FX	79607970A	S	025209388.01	79004290	CC - NYK - Currencies	20,000,000.00
FX	79592702A	B	025268053.01	79004860	CC - NYK - Currencies	40,858,220.92
FX	79592674A	B	025268053.01	79004860	CC - NYK - Currencies	30,822,868.41
FX	79622706A	B	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	79622703A	B	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	79770325A	B	025208240.01	79001472	CC - NYK - Currencies	22,469,098.23

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
FX	79770323A	B	025208240.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	79786254A	B	025347931.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	79786234A	B	025347931.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	79790892A	S	025309840.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	79790869A	S	025309840.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	79790933A	B	025309840.01	79004290	CC - NYK - Currencies	67,380,223.97
FX	79790920A	B	025309840.01	79004290	CC - NYK - Currencies	67,380,223.97
FX	79796887A	B	025208240.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	79796916A	B	025208240.01	79000083	CC - LDN - Currencies	44,651,625.01
FX	79796920A	B	025208240.01	79000083	CC - LDN - Currencies	23,046,000.00
FX	79796896A	B	025211483.01	79000083	CC - LDN - Currencies	3,165,224.06
FX	79796898A	B	025208240.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	79796912A	B	025208240.01	79000083	CC - LDN - Currencies	8,642,250.00
FX	79831045A	B	025268053.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	79831034A	B	025268053.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	79831606A	B	025208992.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	79831628A	B	025208992.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	79935957A	S	025208992.01	79004290	CC - NYK - Currencies	33,000,000.00
FX	79884822A	S	025208992.01	79004290	CC - NYK - Currencies	27,000,000.00
FX	79875377A	S	025201054.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	79875379A	S	025201054.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	79924295A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	79924297A	B	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80112424A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80112422A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80118815A	S	025200288.01	79004290	CC - NYK - Currencies	28,672,435.73
FX	80346222A	S	025309840.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	80346224A	S	025309840.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	80346284A	S	025207960.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	80346299A	S	025207960.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	80367476A	S	025207960.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	80367457A	S	025207960.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	80367449A	S	025208240.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	80367440A	S	025208240.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	80367496A	S	025207960.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	80367484A	S	025207960.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	80373286A	B	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	80373282A	B	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	80547030A	B	025272204.01	79004889	CC - NYK - Currencies	1.00
FX	80564035A	B	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80564021A	B	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80572957A	B	025200635.01	79001394	CC - NYK - Currencies	34,048,517.43
FX	80572986A	B	025200635.01	79001394	CC - NYK - Currencies	37,632,571.90
FX	80591067A	S	025207960.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	80591057A	S	025207960.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	80675300A	S	025341736.01	79001303	CC - NYK - Currencies	901,871.00
FX	80675301A	S	025341736.01	79001303	CC - NYK - Currencies	901,871.00
FX	80675304A	S	025341736.01	79001303	CC - NYK - Currencies	2,705,612.00
FX	80673874A	S	025341736.01	79001303	CC - NYK - Currencies	725,893.00
FX	80673875A	S	025341736.01	79001303	CC - NYK - Currencies	725,893.00
FX	80673896A	S	025341736.01	79001303	CC - NYK - Currencies	2,177,680.00
FX	80675294A	S	025341736.01	79001303	CC - NYK - Currencies	723,675.00
FX	80675295A	S	025341736.01	79001303	CC - NYK - Currencies	723,675.00
FX	80675298A	S	025341736.01	79001303	CC - NYK - Currencies	2,171,023.00
FX	80675464A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	80675487A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	80701051A	S	025208026.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	80701055A	B	025208026.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	80880339A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00

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
FX	80880318A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	80994579A	S	025305939.01	79004889	CC - NYK - Currencies	71,681,089.33
FX	80989997A	B	025211483.01	79000083	CC - LDN - Currencies	18,440,400.94
FX	81009448A	B	025341470.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	81009446A	B	025341470.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	81064288A	B	025947144.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81071053A	B	025347931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81071061A	S	025347931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81092995A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81092993A	S	025208844.01	79001344	CC - NYK - Currencies	275,000,000.00
FX	81099172A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81099170A	S	025208844.01	79001344	CC - NYK - Currencies	285,000,000.00
FX	81125194A	S	025309840.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	81130838A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81130834A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81130848A	B	025200122.01	79001344	CC - NYK - Currencies	125,000,000.00
FX	81130846A	B	025200122.01	79001344	CC - NYK - Currencies	125,000,000.00
FX	81347397A	B	025201179.01	79004290	CC - NYK - Currencies	23,296,354.03
FX	81347363A	B	025201179.01	79004290	CC - NYK - Currencies	23,296,354.03
FX	81347468A	S	025201179.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	81347485A	S	025201179.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	81528326A	S	025265703.01	79004889	CC - NYK - Currencies	39,638,398.75
FX	81527117A	B	025265703.01	79004889	CC - NYK - Currencies	39,638,398.75
FX	81527094A	S	025265703.01	79004889	CC - NYK - Currencies	41,614,565.65
FX	81610546A	S	025207960.01	79004290	CC - NYK - Currencies	35,000,000.00
FX	81610554A	S	025207960.01	79004290	CC - NYK - Currencies	35,000,000.00
FX	81902114A	S	025208992.01	79004290	CC - NYK - Currencies	50,000,000.00
FX	81902167A	S	025208992.01	79004290	CC - NYK - Currencies	50,000,000.00
FX	81890421A	S	025200577.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	81890416A	S	025200577.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	82180177A	S	017379736.01	76080802	CC - NYK - Currencies	71,681,089.33
FX	81979652A	S	025211483.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	81979646A	S	025211483.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	81979198A	S	025208844.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	81979270A	S	025207978.01	79004290	CC - NYK - Currencies	172,034,614.39
FX	81979975A	S	025208844.01	79004290	CC - NYK - Currencies	43,008,653.60
FX	82002132A	S	025208240.01	79001344	CC - NYK - Currencies	29,000,000.00
FX	82002210A	S	025208240.01	79001344	CC - NYK - Currencies	21,000,000.00
FX	82023007A	B	025309030.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	82023019A	S	025309030.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	82046042A	S	025200452.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	82045914A	S	025200452.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	82048194A	S	025208240.01	79001344	CC - NYK - Currencies	29,000,000.00
FX	82048187A	S	025208240.01	79001344	CC - NYK - Currencies	21,000,000.00
FX	82101351A	S	025208844.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	82101375A	S	025208844.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	82097416A	S	025309840.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	82097436A	S	025309840.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	82162583A	S	025200288.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	82210503A	B	025200122.01	79004290	CC - NYK - Currencies	31,539,679.31
FX	82210491A	B	025200122.01	79004290	CC - NYK - Currencies	31,539,679.31
FX	82291195A	B	025208844.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	82291140A	B	025208844.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	82314067A	S	025208844.01	79004290	CC - NYK - Currencies	39,500,000.00
FX	82291624A	S	025208844.01	79004290	CC - NYK - Currencies	39,500,000.00
FX	82345982A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	82345980A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	82483235A	B	025309030.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	82483228A	S	025309030.01	79004860	CC - NYK - Currencies	86,017,307.20

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
FX	82508607A	S	025200122.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	82508604A	B	025200122.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	82504880A	B	025200452.01	79004889	CC - NYK - Currencies	1,433,621.79
FX	82504887A	S	025200452.01	79004889	CC - NYK - Currencies	4,444,227.54
FX	82504884A	S	025200452.01	79004889	CC - NYK - Currencies	4,444,227.54
FX	82552457A	S	025208851.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	82552464A	S	025208851.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	82563104A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	82563110A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	82563100A	S	025208992.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	82563093A	S	025208992.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	82592331A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	82592338A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	82895540A	S	025309840.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	82895573A	B	025309840.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	82899176A	B	025200437.01	79004290	CC - NYK - Currencies	34,837,009.41
FX	82899209A	B	025200437.01	79004290	CC - NYK - Currencies	29,675,970.98
FX	82908750A	B	025209644.01	79001072	CC - NYK - Currencies	56,000,000.00
FX	82908735A	B	025209644.01	79001072	CC - NYK - Currencies	44,000,000.00
FX	82915273A	S	025265703.01	79004889	CC - NYK - Currencies	9,801,871.92
FX	82915275A	B	025265703.01	79004889	CC - NYK - Currencies	9,801,871.92
FX	82921768A	S	025265703.01	79004889	CC - NYK - Currencies	10,738,739.97
FX	82915277A	S	025265703.01	79004889	CC - NYK - Currencies	9,793,836.50
FX	82921754A	B	025265703.01	79004889	CC - NYK - Currencies	9,793,836.50
FX	82921757A	S	025265703.01	79004889	CC - NYK - Currencies	10,881,379.78
FX	82952649A	B	025209644.01	79001072	CC - NYK - Currencies	14,000,000.00
FX	82952609A	B	025209644.01	79001072	CC - NYK - Currencies	11,000,000.00
FX	83024884A	S	025265703.01	79004889	CC - NYK - Currencies	9,781,140.66
FX	83024882A	B	025265703.01	79004889	CC - NYK - Currencies	9,781,140.66
FX	83024434A	S	025265703.01	79004889	CC - NYK - Currencies	11,377,950.69
FX	83107957A	B	025208844.01	79004889	CC - NYK - Currencies	4,300,865.36
FX	83107961A	S	025208844.01	79004889	CC - NYK - Currencies	14,336,217.87
FX	83107959A	S	025208844.01	79004889	CC - NYK - Currencies	14,336,217.87
FX	83146592A	S	025265703.01	79004889	CC - NYK - Currencies	24,356,469.36
FX	83144587A	B	025265703.01	79004889	CC - NYK - Currencies	24,356,469.36
FX	83144589A	S	025265703.01	79004889	CC - NYK - Currencies	26,887,130.28
FX	83219122A	S	025208851.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	83219115A	S	025208851.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	83253688A	S	025341736.01	79001303	CC - NYK - Currencies	2,017,253.00
FX	83253694A	S	025341736.01	79001303	CC - NYK - Currencies	1,635,921.00
FX	83253691A	S	025341736.01	79001303	CC - NYK - Currencies	1,569,028.01
FX	83253708A	S	025341736.01	79001303	CC - NYK - Currencies	1,506,140.00
FX	83253702A	S	025341736.01	79001303	CC - NYK - Currencies	1,215,089.00
FX	83253704A	S	025341736.01	79001303	CC - NYK - Currencies	1,197,094.00
FX	83306268A	S	025200577.01	79000891	CC - NYK - Currencies	95,621,746.19
FX	83424239A	B	025208992.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	83424282A	B	025208992.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	83424252A	S	025208992.01	79004290	CC - NYK - Currencies	89,601,361.66
FX	83424265A	S	025208992.01	79004290	CC - NYK - Currencies	89,601,361.66
FX	83513988A	S	025265703.01	79004889	CC - NYK - Currencies	48,805,807.40
FX	83513986A	B	025265703.01	79004889	CC - NYK - Currencies	48,805,807.40
FX	83513992A	S	025265703.01	79004889	CC - NYK - Currencies	50,819,630.86
FX	83513990A	S	025265703.01	79004889	CC - NYK - Currencies	48,712,938.72
FX	83513996A	B	025265703.01	79004889	CC - NYK - Currencies	48,712,938.72
FX	83513994A	S	025265703.01	79004889	CC - NYK - Currencies	55,118,100.22
FX	83686057A	S	025302985.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	83718184A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	83718190A	S	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	83718216A	B	025264011.01	79001344	CC - NYK - Currencies	50,000,000.00

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
FX	83718227A	S	025264011.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	83719365A	B	025208844.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	83726341A	B	025208976.01	79000083	CC - LDN - Currencies	108,028,125.01
FX	83726339A	S	025208976.01	79000083	CC - LDN - Currencies	108,028,125.01
FX	83721959A	S	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	83721963A	S	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	83728722A	B	025265703.01	79004889	CC - NYK - Currencies	24,496,305.56
FX	83729730A	S	025265703.01	79004889	CC - NYK - Currencies	24,496,305.56
FX	83729212A	B	025265703.01	79004889	CC - NYK - Currencies	24,496,305.56
FX	83729214A	S	025265703.01	79004889	CC - NYK - Currencies	28,741,415.13
FX	83730691A	S	025265703.01	79004889	CC - NYK - Currencies	24,496,305.56
FX	83730694A	S	025265703.01	79004889	CC - NYK - Currencies	28,638,070.05
FX	83767301A	B	025200122.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	83767340A	B	025200122.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	83780424A	B	025200635.01	79004290	CC - NYK - Currencies	14,336,217.87
FX	83780438A	B	025200635.01	79004290	CC - NYK - Currencies	14,336,217.87
FX	83812100A	B	025208992.01	79001344	CC - NYK - Currencies	22,500,000.00
FX	83812098A	B	025208992.01	79001344	CC - NYK - Currencies	22,500,000.00
FX	83850213A	S	025201179.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	83854925A	S	025208844.01	79001344	CC - NYK - Currencies	62,500,000.00
FX	83854923A	S	025208844.01	79001344	CC - NYK - Currencies	62,500,000.00
FX	83887582A	B	025300658.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	83887580A	B	025300658.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	83891036A	B	025300658.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	83891052A	B	025300658.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	83903669A	B	025209644.01	79004889	CC - NYK - Currencies	71,681,089.33
FX	83903723A	S	025209644.01	79004889	CC - NYK - Currencies	25,805,192.16
FX	83903725A	S	025209644.01	79004889	CC - NYK - Currencies	25,805,192.16
FX	83934537A	S	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	83934623A	S	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	83929469A	S	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	83929483A	S	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	83929763A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	83929765A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	83931837A	S	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	83931851A	S	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	83931986A	S	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	83931990A	S	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	83963235A	S	025302985.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	84009550A	B	025208844.01	79004592	CC - LDN - Currencies	4,565,174.81
FX	83974898A	B	025208844.01	79004592	CC - LDN - Currencies	4,565,174.81
FX	84001245A	B	025208240.01	79004592	CC - LDN - Currencies	4,565,174.81
FX	83974900A	B	025208240.01	79004592	CC - LDN - Currencies	4,565,174.81
FX	84047482A	S	025208026.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	84048016A	B	025208026.01	79004889	CC - NYK - Currencies	15,053,028.76
FX	84047484A	B	025208026.01	79004889	CC - NYK - Currencies	15,053,028.76
FX	84133300A	B	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	84179430A	B	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	84179428A	S	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	84183175A	S	025291055.01	79004290	CC - NYK - Currencies	15,625,000.00
FX	84183183A	S	025291055.01	79004290	CC - NYK - Currencies	15,625,000.00
FX	84182979A	B	025208844.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	84182983A	B	025208844.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	84182981A	S	025208844.01	79005285	CC - LDN - Currencies	10,082,625.00
FX	84182985A	S	025208844.01	79005285	CC - LDN - Currencies	10,082,625.00
FX	84217794A	S	025208240.01	79004673	CC - NYK - Currencies	75,981,954.69
FX	84217983A	S	025208240.01	79004673	CC - NYK - Currencies	67,380,223.97
FX	84242019A	B	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	84242021A	B	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00

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
FX	84244675A	B	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	84244672A	B	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	84250057A	B	025201179.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	84250059A	B	025201179.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	84325645A	B	025208026.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	84325643A	B	025208026.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	84361690A	S	025347931.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	84361681A	B	025347931.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	84413608A	B	025207978.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	84413625A	S	025207978.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	84485471A	B	025208844.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84505428A	B	025207978.01	79000056	CC - LDN - Currencies	70,000,000.00
FX	84505430A	S	025207978.01	79000056	CC - LDN - Currencies	70,000,000.00
FX	84607199A	S	025208471.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	84606455A	S	025208471.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	84608595A	S	025250655.01	79004860	CC - NYK - Currencies	2,414,520.90
FX	84609457A	B	025250655.01	79004860	CC - NYK - Currencies	1,452,995.05
FX	84647608A	B	025208844.01	79005290	CC - LDN - Currencies	17,992,001.42
FX	84721998A	B	025347931.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	84721993A	B	025347931.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	84719252A	B	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	84719256A	B	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	84719260A	S	025208992.01	79004860	CC - NYK - Currencies	233,680,351.22
FX	84719258A	S	025208992.01	79004860	CC - NYK - Currencies	233,680,351.22
FX	84720018A	B	025208992.01	79001344	CC - NYK - Currencies	106,000,000.00
FX	84720022A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	84720020A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	84720024A	B	025208992.01	79001344	CC - NYK - Currencies	106,000,000.00
FX	84757146A	S	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	84757148A	S	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	84770324A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	84769856A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	84769920A	S	025200635.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	84770452A	S	025200635.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	84797647A	S	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	84797649A	S	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	84797766A	S	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	84797772A	S	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	84801341A	S	025200635.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	84801461A	S	025200635.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	84807708A	S	025207960.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	84807712A	S	025207960.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	84844320A	S	025200122.01	79004673	CC - NYK - Currencies	63,079,358.61
FX	84844318A	S	025200122.01	79004673	CC - NYK - Currencies	63,079,358.61
FX	84844411A	S	025200635.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	84844409A	S	025200635.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	84851771A	B	025200122.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	84853146A	S	025208844.01	79005290	CC - LDN - Currencies	17,992,001.42
FX	84854236A	S	025200122.01	79001344	CC - NYK - Currencies	78,500,000.00
FX	84854322A	S	025200122.01	79001344	CC - NYK - Currencies	34,500,000.00
FX	84854560A	S	025200122.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	84879602A	B	025207978.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84926506A	B	025347931.01	79004860	CC - NYK - Currencies	243,715,703.73
FX	84926499A	B	025347931.01	79004860	CC - NYK - Currencies	243,715,703.73
FX	84926719A	B	025309840.01	79004860	CC - NYK - Currencies	44,442,275.39
FX	84926717A	B	025309840.01	79004860	CC - NYK - Currencies	44,442,275.39
FX	85027678A	S	025208844.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	85027661A	S	025208844.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	85039069A	B	025208844.01	79001527	CC - LDN - Currencies	10,000,000.00

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
FX	85039067A	B	025208844.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	85043138A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85043129A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85098695A	S	025347931.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85098689A	S	025347931.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85116414A	S	025201179.01	79004894	CC - LDN - Currencies	12,500,000.00
FX	85116401A	S	025201179.01	79004894	CC - LDN - Currencies	12,500,000.00
FX	85116416A	S	025200122.01	79004894	CC - LDN - Currencies	12,500,000.00
FX	85116404A	S	025200122.01	79004894	CC - LDN - Currencies	12,500,000.00
FX	85134350A	B	025208026.01	79001344	CC - NYK - Currencies	28,000,000.00
FX	85134348A	B	025208026.01	79001344	CC - NYK - Currencies	28,000,000.00
FX	85136303A	B	025208240.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	85136306A	B	025208240.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	85151951A	B	025208240.01	79005285	CC - LDN - Currencies	28,807,500.00
FX	85151945A	B	025208240.01	79005285	CC - LDN - Currencies	28,807,500.00
FX	85153112A	S	025265703.01	79004889	CC - NYK - Currencies	39,140,585.26
FX	85152879A	B	025265703.01	79004889	CC - NYK - Currencies	39,140,585.26
FX	85152888A	S	025265703.01	79004889	CC - NYK - Currencies	45,296,107.00
FX	85164327A	B	025208026.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85164338A	S	025208026.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85220152A	B	025200577.01	79005285	CC - LDN - Currencies	14,403,750.00
FX	85220149A	B	025200577.01	79005285	CC - LDN - Currencies	14,403,750.00
FX	85221246A	B	025200577.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	85221251A	B	025200577.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	85229815A	S	025209644.01	79001345	CC - NYK - Currencies	37,500,000.00
FX	85229825A	S	025209644.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	85229828A	S	025209644.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	85229840A	S	025209644.01	79001345	CC - NYK - Currencies	20,000,000.00
FX	85229842A	S	025209644.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	85229889A	S	025209644.01	79001345	CC - NYK - Currencies	45,000,000.00
FX	101564051A	B	025209644.01	79001345	CC - NYK - Currencies	132,500,000.00
FX	101564053A	B	025209644.01	79001345	CC - NYK - Currencies	132,500,000.00
FX	85232188A	S	025265703.01	79004889	CC - NYK - Currencies	13,599,881.43
FX	85232190A	B	025265703.01	79004889	CC - NYK - Currencies	13,599,881.43
FX	85232212A	S	025265703.01	79004889	CC - NYK - Currencies	15,929,130.96
FX	85233676A	B	025200122.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	85233674A	S	025200122.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	85255787A	S	025200635.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	85255785A	S	025200635.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	85265780A	S	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	85265755A	S	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	85323693A	S	025209644.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	85323676A	S	025209644.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	85325051A	B	025309840.01	79004860	CC - NYK - Currencies	132,610,015.26
FX	85325058A	B	025309840.01	79004860	CC - NYK - Currencies	132,610,015.26
FX	85476106A	S	025222191.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85365148A	B	025200635.01	79030012	CC - NYK - Currencies	17,920,272.33
FX	85365134A	B	025200635.01	79030012	CC - NYK - Currencies	17,920,272.33
FX	85365827A	B	025268053.01	79030012	CC - NYK - Currencies	71,681,089.33
FX	85365817A	B	025268053.01	79030012	CC - NYK - Currencies	71,681,089.33
FX	85378095A	B	025200122.01	79000056	CC - LDN - Currencies	35,000,000.00
FX	85378316A	S	025200122.01	79000056	CC - LDN - Currencies	35,000,000.00
FX	85500805A	B	025309840.01	79004860	CC - NYK - Currencies	44,442,275.39
FX	85500813A	B	025309840.01	79004860	CC - NYK - Currencies	44,442,275.39
FX	85573964A	S	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	85586420A	S	025200635.01	79004673	CC - NYK - Currencies	86,017,307.20
FX	85586408A	S	025200635.01	79004673	CC - NYK - Currencies	86,017,307.20
FX	85587932A	B	025200635.01	79004886	CC - NYK - Currencies	26,522,003.05
FX	85587930A	B	025200635.01	79004886	CC - NYK - Currencies	26,522,003.05

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
FX	101515670A	S	025209644.01	79001345	CC - NYK - Currencies	45,000,000.00
FX	101515671A	S	025209644.01	79001345	CC - NYK - Currencies	45,000,000.00
FX	85607266A	B	025208240.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	85607264A	S	025208240.01	79000891	CC - NYK - Currencies	119,984,984.54
FX	85618661A	S	025200452.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85618663A	S	025200452.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85645414A	S	025207978.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	85645418A	S	025207978.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	85646730A	S	025296633.01	79004673	CC - NYK - Currencies	39,424,599.13
FX	85646703A	S	025296633.01	79004673	CC - NYK - Currencies	39,424,599.13
FX	85646733A	S	025208026.01	79004673	CC - NYK - Currencies	32,256,490.20
FX	85646735A	S	025208026.01	79004673	CC - NYK - Currencies	32,256,490.20
FX	85653162A	B	025201179.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	85653175A	B	025201179.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	85661536A	S	025200122.01	79004673	CC - NYK - Currencies	125,441,906.33
FX	85661534A	S	025200122.01	79004673	CC - NYK - Currencies	125,441,906.33
FX	85661541A	S	025208026.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	85661543A	S	025208026.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	85691579A	S	025208844.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	85691588A	S	025208844.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	85700491A	S	025200635.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	85700489A	B	025200635.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	85734263A	S	025208240.01	79001072	CC - NYK - Currencies	26,250,000.00
FX	85734438A	S	025208240.01	79001072	CC - NYK - Currencies	26,250,000.00
FX	85734406A	S	025200122.01	79001072	CC - NYK - Currencies	13,250,000.00
FX	85734416A	S	025200122.01	79001072	CC - NYK - Currencies	13,250,000.00
FX	85764447A	B	025208240.01	79005285	CC - LDN - Currencies	14,403,750.00
FX	85764451A	B	025208240.01	79005285	CC - LDN - Currencies	14,403,750.00
FX	85764449A	B	025200577.01	79005285	CC - LDN - Currencies	21,605,625.00
FX	85764453A	B	025200577.01	79005285	CC - LDN - Currencies	21,605,625.00
FX	85765191A	B	025208992.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	85765184A	B	025208992.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	85786816A	S	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	85786804A	S	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	85787434A	B	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	85787430A	B	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	85787439A	S	025208844.01	79004860	CC - NYK - Currencies	89,601,361.66
FX	85787437A	S	025208844.01	79004860	CC - NYK - Currencies	89,601,361.66
FX	85849495A	S	025208240.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	85849487A	S	025208240.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	85858079A	B	025208026.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	85858069A	B	025208026.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	85875887A	S	025309840.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	85875895A	S	025309840.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	85877349A	S	025309840.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	85877364A	S	025309840.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	85910253A	S	025302985.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	85910094A	B	025302985.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	85933203A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	85933201A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	85945129A	B	025240565.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	85945161A	B	025240565.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	85949279A	B	025240565.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	85949326A	B	025240565.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	86005374A	B	025200577.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	86005385A	B	025200577.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	85973685A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85973683A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85979304A	B	025200122.01	79001344	CC - NYK - Currencies	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
FX	85979300A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85990117A	S	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	85990120A	S	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	86002379A	B	025209644.01	79030012	CC - NYK - Currencies	63,796,169.50
FX	86002377A	B	025209644.01	79030012	CC - NYK - Currencies	79,566,009.16
FX	86002593A	S	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	86002569A	S	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	86002648A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	86002652A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	86053325A	S	025208471.01	79004290	CC - NYK - Currencies	107,521,634.00
FX	86053372A	S	025208471.01	79004290	CC - NYK - Currencies	107,521,634.00
FX	86006587A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	86006585A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	86006811A	B	025200122.01	79000891	CC - NYK - Currencies	186,942,897.26
FX	86006990A	B	025200122.01	79000891	CC - NYK - Currencies	186,942,897.26
FX	86007087A	S	025200122.01	79000891	CC - NYK - Currencies	202,221,884.05
FX	86007137A	S	025200122.01	79000891	CC - NYK - Currencies	202,221,884.05
FX	86007315A	S	025200122.01	79000891	CC - NYK - Currencies	245,362,552.65
FX	86007329A	S	025200122.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	86007331A	S	025200122.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	86008641A	B	025200122.01	79000891	CC - NYK - Currencies	177,955,257.96
FX	86038156A	S	025208844.01	79004886	CC - NYK - Currencies	50,176,762.53
FX	86038078A	S	025208844.01	79004886	CC - NYK - Currencies	50,176,762.53
FX	86040045A	B	025309840.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	86040031A	B	025309840.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	86053122A	S	025207978.01	79000891	CC - NYK - Currencies	238,172,441.22
FX	86053116A	S	025207978.01	79000891	CC - NYK - Currencies	494,320,161.01
FX	86053132A	S	025207978.01	79000891	CC - NYK - Currencies	233,678,621.57
FX	86053129A	B	025207978.01	79000891	CC - NYK - Currencies	85,382,573.27
FX	86053163A	B	025207978.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	86053161A	B	025207978.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	86066395A	S	025347931.01	79001344	CC - NYK - Currencies	310,000,000.00
FX	86082624A	S	025932369.01	79004592	CC - LDN - Currencies	40,579,331.64
FX	86083932A	B	025208471.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	86083929A	B	025208471.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	86083940A	S	025208471.01	79004860	CC - NYK - Currencies	224,361,809.61
FX	86083938A	S	025208471.01	79004860	CC - NYK - Currencies	224,361,809.61
FX	86088518A	S	025208844.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	86088484A	S	025208844.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	86187831A	B	025264011.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	86187805A	B	025264011.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	86187720A	B	025347931.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	86187740A	B	025347931.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	86234721A	B	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	86246119A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86256600A	S	025208026.01	79004673	CC - NYK - Currencies	74,548,332.90
FX	86256592A	S	025208026.01	79004673	CC - NYK - Currencies	74,548,332.90
FX	86285142A	S	025208992.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	86285137A	S	025208992.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	86301094A	S	025208844.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	86301068A	S	025208844.01	79004290	CC - NYK - Currencies	25,000,000.00
FX	86303115A	S	025207960.01	79001527	CC - LDN - Currencies	200,000,000.00
FX	86303113A	B	025207960.01	79001527	CC - LDN - Currencies	200,000,000.00
FX	100409701A	B	025272204.01	79005046	CC - LDN - Currencies	1.00
FX	86330093A	S	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	86330085A	S	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	86341350A	S	025200122.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	86341348A	S	025200122.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	86353019A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00

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
FX	86353017A	S	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86453769A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86453771A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86453779A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	86453777A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	86493792A	S	025932369.01	79004592	CC - LDN - Currencies	40,579,331.64
FX	86506033A	B	025309840.01	79004860	CC - NYK - Currencies	52,327,195.21
FX	86506030A	B	025309840.01	79004860	CC - NYK - Currencies	52,327,195.21
FX	86510345A	S	025268053.01	79004290	CC - NYK - Currencies	31,000,000.00
FX	86510320A	S	025268053.01	79004290	CC - NYK - Currencies	39,000,000.00
FX	86510362A	B	025268053.01	79004290	CC - NYK - Currencies	27,238,813.95
FX	86510353A	B	025268053.01	79004290	CC - NYK - Currencies	32,973,301.09
FX	86510614A	B	025309840.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	86510612A	S	025309840.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	86578004A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86578002A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86614685A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86614683A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86634190A	B	025208844.01	79004290	CC - NYK - Currencies	16,773,374.90
FX	86634204A	B	025208844.01	79004290	CC - NYK - Currencies	16,773,374.90
FX	86630019A	B	025200122.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	86630023A	B	025200122.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	86657042A	B	025209644.01	79001072	CC - NYK - Currencies	80,000,000.00
FX	86657018A	B	025209644.01	79001072	CC - NYK - Currencies	80,000,000.00
FX	86659334A	B	025208992.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	86659327A	B	025208992.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	86670605A	S	025208844.01	79004290	CC - NYK - Currencies	4,300,865.36
FX	86670571A	B	025208844.01	79004290	CC - NYK - Currencies	13,906,131.33
FX	86670579A	B	025208844.01	79004290	CC - NYK - Currencies	13,906,131.33
FX	86670076A	S	025208240.01	79000891	CC - NYK - Currencies	73,698,642.19
FX	86670078A	S	025208240.01	79000891	CC - NYK - Currencies	97,066,504.34
FX	86697014A	S	025201179.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	86696999A	S	025201179.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	86696962A	B	025201179.01	79001527	CC - LDN - Currencies	354,500,000.00
FX	86704646A	S	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	86704634A	S	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	86704629A	B	025201179.01	79001527	CC - LDN - Currencies	88,500,000.00
FX	86734435A	B	025208240.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	86734405A	S	025208240.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	86776829A	B	025302985.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	86806328A	S	025309857.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86806326A	B	025309857.01	79001344	CC - NYK - Currencies	282,000,000.00
FX	86806389A	S	025268053.01	79001344	CC - NYK - Currencies	104,500,000.00
FX	86806391A	B	025268053.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	86892335A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86901891A	B	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86901888A	B	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86925575A	B	025240565.01	79000891	CC - NYK - Currencies	28,686,523.86
FX	86925644A	B	025200288.01	79000891	CC - NYK - Currencies	47,810,873.09
FX	86936817A	S	025211483.01	79001344	CC - NYK - Currencies	85,000,000.00
FX	86936813A	B	025211483.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	86943981A	S	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	86943998A	S	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	86978811A	B	025208992.01	79030012	CC - NYK - Currencies	18,923,807.58
FX	86978808A	B	025208992.01	79030012	CC - NYK - Currencies	24,084,846.02
FX	86981186A	B	025208992.01	79030012	CC - NYK - Currencies	44,155,551.03
FX	86981159A	B	025208992.01	79030012	CC - NYK - Currencies	56,197,974.04
FX	86982277A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	86982213A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	86985595A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	86985577A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	87016930A	S	025200577.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	87030095A	B	025208992.01	79030012	CC - NYK - Currencies	53,760,817.00
FX	87030091A	B	025208992.01	79030012	CC - NYK - Currencies	53,760,817.00
FX	87049481A	B	025208240.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	87049475A	B	025208240.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	87049484A	B	025200577.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	87049477A	B	025200577.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	87058156A	B	025209008.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	87058109A	B	025209008.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	87058148A	S	025209008.01	79004290	CC - NYK - Currencies	45,159,086.28
FX	87058140A	S	025209008.01	79004290	CC - NYK - Currencies	45,159,086.28
FX	87075252A	B	025208471.01	79030012	CC - NYK - Currencies	8,028,282.01
FX	87075259A	B	025208471.01	79030012	CC - NYK - Currencies	6,307,935.86
FX	87092659A	S	025200577.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	87092663A	S	025200577.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	87092661A	B	025200577.01	79005050	CC - LDN - Currencies	19,410,879.63
FX	87092665A	B	025200577.01	79005050	CC - LDN - Currencies	19,410,879.63
FX	87092698A	S	025208026.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	87092702A	S	025208026.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	87092700A	B	025208026.01	79005050	CC - LDN - Currencies	14,558,159.73
FX	87092704A	B	025208026.01	79005050	CC - LDN - Currencies	14,558,159.73
FX	87155017A	B	025208240.01	79005285	CC - LDN - Currencies	7,201,875.00
FX	87155015A	B	025208240.01	79005285	CC - LDN - Currencies	7,201,875.00
FX	87233342A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	87233324A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	87302090A	S	025208240.01	79001613	CC - LDN - Currencies	11,883,093.75
FX	87302093A	S	025208240.01	79001613	CC - LDN - Currencies	11,883,093.75
FX	87449643A	S	025208471.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	87449634A	B	025208471.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	87458782A	B	025208471.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	87458774A	S	025208471.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	87554763A	B	025212820.01	79001344	CC - NYK - Currencies	27,500,000.00
FX	87554761A	B	025212820.01	79001344	CC - NYK - Currencies	27,500,000.00
FX	87562510A	S	025208240.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	87562512A	B	025208240.01	79001345	CC - NYK - Currencies	16,000,000.00
FX	87562501A	B	025208240.01	79001345	CC - NYK - Currencies	16,000,000.00
FX	87573728A	S	025212820.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	87573700A	S	025212820.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	87588680A	S	025932369.01	79001588	CC - LDN - Currencies	56,691,250.02
FX	87611426A	B	025263625.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	87611418A	B	025263625.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	87750961A	B	025208026.01	79000083	CC - LDN - Currencies	23,406,093.75
FX	87750959A	B	025208026.01	79000083	CC - LDN - Currencies	23,406,093.75
FX	87817855A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87817853A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87849822A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	87849800A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	87860885A	S	025200122.01	79001072	CC - NYK - Currencies	35,000,000.00
FX	87860877A	S	025200122.01	79001072	CC - NYK - Currencies	35,000,000.00
FX	87915960A	S	025208844.01	79004290	CC - NYK - Currencies	20,000,000.00
FX	87915952A	S	025208844.01	79004290	CC - NYK - Currencies	20,000,000.00
FX	87914733A	S	025208240.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	87914750A	S	025208240.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	87971825A	S	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87971822A	S	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87971827A	B	025211483.01	79001344	CC - NYK - Currencies	168,250,000.00
FX	88018806A	S	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66

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
FX	88018804A	B	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	88030962A	S	025308008.01	79004893	CC - NYK - Currencies	14,336,217.87
FX	88030967A	S	025308008.01	79004669	CC - NYK - Currencies	47,309,518.96
FX	88030964A	S	025308008.01	79004860	CC - NYK - Currencies	11,468,974.29
FX	88030960A	S	025308008.01	79004860	CC - NYK - Currencies	37,274,166.45
FX	109221775A	B	025272204.01	79005046	CC - LDN - Currencies	1.00
FX	88094241A	S	025208992.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	88094239A	B	025208992.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	88107005A	B	025207978.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	88107007A	B	025207978.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	88106988A	B	025309840.01	79001564	CC - LDN - Currencies	10,802,812.50
FX	88106990A	B	025309840.01	79001564	CC - LDN - Currencies	10,802,812.50
FX	88176871A	B	025200122.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	88204756A	S	025306010.01	79001280	CC - NYK - Currencies	30,000,000.00
FX	88215189A	S	025200122.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	88217252A	B	025208240.01	79001344	CC - NYK - Currencies	15,500,000.00
FX	88217248A	B	025208240.01	79001344	CC - NYK - Currencies	15,500,000.00
FX	88217274A	B	025208026.01	79001344	CC - NYK - Currencies	47,000,000.00
FX	88217278A	B	025208026.01	79001344	CC - NYK - Currencies	47,000,000.00
FX	108490240A	B	025272204.01	79005046	CC - LDN - Currencies	1.00
FX	105427468A	B	025501040.01	76095329	CC - NYK - Currencies	1.00
FX	88257683A	S	025208992.01	79004860	CC - NYK - Currencies	430,086,535.99
FX	88257686A	B	025208992.01	79004860	CC - NYK - Currencies	430,086,535.99
FX	88305620A	S	025309840.01	79004290	CC - NYK - Currencies	14,336,217.87
FX	88303824A	S	025309840.01	79004290	CC - NYK - Currencies	14,336,217.87
FX	88286349A	B	025347931.01	79004860	CC - NYK - Currencies	53,044,006.10
FX	88286346A	B	025347931.01	79004860	CC - NYK - Currencies	53,044,006.10
FX	88286368A	B	025208539.01	79004860	CC - NYK - Currencies	26,522,003.05
FX	88286378A	B	025208539.01	79004860	CC - NYK - Currencies	26,522,003.05
FX	88308240A	B	025208240.01	79000083	CC - LDN - Currencies	93,624,375.01
FX	88308228A	B	025208240.01	79000083	CC - LDN - Currencies	93,624,375.01
FX	88308201A	S	025208240.01	79000083	CC - LDN - Currencies	129,273,656.27
FX	88308220A	S	025208240.01	79000083	CC - LDN - Currencies	129,273,656.27
FX	88428869A	S	025306010.01	79001280	CC - NYK - Currencies	20,000,000.00
FX	88431901A	B	025268582.01	79000720	CC - NYK - Currencies	64,411,488.45
FX	88431878A	S	025268582.01	79000720	CC - NYK - Currencies	32,205,744.23
FX	88431881A	B	025268582.01	79000720	CC - NYK - Currencies	48,308,616.34
FX	88431853A	S	025268582.01	79000720	CC - NYK - Currencies	24,154,308.17
FX	88470435A	S	025306010.01	79001280	CC - NYK - Currencies	20,000,000.00
FX	88486187A	S	025240565.01	79004673	CC - NYK - Currencies	197,122,995.66
FX	88486177A	S	025240565.01	79004673	CC - NYK - Currencies	197,122,995.66
FX	88486162A	B	025240565.01	79004673	CC - NYK - Currencies	151,963,909.38
FX	88486148A	B	025240565.01	79004673	CC - NYK - Currencies	151,963,909.38
FX	88487210A	B	025208240.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	88487206A	S	025208240.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	88488008A	B	025201179.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	88488011A	S	025201179.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	88496818A	B	025208240.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	88496834A	B	025208240.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	94354220A	B	025208240.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	88503411A	S	025208240.01	79001345	CC - NYK - Currencies	31,400,000.00
FX	88503445A	S	025208240.01	79001345	CC - NYK - Currencies	31,400,000.00
FX	88542493A	S	025200577.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	88542435A	B	025200577.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	88547195A	B	025291055.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	88547187A	B	025291055.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	88578113A	B	025208240.01	79004673	CC - NYK - Currencies	37,990,977.35
FX	88578131A	B	025208240.01	79004673	CC - NYK - Currencies	37,990,977.35
FX	88578155A	B	025207960.01	79004673	CC - NYK - Currencies	19,353,894.12

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	88578188A	B	025207960.01	79004673	CC - NYK - Currencies	19,353,894.12
FX	88581762A	S	025208240.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	88581665A	S	025208240.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	88581609A	B	025208240.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	88581621A	B	025208240.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	88591549A	B	025208976.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	88591576A	B	025208976.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	88591578A	B	025207960.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	88591585A	B	025207960.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	105427425A	B	025501040.01	76095329	CC - NYK - Currencies	1.00
FX	88610744A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88611585A	B	025209644.01	79000891	CC - NYK - Currencies	99,538,105.15
FX	88611562A	B	025209644.01	79000891	CC - NYK - Currencies	99,538,105.15
FX	88611605A	S	025209644.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	88611592A	S	025209644.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	88611617A	B	025209644.01	79000891	CC - NYK - Currencies	49,881,398.07
FX	88611628A	B	025209644.01	79000891	CC - NYK - Currencies	49,881,398.07
FX	88611634A	S	025209644.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	88611637A	S	025209644.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	88619977A	B	025200122.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	88620253A	B	025200122.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	88651021A	S	025306010.01	79001280	CC - NYK - Currencies	9,000,000.00
FX	88676584A	B	025201179.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	88676582A	B	025201179.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	88679209A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88709610A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	88709602A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	88716420A	B	025200122.01	79004860	CC - NYK - Currencies	83,150,063.62
FX	88725141A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	88725137A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	88725146A	S	025208240.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	88725144A	S	025208240.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	88726237A	S	025208026.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	88726235A	S	025208026.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	88726249A	S	025309840.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	88726256A	S	025309840.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	88761547A	S	025208471.01	79004290	CC - NYK - Currencies	143,362,178.66
FX	88760043A	S	025200635.01	79004886	CC - NYK - Currencies	26,522,003.05
FX	88760041A	S	025200635.01	79004886	CC - NYK - Currencies	26,522,003.05
FX	88760166A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	88760163A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	88761366A	B	025201021.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88761374A	S	025201021.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88764270A	B	025208026.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	88764229A	B	025208026.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	88764208A	S	025208026.01	79000056	CC - LDN - Currencies	30,250,000.00
FX	88764180A	S	025208026.01	79000056	CC - LDN - Currencies	30,250,000.00
FX	88772552A	B	025263625.01	79004860	CC - NYK - Currencies	3,584,054.47
FX	88772549A	B	025263625.01	79004860	CC - NYK - Currencies	3,584,054.47
FX	88773313A	B	025201179.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	88773310A	B	025201179.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	88795482A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88795480A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88796489A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	88796479A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	88804959A	B	025200577.01	79001527	CC - LDN - Currencies	75,000,000.00
FX	88806542A	S	025200452.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	88806479A	B	025200452.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	88812634A	B	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00

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
FX	88812632A	S	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88814779A	S	025208844.01	79000891	CC - NYK - Currencies	34,153,029.31
FX	88814786A	S	025208844.01	79000891	CC - NYK - Currencies	55,723,363.61
FX	88815927A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88815925A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88817135A	B	025209644.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	88817137A	B	025209644.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	88843531A	B	025200577.01	79984916	CC - LDN - Currencies	23,531,694.17
FX	88843533A	B	025200577.01	79984916	CC - LDN - Currencies	23,531,694.17
FX	88846839A	B	025211483.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	88846858A	B	025211483.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	88854365A	S	025208026.01	79004669	CC - NYK - Currencies	10,752,163.40
FX	88854363A	S	025208026.01	79004669	CC - NYK - Currencies	10,752,163.40
FX	88886119A	B	025200577.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	88886117A	S	025200577.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	88899764A	S	025264938.01	79004889	CC - NYK - Currencies	362,555.00
FX	88899761A	S	025264938.01	79004889	CC - NYK - Currencies	365,107.00
FX	88899771A	S	025264938.01	79004889	CC - NYK - Currencies	365,166.00
FX	88899762A	S	025264938.01	79004889	CC - NYK - Currencies	364,541.00
FX	88899763A	S	025264938.01	79004889	CC - NYK - Currencies	363,756.00
FX	88899758A	S	025264938.01	79004889	CC - NYK - Currencies	362,719.00
FX	88899783A	S	025264938.01	79004889	CC - NYK - Currencies	361,703.00
FX	88899779A	S	025264938.01	79004889	CC - NYK - Currencies	360,792.00
FX	88899773A	S	025264938.01	79004889	CC - NYK - Currencies	359,921.00
FX	88899772A	S	025264938.01	79004889	CC - NYK - Currencies	359,082.00
FX	88899774A	S	025264938.01	79004889	CC - NYK - Currencies	358,237.00
FX	88899780A	S	025264938.01	79004889	CC - NYK - Currencies	357,505.00
FX	88899798A	S	025264938.01	79004889	CC - NYK - Currencies	362,555.00
FX	88899797A	S	025264938.01	79004889	CC - NYK - Currencies	365,107.00
FX	88899827A	S	025264938.01	79004889	CC - NYK - Currencies	365,166.00
FX	88899782A	S	025264938.01	79004889	CC - NYK - Currencies	364,541.00
FX	88899828A	S	025264938.01	79004889	CC - NYK - Currencies	363,756.00
FX	88899847A	S	025264938.01	79004889	CC - NYK - Currencies	362,719.00
FX	88899829A	S	025264938.01	79004889	CC - NYK - Currencies	361,703.00
FX	88899868A	S	025264938.01	79004889	CC - NYK - Currencies	360,792.00
FX	88899859A	S	025264938.01	79004889	CC - NYK - Currencies	359,921.00
FX	88899858A	S	025264938.01	79004889	CC - NYK - Currencies	359,082.00
FX	88899849A	S	025264938.01	79004889	CC - NYK - Currencies	358,237.00
FX	88899848A	S	025264938.01	79004889	CC - NYK - Currencies	357,505.00
FX	88900201A	B	025208844.01	79984916	CC - LDN - Currencies	46,841,463.42
FX	88961807A	S	025212820.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	88958183A	S	025212820.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	88952736A	B	025208240.01	79004290	CC - NYK - Currencies	37,990,977.35
FX	88952714A	B	025208240.01	79004290	CC - NYK - Currencies	33,690,111.99
FX	88981880A	B	025200577.01	79001527	CC - LDN - Currencies	37,500,000.00
FX	88981892A	B	025200577.01	79001527	CC - LDN - Currencies	37,500,000.00
FX	88981977A	B	025201179.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	88981969A	B	025201179.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	88988755A	S	025207978.01	79004592	CC - LDN - Currencies	18,937,021.43
FX	88988738A	S	025207978.01	79004592	CC - LDN - Currencies	18,937,021.43
FX	88988697A	B	025207978.01	79004593	CC - LDN - Currencies	14,403,750.00
FX	88988704A	B	025207978.01	79004593	CC - LDN - Currencies	14,403,750.00
FX	88990778A	B	025200288.01	79001344	CC - NYK - Currencies	32,000,000.00
FX	88990775A	B	025200288.01	79001344	CC - NYK - Currencies	32,000,000.00
FX	88990828A	B	025208646.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	88990846A	B	025208646.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	88999362A	S	025268830.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	88994052A	B	025250655.01	79004860	CC - NYK - Currencies	2,785,596.77
FX	88994036A	S	025250655.01	79004860	CC - NYK - Currencies	2,519,698.90

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
FX	88994085A	B	025250655.01	79004860	CC - NYK - Currencies	2,881,651.83
FX	88994071A	S	025250655.01	79004860	CC - NYK - Currencies	2,606,585.07
FX	88994130A	B	025250655.01	79004860	CC - NYK - Currencies	4,137,297.77
FX	88994101A	S	025250655.01	79004860	CC - NYK - Currencies	3,736,105.26
FX	88994135A	B	025250655.01	79004860	CC - NYK - Currencies	4,137,297.77
FX	88994136A	S	025250655.01	79004860	CC - NYK - Currencies	3,736,105.26
FX	88998080A	S	025200635.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	88998070A	S	025200635.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	89019764A	S	025200122.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	89019314A	S	025200122.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	89001310A	S	025200635.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	89001303A	S	025200635.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	89028967A	B	025208844.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	89072625A	S	025208844.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	89072633A	B	025208844.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	89067912A	B	025200122.01	79001527	CC - LDN - Currencies	37,500,000.00
FX	89067921A	B	025200122.01	79001527	CC - LDN - Currencies	37,500,000.00
FX	89068516A	B	025200577.01	79001527	CC - LDN - Currencies	75,000,000.00
FX	89068480A	B	025200577.01	79001527	CC - LDN - Currencies	75,000,000.00
FX	89141490A	B	025200452.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	89141369A	B	025200452.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	89135609A	B	025201179.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	89135601A	B	025208240.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	89136949A	S	025208844.01	79005285	CC - LDN - Currencies	36,009,375.00
FX	89136934A	S	025208844.01	79005285	CC - LDN - Currencies	36,009,375.00
FX	89150518A	B	025207978.01	79005285	CC - LDN - Currencies	18,364,781.25
FX	89150474A	B	025207978.01	79005285	CC - LDN - Currencies	18,364,781.25
FX	89150574A	S	025263625.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	89150566A	B	025263625.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	89191332A	B	025208844.01	79004290	CC - NYK - Currencies	37,990,977.35
FX	89191347A	B	025208844.01	79004290	CC - NYK - Currencies	33,690,111.99
FX	89187088A	B	025309840.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	89187124A	S	025309840.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	89191369A	S	025209644.01	79004290	CC - NYK - Currencies	35,000,000.00
FX	89191379A	S	025209644.01	79004290	CC - NYK - Currencies	35,000,000.00
FX	89188154A	S	025200452.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	89188174A	S	025200452.01	79004290	CC - NYK - Currencies	15,000,000.00
FX	89218330A	S	025200577.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	89218312A	S	025200577.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	89238806A	S	025265703.01	79004889	CC - NYK - Currencies	23,341,286.01
FX	89238810A	B	025265703.01	79004889	CC - NYK - Currencies	23,341,286.01
FX	89238754A	S	025265703.01	79004889	CC - NYK - Currencies	25,980,822.52
FX	89238760A	S	025265703.01	79004889	CC - NYK - Currencies	23,318,506.61
FX	89238757A	B	025265703.01	79004889	CC - NYK - Currencies	23,318,506.61
FX	89238762A	S	025265703.01	79004889	CC - NYK - Currencies	25,646,185.81
FX	89247930A	B	025201179.01	79001527	CC - LDN - Currencies	9,750,000.00
FX	89247757A	B	025201179.01	79001527	CC - LDN - Currencies	9,750,000.00
FX	89248177A	B	025208844.01	79001527	CC - LDN - Currencies	23,250,000.00
FX	89248129A	B	025208844.01	79001527	CC - LDN - Currencies	23,250,000.00
FX	89298670A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	89298668A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	89322032A	S	025312422.01	79001280	CC - NYK - Currencies	40,000,000.00
FX	89445134A	B	025200122.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	89445135A	S	025200122.01	79001345	CC - NYK - Currencies	88,500,000.00
FX	89445125A	S	025200122.01	79001345	CC - NYK - Currencies	88,500,000.00
FX	89446440A	S	025208026.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	89446458A	B	025208026.01	79001345	CC - NYK - Currencies	2,250,000.00
FX	89446448A	B	025208026.01	79001345	CC - NYK - Currencies	2,250,000.00
FX	109683496A	B	025942087.01	79001564	CC - LDN - Currencies	1.00

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
FX	89498729A	B	025208646.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	89498707A	B	025208646.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	89499003A	B	025200189.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89498996A	B	025200189.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89526311A	S	025208471.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	89546464A	B	025208471.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	89550264A	B	025200346.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	89550268A	B	025200346.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	89555928A	S	025208992.01	79000957	CC - NYK - Currencies	53,760,817.00
FX	89555925A	S	025208992.01	79000957	CC - NYK - Currencies	53,760,817.00
FX	89573355A	B	025205576.01	79000083	CC - LDN - Currencies	216,056,250.03
FX	89614855A	B	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89614853A	B	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89664443A	B	025200189.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	89664415A	B	025200189.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	89674631A	S	025265703.01	79004889	CC - NYK - Currencies	23,273,080.95
FX	89674634A	B	025265703.01	79004889	CC - NYK - Currencies	23,273,080.95
FX	89674636A	S	025265703.01	79004889	CC - NYK - Currencies	25,489,328.40
FX	89701379A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	89720342A	B	025309840.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	89720340A	B	025309840.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	89749965A	S	025265703.01	79004889	CC - NYK - Currencies	23,310,923.36
FX	89749967A	B	025265703.01	79004889	CC - NYK - Currencies	23,310,923.36
FX	89749976A	S	025265703.01	79004889	CC - NYK - Currencies	25,784,564.51
FX	89750254A	B	025268830.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	89788433A	S	025200346.01	79004889	CC - NYK - Currencies	71,681,089.33
FX	89788579A	B	025200346.01	79004889	CC - NYK - Currencies	10,035,352.51
FX	89788528A	B	025200346.01	79004889	CC - NYK - Currencies	10,035,352.51
FX	89788587A	S	025200122.01	79004889	CC - NYK - Currencies	107,521,634.00
FX	89788607A	B	025200122.01	79004889	CC - NYK - Currencies	15,053,028.76
FX	89788601A	B	025200122.01	79004889	CC - NYK - Currencies	15,053,028.76
FX	89798922A	S	025296633.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	89798948A	S	025296633.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	89830017A	B	025240565.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	89830015A	B	025240565.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	89832009A	B	025309857.01	79030012	CC - NYK - Currencies	38,349,382.79
FX	89832001A	B	025309857.01	79030012	CC - NYK - Currencies	47,667,924.41
FX	89838728A	S	025200452.01	79004673	CC - NYK - Currencies	573,448,714.65
FX	89887257A	B	025208240.01	79004860	CC - NYK - Currencies	59,495,304.14
FX	89887236A	B	025208240.01	79004860	CC - NYK - Currencies	48,026,329.85
FX	89890142A	B	025207960.01	79001344	CC - NYK - Currencies	65,000,000.00
FX	89890134A	B	025207960.01	79001344	CC - NYK - Currencies	65,000,000.00
FX	89890224A	B	025208240.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	89890228A	B	025208240.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	89893387A	B	025200122.01	79004860	CC - NYK - Currencies	39,854,685.67
FX	89893383A	B	025200122.01	79004860	CC - NYK - Currencies	31,826,403.66
FX	89893392A	B	025209644.01	79004860	CC - NYK - Currencies	31,826,403.66
FX	89893397A	B	025209644.01	79004860	CC - NYK - Currencies	39,854,685.67
FX	89893689A	B	025208240.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	89893687A	B	025208240.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	89893693A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89893700A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89933586A	B	025200189.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89933591A	B	025200189.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89933593A	B	025208844.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	89933626A	B	025208844.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	89937220A	B	025208240.01	79004860	CC - NYK - Currencies	79,566,009.16
FX	89937270A	B	025208240.01	79004860	CC - NYK - Currencies	63,796,169.50
FX	89937441A	B	025263625.01	79004860	CC - NYK - Currencies	19,138,850.85

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
FX	89937483A	B	025263625.01	79004860	CC - NYK - Currencies	23,869,802.75
FX	89944793A	S	025208240.01	79001527	CC - LDN - Currencies	75,000,000.00
FX	89944783A	B	025208240.01	79001527	CC - LDN - Currencies	201,000,000.00
FX	89944780A	S	025309840.01	79001527	CC - LDN - Currencies	75,000,000.00
FX	89944741A	B	025309840.01	79001527	CC - LDN - Currencies	201,000,000.00
FX	89944774A	S	025207978.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	89944750A	B	025207978.01	79001527	CC - LDN - Currencies	40,250,000.00
FX	89946019A	B	025200452.01	79984916	CC - LDN - Currencies	48,012,500.01
FX	89946017A	B	025200452.01	79984916	CC - LDN - Currencies	48,012,500.01
FX	89982678A	B	025208240.01	79984916	CC - LDN - Currencies	48,012,500.01
FX	89982787A	B	025208240.01	79984916	CC - LDN - Currencies	48,012,500.01
FX	89949198A	B	025207960.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	89949188A	S	025207960.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	89984008A	B	025263625.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	89984006A	B	025263625.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	89984556A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	89984554A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	89984536A	B	025208240.01	79004889	CC - NYK - Currencies	100,000,000.00
FX	89984544A	S	025208240.01	79004889	CC - NYK - Currencies	40,858,220.92
FX	89984547A	S	025208240.01	79004889	CC - NYK - Currencies	40,858,220.92
FX	89984677A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	89984682A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	89984700A	B	025200635.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	89984702A	B	025200635.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	89993657A	B	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	89993655A	B	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	89993681A	B	025208992.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	89993683A	B	025208992.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	89997258A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	89997227A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	89997262A	B	025208844.01	79004860	CC - NYK - Currencies	13,619,406.97
FX	89997304A	B	025208844.01	79004860	CC - NYK - Currencies	13,619,406.97
FX	90004811A	B	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	90004809A	B	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	90013067A	B	025263625.01	79004860	CC - NYK - Currencies	40,141,410.03
FX	90013064A	B	025263625.01	79004860	CC - NYK - Currencies	31,539,679.31
FX	90039740A	S	025208992.01	79004889	CC - NYK - Currencies	143,362,178.66
FX	90039897A	B	025208992.01	79004889	CC - NYK - Currencies	19,353,894.12
FX	90039778A	B	025208992.01	79004889	CC - NYK - Currencies	19,353,894.12
FX	90040517A	S	025208026.01	79004889	CC - NYK - Currencies	286,724,357.32
FX	90040545A	B	025208026.01	79004889	CC - NYK - Currencies	38,707,788.24
FX	90040564A	B	025208026.01	79004889	CC - NYK - Currencies	38,707,788.24
FX	90060319A	S	025264938.01	79004889	CC - NYK - Currencies	223,882.00
FX	90060308A	S	025264938.01	79004889	CC - NYK - Currencies	223,074.00
FX	90060321A	S	025264938.01	79004889	CC - NYK - Currencies	222,086.00
FX	90060323A	S	025264938.01	79004889	CC - NYK - Currencies	221,274.00
FX	90060310A	S	025264938.01	79004889	CC - NYK - Currencies	220,309.00
FX	90060325A	S	025264938.01	79004889	CC - NYK - Currencies	311,667.00
FX	90060312A	S	025264938.01	79004889	CC - NYK - Currencies	310,886.00
FX	90060327A	S	025264938.01	79004889	CC - NYK - Currencies	310,195.00
FX	90060314A	S	025264938.01	79004889	CC - NYK - Currencies	309,441.00
FX	90060329A	S	025264938.01	79004889	CC - NYK - Currencies	308,653.00
FX	90060316A	S	025264938.01	79004889	CC - NYK - Currencies	307,501.00
FX	90060331A	S	025264938.01	79004889	CC - NYK - Currencies	306,330.00
FX	90060318A	S	025264938.01	79004889	CC - NYK - Currencies	223,882.00
FX	90060332A	S	025264938.01	79004889	CC - NYK - Currencies	223,074.00
FX	90060333A	S	025264938.01	79004889	CC - NYK - Currencies	222,086.00
FX	90060320A	S	025264938.01	79004889	CC - NYK - Currencies	221,274.00
FX	90060334A	S	025264938.01	79004889	CC - NYK - Currencies	220,309.00

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
FX	90060322A	S	025264938.01	79004889	CC - NYK - Currencies	311,667.00
FX	90060324A	S	025264938.01	79004889	CC - NYK - Currencies	310,886.00
FX	90060335A	S	025264938.01	79004889	CC - NYK - Currencies	310,195.00
FX	90060326A	S	025264938.01	79004889	CC - NYK - Currencies	309,441.00
FX	90060338A	S	025264938.01	79004889	CC - NYK - Currencies	308,653.00
FX	90060328A	S	025264938.01	79004889	CC - NYK - Currencies	307,501.00
FX	90060330A	S	025264938.01	79004889	CC - NYK - Currencies	306,330.00
FX	90087009A	S	025200635.01	79004673	CC - NYK - Currencies	18,995,488.67
FX	90086999A	S	025200635.01	79004673	CC - NYK - Currencies	16,845,055.99
FX	90087178A	S	025265703.01	79004889	CC - NYK - Currencies	22,915,949.27
FX	90087325A	B	025265703.01	79004889	CC - NYK - Currencies	22,915,949.27
FX	90087619A	S	025265703.01	79004889	CC - NYK - Currencies	25,591,249.31
FX	90098582A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	90098589A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	90098689A	B	025263625.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	90098692A	B	025263625.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	90133840A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	90133842A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	90142882A	B	025208992.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	90142880A	S	025208992.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	90146776A	B	025201179.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	90146742A	B	025201179.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	90154301A	B	025209644.01	79004889	CC - NYK - Currencies	4,121,575.27
FX	90156690A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	90156688A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	90161514A	B	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	90161483A	B	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	90184897A	B	025208471.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	90184901A	B	025208471.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	90184903A	B	025207960.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	90184905A	B	025207960.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	90184914A	B	025208992.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	90184922A	B	025208992.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	90184978A	B	025208992.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	90184971A	B	025208992.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	90187098A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	90187100A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	90200266A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	90200264A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	90211728A	B	025207960.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	90211732A	B	025207960.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	90235113A	B	025207960.01	79005285	CC - LDN - Currencies	21,965,718.75
FX	90235120A	B	025207960.01	79005285	CC - LDN - Currencies	21,965,718.75
FX	90246081A	S	025341736.01	79096234	CC - LDN - Commodities	509,609.00
FX	90246309A	S	025208240.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	90246245A	S	025208240.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	95542982A	B	025207960.01	79004290	CC - NYK - Currencies	22,937,948.59
FX	95542990A	B	025207960.01	79004290	CC - NYK - Currencies	20,070,705.01
FX	90291742A	B	025200452.01	79984916	CC - LDN - Currencies	73,601,175.28
FX	90292322A	B	025200452.01	79984916	CC - LDN - Currencies	73,601,175.28
FX	90294555A	B	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	90423220A	S	025265703.01	79004889	CC - NYK - Currencies	18,666,950.35
FX	90423216A	B	025265703.01	79004889	CC - NYK - Currencies	18,666,950.35
FX	90423200A	S	025265703.01	79004889	CC - NYK - Currencies	20,777,127.34
FX	90422988A	S	025250655.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	90422986A	B	025250655.01	79004889	CC - NYK - Currencies	2,254,122.31
FX	90430985A	S	025201179.01	79004860	CC - NYK - Currencies	387,077,882.39
FX	90425637A	B	025201179.01	79004860	CC - NYK - Currencies	387,077,882.39
FX	90425766A	B	025263625.01	79004860	CC - NYK - Currencies	114,689,742.93

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	90425769A	S	025263625.01	79004860	CC - NYK - Currencies	114,689,742.93
FX	90431037A	B	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	90425775A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	90437758A	S	025212820.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	90437756A	S	025212820.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	90438608A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	90468276A	S	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	90468274A	S	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	90468266A	B	025208240.01	79004860	CC - NYK - Currencies	101,787,146.85
FX	90468264A	B	025208240.01	79004860	CC - NYK - Currencies	101,787,146.85
FX	90628114A	B	025208992.01	79005285	CC - LDN - Currencies	50,413,125.01
FX	90628112A	B	025208992.01	79005285	CC - LDN - Currencies	50,413,125.01
FX	90640783A	S	025207978.01	79000083	CC - LDN - Currencies	19,805,156.25
FX	90640785A	S	025207978.01	79000083	CC - LDN - Currencies	19,805,156.25
FX	90650555A	B	025200577.01	79984916	CC - LDN - Currencies	49,184,736.22
FX	90650553A	B	025200577.01	79984916	CC - LDN - Currencies	49,184,736.22
FX	90651551A	S	025200577.01	79984916	CC - LDN - Currencies	25,206,562.50
FX	90651545A	S	025200577.01	79984916	CC - LDN - Currencies	25,206,562.50
FX	90651553A	S	025200577.01	79984916	CC - LDN - Currencies	25,000,000.00
FX	90651547A	S	025200577.01	79984916	CC - LDN - Currencies	25,000,000.00
FX	90651555A	B	025200577.01	79984916	CC - LDN - Currencies	15,844,125.00
FX	90651549A	B	025200577.01	79984916	CC - LDN - Currencies	15,844,125.00
FX	90668614A	S	025208240.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	90668698A	B	025208240.01	79001345	CC - NYK - Currencies	16,400,000.00
FX	90668825A	B	025208240.01	79001345	CC - NYK - Currencies	16,400,000.00
FX	90885189A	B	025200577.01	79004889	CC - NYK - Currencies	143,362,178.66
FX	90687036A	S	025200577.01	79004889	CC - NYK - Currencies	61,645,736.82
FX	90687018A	S	025200577.01	79004889	CC - NYK - Currencies	61,645,736.82
FX	90700662A	S	025208471.01	79004290	CC - NYK - Currencies	89,601,361.66
FX	90700654A	S	025208471.01	79004290	CC - NYK - Currencies	89,601,361.66
FX	90719352A	B	025208471.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	90719343A	B	025208471.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	90697317A	B	025208976.01	79004593	CC - LDN - Currencies	14,403,750.00
FX	90697314A	B	025208976.01	79004593	CC - LDN - Currencies	14,403,750.00
FX	90772180A	S	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	90772170A	S	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	90772183A	B	025208240.01	79004673	CC - NYK - Currencies	30,464,462.97
FX	90772174A	B	025208240.01	79004673	CC - NYK - Currencies	30,464,462.97
FX	90839060A	B	025291345.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	90838992A	S	025291345.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	90811306A	S	025265703.01	79004889	CC - NYK - Currencies	23,688,397.00
FX	90811298A	B	025265703.01	79004889	CC - NYK - Currencies	23,688,397.00
FX	90811300A	S	025265703.01	79004889	CC - NYK - Currencies	26,180,091.06
FX	90835030A	B	025291345.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	90834973A	S	025291345.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	90873496A	B	025285727.01	79004860	CC - NYK - Currencies	39,424,599.13
FX	90873492A	B	025285727.01	79004860	CC - NYK - Currencies	32,256,490.20
FX	90941000A	B	025309840.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	90940998A	B	025309840.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	90941148A	B	025212820.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	90941141A	B	025212820.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	90973249A	S	025263625.01	79004889	CC - NYK - Currencies	10,035,352.51
FX	90973247A	S	025263625.01	79004889	CC - NYK - Currencies	10,035,352.51
FX	90977401A	B	025291345.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	90977404A	S	025291345.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	90979017A	B	025200122.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	90979027A	S	025200122.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	90980517A	S	025265703.01	79004860	CC - NYK - Currencies	92,491,728.17
FX	90980564A	S	025265703.01	79004860	CC - NYK - Currencies	184,983,456.34

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

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	90980556A	S	025265703.01	79004860	CC - NYK - Currencies	184,983,456.34
FX	90981372A	B	025208844.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	90981386A	B	025208844.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	91100416A	S	025208992.01	79004669	CC - NYK - Currencies	31,539,679.31
FX	91100409A	S	025208992.01	79004669	CC - NYK - Currencies	40,141,410.03
FX	91100423A	S	025208240.01	79004669	CC - NYK - Currencies	24,084,846.02
FX	91100465A	S	025208240.01	79004669	CC - NYK - Currencies	18,923,807.58
FX	91131249A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	91139907A	S	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	91139902A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	91145710A	S	025309840.01	79004860	CC - NYK - Currencies	38,707,788.24
FX	91145706A	S	025309840.01	79004860	CC - NYK - Currencies	38,707,788.24
FX	91178451A	B	025200635.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	91178671A	B	025200452.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	91181810A	B	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	91181807A	S	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	91184135A	S	025208240.01	79004889	CC - NYK - Currencies	143,362,178.66
FX	91184138A	B	025208240.01	79004889	CC - NYK - Currencies	25,231,743.44
FX	91184143A	B	025208240.01	79004889	CC - NYK - Currencies	25,231,743.44
FX	91239087A	B	025200122.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	91239084A	B	025200122.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	91266335A	S	025208984.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	91266333A	S	025208984.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	91266340A	S	025212820.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	91266342A	S	025212820.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	91266357A	S	025208794.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	91266359A	S	025208794.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	91286446A	B	025208844.01	79004592	CC - LDN - Currencies	27,052,887.76
FX	91333813A	B	025208992.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	91335619A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	91410113A	B	025208240.01	79004673	CC - NYK - Currencies	33,690,111.99
FX	91410057A	B	025208240.01	79004673	CC - NYK - Currencies	37,990,977.35
FX	91453305A	B	025217787.01	79004675	CC - NYK - Currencies	57,344,871.46
FX	91453298A	B	025217787.01	79004675	CC - NYK - Currencies	57,344,871.46
FX	91458330A	S	025208240.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	91473537A	B	025208992.01	79004675	CC - NYK - Currencies	16,486,650.55
FX	91473534A	B	025208992.01	79004675	CC - NYK - Currencies	16,486,650.55
FX	91479363A	B	025200122.01	79000891	CC - NYK - Currencies	211,209,523.34
FX	91524586A	S	025208026.01	79005048	CC - LDN - Currencies	26,734,497.87
FX	91524583A	S	025208026.01	79005048	CC - LDN - Currencies	26,734,497.87
FX	91536404A	S	025200635.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	91536402A	S	025200635.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	109717485A	B	025309030.01	79000059	CC - LDN - Currencies	1.00
FX	91544270A	S	025208844.01	79000059	CC - LDN - Currencies	18,004,687.50
FX	91544272A	S	025208844.01	79000059	CC - LDN - Currencies	18,004,687.50
FX	91547211A	S	025200346.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	91547209A	S	025200346.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	91574876A	S	025932369.01	79004593	CC - LDN - Currencies	36,363,729.35
FX	91575832A	S	025200452.01	79000056	CC - LDN - Currencies	18,500,000.00
FX	91575819A	S	025200452.01	79000056	CC - LDN - Currencies	18,500,000.00
FX	91590914A	S	025208844.01	79004669	CC - NYK - Currencies	91,751,794.34
FX	91591021A	S	025240565.01	79004669	CC - NYK - Currencies	45,875,897.17
FX	91705158A	B	025208471.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	91705125A	B	025208471.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	91705163A	S	025208471.01	79004860	CC - NYK - Currencies	269,520,895.88
FX	91705161A	S	025208471.01	79004860	CC - NYK - Currencies	269,520,895.88
FX	91708181A	B	025302985.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	91711304A	S	025209644.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	91711302A	S	025209644.01	79004860	CC - NYK - Currencies	21,504,326.80

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
FX	91806778A	S	025208471.01	79004290	CC - NYK - Currencies	322,564,901.99
FX	91806808A	S	025208471.01	79004290	CC - NYK - Currencies	322,564,901.99
FX	91806816A	B	025208471.01	79004290	CC - NYK - Currencies	143,362,178.66
FX	91806762A	B	025208471.01	79004290	CC - NYK - Currencies	143,362,178.66
FX	91753281A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	91753279A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	91753331A	S	025208471.01	79004860	CC - NYK - Currencies	80,282,820.05
FX	91753322A	S	025208471.01	79004860	CC - NYK - Currencies	80,282,820.05
FX	91764887A	S	025208992.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	91764877A	B	025208992.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	91766744A	S	025208984.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	91778276A	S	009147844.01	76077636	CC - NYK - Currencies	71,680.00
FX	91775653A	B	009470097.01	76077636	CC - NYK - Currencies	71,680.00
FX	91778291A	S	009470097.01	76077636	CC - NYK - Currencies	71,680.00
FX	91775661A	B	009147844.01	76077636	CC - NYK - Currencies	71,680.00
FX	91772243A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	91776655A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	91777277A	S	025208471.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	91780873A	S	025208471.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	91810540A	S	025207978.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	91810538A	S	025207978.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	91810552A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	91810554A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	91811307A	B	025208240.01	79600530	CC - NYK - Currencies	79,566,009.16
FX	91811302A	B	025208240.01	79600530	CC - NYK - Currencies	63,796,169.50
FX	91811407A	B	025268053.01	79004860	CC - NYK - Currencies	159,132,018.31
FX	91811401A	B	025268053.01	79004860	CC - NYK - Currencies	127,592,339.01
FX	91811592A	S	025207978.01	79600530	CC - NYK - Currencies	35,840,544.67
FX	91811590A	S	025207978.01	79600530	CC - NYK - Currencies	35,840,544.67
FX	91811600A	S	025212820.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	91811602A	S	025212820.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	91813521A	S	025208471.01	79004669	CC - NYK - Currencies	57,344,871.46
FX	91813509A	S	025208471.01	79004669	CC - NYK - Currencies	57,344,871.46
FX	91822109A	S	025208240.01	79004669	CC - NYK - Currencies	107,521,634.00
FX	91822104A	B	025208240.01	79004669	CC - NYK - Currencies	107,521,634.00
FX	91829680A	B	025212820.01	79004593	CC - LDN - Currencies	10,802,812.50
FX	91829632A	B	025212820.01	79004593	CC - LDN - Currencies	10,802,812.50
FX	91837500A	B	025208844.01	79000957	CC - NYK - Currencies	43,725,464.49
FX	91837504A	B	025208844.01	79000957	CC - NYK - Currencies	35,123,733.77
FX	91839179A	S	025208240.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	91839181A	S	025208240.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	91875377A	B	025207978.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	91875379A	S	025207978.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	91911449A	B	025208240.01	79000891	CC - NYK - Currencies	18,152,747.60
FX	91911447A	B	025208240.01	79000891	CC - NYK - Currencies	18,152,747.60
FX	91911590A	S	025263625.01	79001072	CC - NYK - Currencies	40,000,000.00
FX	91911572A	S	025263625.01	79001072	CC - NYK - Currencies	40,000,000.00
FX	91952923A	S	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	91952925A	B	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	91956095A	S	025201054.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	91956093A	S	025201054.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	91965749A	B	025208471.01	79001344	CC - NYK - Currencies	13,500,000.00
FX	91965989A	B	025208471.01	79001344	CC - NYK - Currencies	13,500,000.00
FX	92020495A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92020493A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92030486A	B	025211483.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	92030441A	B	025211483.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	92038981A	S	025208976.01	79004886	CC - NYK - Currencies	47,309,518.96
FX	92046978A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00

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
FX	92046982A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95735249A	S	025200122.01	79000891	CC - NYK - Currencies	143,802,228.66
FX	92084323A	B	025302985.01	79004889	CC - NYK - Currencies	107,521,634.00
FX	92084321A	S	025302985.01	79004889	CC - NYK - Currencies	215,043,267.99
FX	92084325A	B	025302985.01	79004889	CC - NYK - Currencies	215,043,267.99
FX	92084657A	B	025208471.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	92084654A	B	025208471.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	92094202A	S	025207978.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	92094186A	B	025207978.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	92168636A	B	025200122.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	92168619A	B	025200122.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	92234514A	S	025263625.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	92234512A	S	025263625.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	92245512A	S	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	92245482A	S	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	92267712A	S	025264938.01	79004889	CC - NYK - Currencies	136,397.00
FX	92267722A	S	025264938.01	79004889	CC - NYK - Currencies	137,735.00
FX	92267715A	S	025264938.01	79004889	CC - NYK - Currencies	137,536.00
FX	92267720A	S	025264938.01	79004889	CC - NYK - Currencies	136,113.00
FX	92267724A	S	025264938.01	79004889	CC - NYK - Currencies	133,745.00
FX	92267723A	S	025264938.01	79004889	CC - NYK - Currencies	133,633.00
FX	92267727A	S	025264938.01	79004889	CC - NYK - Currencies	134,068.00
FX	92267726A	S	025264938.01	79004889	CC - NYK - Currencies	134,566.00
FX	92267729A	S	025264938.01	79004889	CC - NYK - Currencies	135,026.00
FX	92267728A	S	025264938.01	79004889	CC - NYK - Currencies	135,435.00
FX	92267731A	S	025264938.01	79004889	CC - NYK - Currencies	135,738.00
FX	92267730A	S	025264938.01	79004889	CC - NYK - Currencies	135,968.00
FX	92267733A	S	025264938.01	79004889	CC - NYK - Currencies	90,895.00
FX	92267732A	S	025264938.01	79004889	CC - NYK - Currencies	91,786.00
FX	92267735A	S	025264938.01	79004889	CC - NYK - Currencies	91,654.00
FX	92267734A	S	025264938.01	79004889	CC - NYK - Currencies	90,706.00
FX	92267737A	S	025264938.01	79004889	CC - NYK - Currencies	89,128.00
FX	92267736A	S	025264938.01	79004889	CC - NYK - Currencies	89,053.00
FX	92267739A	S	025264938.01	79004889	CC - NYK - Currencies	89,343.00
FX	92267738A	S	025264938.01	79004889	CC - NYK - Currencies	89,675.00
FX	92267741A	S	025264938.01	79004889	CC - NYK - Currencies	89,981.00
FX	92267740A	S	025264938.01	79004889	CC - NYK - Currencies	90,254.00
FX	92267742A	S	025264938.01	79004889	CC - NYK - Currencies	90,456.00
FX	92267743A	S	025264938.01	79004889	CC - NYK - Currencies	90,609.00
FX	92297697A	S	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	92297695A	S	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	92300125A	B	025263625.01	79004889	CC - NYK - Currencies	1,433,621.79
FX	92300600A	S	025263625.01	79004889	CC - NYK - Currencies	3,584,054.47
FX	92300578A	S	025263625.01	79004889	CC - NYK - Currencies	3,584,054.47
FX	92324182A	S	025209644.01	79001072	CC - NYK - Currencies	12,500,000.00
FX	92324171A	S	025209644.01	79001072	CC - NYK - Currencies	12,500,000.00
FX	92333264A	S	025201179.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	92333259A	S	025201179.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	92333699A	S	025263625.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	92333697A	S	025263625.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	92380347A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92380335A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92387411A	B	025291055.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	92387349A	B	025291055.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	92387415A	B	025207978.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	92387483A	B	025207978.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	92399329A	B	025309857.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	92399317A	B	025309857.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	92441238A	B	025208026.01	79001344	CC - NYK - Currencies	18,000,000.00

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
FX	92441266A	B	025208026.01	79001344	CC - NYK - Currencies	18,000,000.00
FX	92453991A	B	025208471.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92454000A	B	025208471.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92455663A	B	025291055.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	92455661A	B	025291055.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	92455680A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92455682A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92470909A	S	025208992.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	92470876A	S	025208992.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	92466931A	S	025208026.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	92466927A	S	025208026.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	92476129A	S	025263625.01	79004673	CC - NYK - Currencies	19,783,980.66
FX	92476127A	S	025263625.01	79004673	CC - NYK - Currencies	23,224,672.94
FX	92476247A	S	025208471.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	92476243A	S	025208471.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	92510522A	B	025201179.01	79001564	CC - LDN - Currencies	288,075,000.03
FX	92511678A	B	025201179.01	79001564	CC - LDN - Currencies	144,037,500.02
FX	92520831A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	92520828A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	92521165A	B	025208992.01	79004592	CC - LDN - Currencies	50,000,000.00
FX	92521104A	B	025208992.01	79004592	CC - LDN - Currencies	50,000,000.00
FX	92524582A	B	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	92524579A	S	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	92525974A	B	025208646.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	92525972A	B	025208646.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	92531121A	B	025263625.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	92531130A	B	025263625.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	92531042A	S	025263625.01	79004290	CC - NYK - Currencies	35,500,000.00
FX	92530997A	S	025263625.01	79004290	CC - NYK - Currencies	35,500,000.00
FX	92587432A	B	025209644.01	79004673	CC - NYK - Currencies	38,349,382.79
FX	92587372A	B	025209644.01	79004673	CC - NYK - Currencies	33,331,706.54
FX	92590113A	B	025302985.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	92619401A	S	025341736.01	79096234	CC - LDN - Commodities	3,212,034.00
FX	92699703A	S	025200122.01	79004290	CC - NYK - Currencies	53,760,817.00
FX	92697006A	S	025200122.01	79004290	CC - NYK - Currencies	53,760,817.00
FX	92730357A	S	025208992.01	79004290	CC - NYK - Currencies	14,336,217.87
FX	92697056A	S	025208992.01	79004290	CC - NYK - Currencies	14,336,217.87
FX	92697076A	S	025208992.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	92697091A	S	025208992.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	92734165A	B	025209388.01	79004860	CC - NYK - Currencies	1.00
FX	92760656A	B	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	92760676A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	92802728A	S	025208471.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	92802719A	S	025208471.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	92802787A	S	025309840.01	79001072	CC - NYK - Currencies	12,500,000.00
FX	92802782A	S	025309840.01	79001072	CC - NYK - Currencies	12,500,000.00
FX	109237074A	B	013005228.01	76080802	CC - NYK - Currencies	5,070.00
FX	92819198A	S	025200635.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	92819195A	B	025200635.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	92841856A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	92841854A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	92845014A	B	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	92844984A	B	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	92845017A	B	025200635.01	79001072	CC - NYK - Currencies	170,000,000.00
FX	92845568A	B	025309840.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	92845564A	B	025309840.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	92849258A	B	025207960.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	92849237A	B	025207960.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	92849272A	B	025201179.01	79001344	CC - NYK - Currencies	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
FX	92849285A	B	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	92850044A	B	025263625.01	79004889	CC - NYK - Currencies	1,433,621.79
FX	92850053A	S	025263625.01	79004889	CC - NYK - Currencies	6,451,298.04
FX	92850046A	S	025263625.01	79004889	CC - NYK - Currencies	6,451,298.04
FX	92863837A	S	025309840.01	79005052	CC - LDN - Currencies	1,000,000.00
FX	92863867A	B	025309840.01	79000056	CC - LDN - Currencies	2,750,000.00
FX	92863860A	B	025309840.01	79000056	CC - LDN - Currencies	2,750,000.00
FX	92892023A	B	025208471.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	92892014A	B	025208471.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	92892636A	B	025291055.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	92892646A	B	025291055.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	92894981A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	92894984A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	92895046A	S	025208992.01	79600530	CC - NYK - Currencies	71,681,089.33
FX	92895053A	S	025208992.01	79600530	CC - NYK - Currencies	71,681,089.33
FX	92896481A	B	025268053.01	79004860	CC - NYK - Currencies	80,282,820.05
FX	92896397A	B	025268053.01	79004860	CC - NYK - Currencies	63,079,358.61
FX	92896725A	B	025209644.01	79004860	CC - NYK - Currencies	60,212,115.04
FX	92896745A	B	025209644.01	79004860	CC - NYK - Currencies	47,309,518.96
FX	92901886A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92901884A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92950759A	B	025274937.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	92950757A	B	025274937.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	93040025A	S	025200288.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	93040055A	S	025200288.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	93044970A	B	025208026.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	93044963A	B	025208026.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	93045002A	S	025208026.01	79004673	CC - NYK - Currencies	25,805,192.16
FX	93045000A	S	025208026.01	79004673	CC - NYK - Currencies	25,805,192.16
FX	93237688A	S	025341736.01	79096234	CC - LDN - Commodities	3,561,243.00
FX	93228232A	S	025341736.01	79001303	CC - NYK - Currencies	2,308,448.00
FX	93228224A	S	025341736.01	79001303	CC - NYK - Currencies	1,695,620.00
FX	93228228A	S	025341736.01	79001303	CC - NYK - Currencies	1,454,217.00
FX	93259516A	S	025341736.01	79096234	CC - LDN - Commodities	1,646,314.00
FX	93296758A	S	025209644.01	79004290	CC - NYK - Currencies	57,344,871.46
FX	93302344A	S	025207960.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	98724377A	S	025207960.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	93302479A	B	025263625.01	79004673	CC - NYK - Currencies	50,176,762.53
FX	93302447A	B	025263625.01	79004673	CC - NYK - Currencies	57,344,871.46
FX	93315107A	S	025208026.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	93315131A	S	025208026.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	93323697A	B	025263625.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	93323694A	B	025263625.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	93358504A	S	025309840.01	79600530	CC - NYK - Currencies	32,256,490.20
FX	93358472A	S	025309840.01	79600530	CC - NYK - Currencies	32,256,490.20
FX	93358545A	B	025208992.01	79600530	CC - NYK - Currencies	31,181,273.86
FX	93358554A	B	025208992.01	79600530	CC - NYK - Currencies	24,013,164.93
FX	93358810A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	93358788A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	93368231A	B	025263625.01	79004673	CC - NYK - Currencies	32,973,301.09
FX	93368278A	B	025263625.01	79004673	CC - NYK - Currencies	38,707,788.24
FX	93374253A	B	025263625.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	93374261A	S	025263625.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	93375853A	B	025200122.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	93375855A	S	025200122.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	93376084A	B	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	93376086A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	93432584A	S	025208646.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	93432576A	B	025208646.01	79004886	CC - NYK - Currencies	43,008,653.60

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
FX	93448120A	S	025201179.01	79600530	CC - NYK - Currencies	35,840,544.67
FX	93448116A	S	025201179.01	79600530	CC - NYK - Currencies	35,840,544.67
FX	93448161A	B	025208992.01	79600530	CC - NYK - Currencies	32,614,895.65
FX	93448153A	B	025208992.01	79600530	CC - NYK - Currencies	24,729,975.82
FX	93563748A	S	025209644.01	79004290	CC - NYK - Currencies	35,000,000.00
FX	93563677A	S	025209644.01	79004290	CC - NYK - Currencies	35,000,000.00
FX	93563787A	B	025263625.01	79004290	CC - NYK - Currencies	13,200,000.00
FX	93563760A	B	025263625.01	79004290	CC - NYK - Currencies	16,800,000.00
FX	93613961A	B	025201179.01	79000056	CC - LDN - Currencies	19,000,000.00
FX	93613966A	B	025201179.01	79000056	CC - LDN - Currencies	19,000,000.00
FX	93615058A	B	025263625.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	93615138A	B	025263625.01	79004860	CC - NYK - Currencies	24,371,570.37
FX	93697515A	S	038012126.01	76077636	CC - NYK - Currencies	44,000,000.00
FX	93635019A	B	025285727.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	93635088A	B	025285727.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	93639991A	B	025208992.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	93639956A	B	025208992.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	93653555A	B	025201179.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	93653558A	S	025201179.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	93660572A	B	025200635.01	79004673	CC - NYK - Currencies	51,610,384.32
FX	93660570A	B	025200635.01	79004673	CC - NYK - Currencies	51,610,384.32
FX	93662622A	B	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93662604A	B	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93696812A	B	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93696808A	B	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93696926A	B	025208026.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	93696928A	B	025208026.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	93697538A	B	025212820.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	93697534A	B	025212820.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	93794320A	S	025200122.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	93794318A	S	025200122.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	93806773A	B	025200635.01	79004860	CC - NYK - Currencies	30,822,868.41
FX	93806840A	B	025200635.01	79004860	CC - NYK - Currencies	40,858,220.92
FX	93814007A	S	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	93814005A	S	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	93870346A	B	025263625.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	93870343A	B	025263625.01	79004860	CC - NYK - Currencies	24,371,570.37
FX	93876281A	B	025268053.01	79004860	CC - NYK - Currencies	74,548,332.90
FX	93876284A	B	025268053.01	79004860	CC - NYK - Currencies	97,486,281.49
FX	93876349A	S	025208844.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	93876342A	B	025208844.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	93883565A	B	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	93883526A	B	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	93887652A	S	025208844.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	93887669A	B	025208844.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	93923198A	B	025201179.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	93923195A	B	025201179.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	93923212A	S	025201179.01	79004860	CC - NYK - Currencies	243,715,703.73
FX	93923223A	S	025201179.01	79004860	CC - NYK - Currencies	243,715,703.73
FX	93925642A	S	025208844.01	79001472	CC - NYK - Currencies	12,133,313.04
FX	93925640A	S	025208844.01	79001472	CC - NYK - Currencies	12,133,313.04
FX	93925704A	S	025200288.01	79001472	CC - NYK - Currencies	4,943,201.61
FX	93925715A	S	025200288.01	79001472	CC - NYK - Currencies	4,943,201.61
FX	93930250A	B	025268053.01	79004860	CC - NYK - Currencies	63,079,358.61
FX	93930178A	B	025268053.01	79004860	CC - NYK - Currencies	80,282,820.05
FX	93930352A	B	025200122.01	79000957	CC - NYK - Currencies	31,539,679.31
FX	93930354A	B	025200122.01	79000957	CC - NYK - Currencies	40,141,410.03
FX	93983013A	B	025208240.01	79001473	CC - NYK - Currencies	18,152,747.60
FX	93982997A	B	025208240.01	79001473	CC - NYK - Currencies	18,152,747.60

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
FX	93983022A	B	025200577.01	79001473	CC - NYK - Currencies	7,261,099.04
FX	93983024A	B	025200577.01	79001473	CC - NYK - Currencies	7,261,099.04
FX	93983690A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	93983682A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	93984459A	S	025208984.01	79004673	CC - NYK - Currencies	89,601,361.66
FX	93984461A	S	025208984.01	79004673	CC - NYK - Currencies	89,601,361.66
FX	93984562A	B	025208984.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	93984559A	B	025208984.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	93998737A	B	025207978.01	79001344	CC - NYK - Currencies	17,500,000.00
FX	93998735A	B	025207978.01	79001344	CC - NYK - Currencies	17,500,000.00
FX	94005008A	S	025201054.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	94005005A	S	025201054.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	94010458A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	94010460A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	94047160A	B	025208976.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	94047140A	B	025208976.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	94047528A	B	025208026.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	94047511A	B	025208026.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	94047545A	S	025208026.01	79001344	CC - NYK - Currencies	84,500,000.00
FX	94047531A	S	025208026.01	79001344	CC - NYK - Currencies	84,500,000.00
FX	94047935A	S	025209644.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	94114030A	S	025285727.01	79004290	CC - NYK - Currencies	143,362,178.66
FX	94114038A	B	025285727.01	79004290	CC - NYK - Currencies	143,362,178.66
FX	94198798A	S	025263625.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	94198789A	S	025263625.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	94209571A	B	025268053.01	79004290	CC - NYK - Currencies	143,362,178.66
FX	94220631A	B	025309840.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	94220614A	B	025309840.01	79004290	CC - NYK - Currencies	71,681,089.33
FX	94220648A	S	025309840.01	79004290	CC - NYK - Currencies	90,318,172.56
FX	94220667A	S	025309840.01	79004290	CC - NYK - Currencies	90,318,172.56
FX	94261360A	B	025200122.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	94261357A	B	025200122.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	94267157A	S	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	94267159A	S	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	94277519A	S	025207978.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	94277521A	S	025207978.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	94317678A	S	025209644.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	94317663A	S	025209644.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	94317716A	S	025208844.01	79001072	CC - NYK - Currencies	12,500,000.00
FX	94317712A	S	025208844.01	79001072	CC - NYK - Currencies	12,500,000.00
FX	94359872A	B	025208471.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	94359870A	B	025208471.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	94367976A	S	025208471.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	94367974A	S	025208471.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	94375643A	S	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	94375639A	S	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	94375961A	B	025291055.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	94375930A	B	025291055.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	94378830A	B	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	94378806A	S	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	94394035A	S	025200122.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	94394016A	S	025200122.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	94394005A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	94393997A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	94439116A	S	025263625.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	94439114A	S	025263625.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	94446382A	S	025240565.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	94446384A	S	025240565.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	94448160A	S	025309840.01	79000957	CC - NYK - Currencies	71,681,089.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	94448094A	S	025309840.01	79000957	CC - NYK - Currencies	71,681,089.33
FX	94451306A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	94451303A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	94451361A	S	025208026.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	94451374A	S	025208026.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	94451845A	S	025263625.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	94451841A	S	025263625.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	94452811A	S	025208844.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	94452807A	S	025208844.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	94457137A	S	025263625.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	94457144A	S	025263625.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	94463387A	S	025208026.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94463389A	S	025208026.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94463398A	B	025208026.01	79001344	CC - NYK - Currencies	85,500,000.00
FX	94463396A	B	025208026.01	79001344	CC - NYK - Currencies	85,500,000.00
FX	94464523A	S	025209644.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	94464515A	S	025209644.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	94492150A	S	025208026.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	94492148A	S	025208026.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	94492162A	B	025208026.01	79001344	CC - NYK - Currencies	25,500,000.00
FX	94492160A	B	025208026.01	79001344	CC - NYK - Currencies	25,500,000.00
FX	94564412A	S	025274937.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	94564409A	S	025274937.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	94567586A	S	025207978.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	94567578A	S	025207978.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	94569789A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	94569757A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	94575846A	S	025200288.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	94575818A	S	025200288.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	94575859A	B	025200288.01	79001344	CC - NYK - Currencies	11,500,000.00
FX	94575854A	B	025200288.01	79001344	CC - NYK - Currencies	11,500,000.00
FX	94621545A	S	025208844.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	94673396A	B	025200122.01	79001472	CC - NYK - Currencies	33,703,647.34
FX	94673380A	B	025200122.01	79001472	CC - NYK - Currencies	33,703,647.34
FX	94798960A	S	025240565.01	79004673	CC - NYK - Currencies	15,411,434.21
FX	94798940A	S	025240565.01	79004673	CC - NYK - Currencies	15,411,434.21
FX	94805048A	S	025302985.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	94808126A	B	025208844.01	79000891	CC - NYK - Currencies	185,594,751.36
FX	94808128A	B	025208844.01	79000891	CC - NYK - Currencies	185,594,751.36
FX	94808136A	S	025208844.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	94864687A	S	025208844.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	94808130A	S	025207960.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	94808132A	S	025207960.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	94808134A	B	025207960.01	79000891	CC - NYK - Currencies	46,286,342.35
FX	94808138A	B	025207960.01	79000891	CC - NYK - Currencies	46,286,342.35
FX	94819094A	B	025208992.01	79001344	CC - NYK - Currencies	72,000,000.00
FX	94819101A	B	025208992.01	79001344	CC - NYK - Currencies	72,000,000.00
FX	94819104A	S	025309857.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	94819149A	S	025309857.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	94819261A	S	025200122.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	94819247A	S	025200122.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	94821822A	S	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	94821807A	S	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	94830358A	S	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	94830356A	S	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	94830360A	S	025309857.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94830362A	S	025309857.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94865278A	B	025211483.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	94865275A	S	025211483.01	79001344	CC - NYK - Currencies	500,000,000.00

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
FX	94865303A	B	025211483.01	79001344	CC - NYK - Currencies	87,500,000.00
FX	94865301A	B	025211483.01	79001344	CC - NYK - Currencies	87,500,000.00
FX	94865777A	S	025208844.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	94874198A	B	025209644.01	79004860	CC - NYK - Currencies	30,822,868.41
FX	94874191A	B	025209644.01	79004860	CC - NYK - Currencies	40,858,220.92
FX	94876204A	B	025207960.01	79004860	CC - NYK - Currencies	40,858,220.92
FX	94876212A	B	025207960.01	79004860	CC - NYK - Currencies	30,822,868.41
FX	94887129A	S	025208026.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	94887131A	B	025208026.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	94912212A	B	025208992.01	79001344	CC - NYK - Currencies	36,000,000.00
FX	94912214A	B	025208992.01	79001344	CC - NYK - Currencies	36,000,000.00
FX	94916425A	S	025208026.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	95008833A	S	025208026.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	95008862A	S	025240565.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	95035436A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95035434A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95036582A	B	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	95036585A	B	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	95052227A	B	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	95052224A	S	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	95084973A	B	025208240.01	79001344	CC - NYK - Currencies	84,000,000.00
FX	95084981A	B	025208240.01	79001344	CC - NYK - Currencies	84,000,000.00
FX	95087723A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95087721A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95087738A	B	025208992.01	79001344	CC - NYK - Currencies	78,000,000.00
FX	95087736A	B	025208992.01	79001344	CC - NYK - Currencies	78,000,000.00
FX	95101380A	B	025208240.01	79004673	CC - NYK - Currencies	32,973,301.09
FX	95101378A	B	025208240.01	79004673	CC - NYK - Currencies	38,707,788.24
FX	95203011A	S	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95202971A	S	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95203053A	B	025200122.01	79001344	CC - NYK - Currencies	21,500,000.00
FX	95203044A	B	025200122.01	79001344	CC - NYK - Currencies	21,500,000.00
FX	95238588A	B	025347931.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	95238586A	S	025347931.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	95243526A	S	025940222.01	79004889	CC - NYK - Currencies	40,141,410.03
FX	95243744A	S	025208240.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	95243742A	S	025208240.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	95243774A	B	025208240.01	79004673	CC - NYK - Currencies	31,539,679.31
FX	95243759A	B	025208240.01	79004673	CC - NYK - Currencies	27,238,813.95
FX	95256731A	B	025200122.01	79004290	CC - NYK - Currencies	143,362,178.66
FX	95256791A	S	025200122.01	79004290	CC - NYK - Currencies	143,362,178.66
FX	95300560A	S	025208240.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	95300558A	S	025208240.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	95300596A	B	025208240.01	79004673	CC - NYK - Currencies	16,845,055.99
FX	95300594A	B	025208240.01	79004673	CC - NYK - Currencies	19,712,299.57
FX	95305561A	S	025309857.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	95305573A	S	025309857.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	95378822A	B	025208240.01	79004673	CC - NYK - Currencies	186,370,832.26
FX	95378820A	S	025208240.01	79004673	CC - NYK - Currencies	186,370,832.26
FX	95379724A	S	025200577.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	95380177A	S	025208844.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	95380175A	S	025208844.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	95384114A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95384077A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95398371A	S	025207978.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	95398431A	S	025208240.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	95400295A	B	025207960.01	79004886	CC - NYK - Currencies	26,522,003.05
FX	95400307A	B	025207960.01	79004886	CC - NYK - Currencies	26,522,003.05
FX	95441080A	S	025263625.01	79004673	CC - NYK - Currencies	71,681,089.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	95441078A	S	025263625.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	95490151A	B	025200635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	95490148A	B	025200635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	95494186A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	95494184A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	95500061A	B	025211483.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	95500059A	B	025211483.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	95500078A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95500109A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95500111A	B	025201179.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	95500140A	B	025201179.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	95507507A	B	025296633.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	95507494A	B	025296633.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	95500358A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95500356A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95500789A	B	025347931.01	79001344	CC - NYK - Currencies	45,000,000.00
FX	95500783A	B	025347931.01	79001344	CC - NYK - Currencies	45,000,000.00
FX	95508018A	B	025268053.01	79004860	CC - NYK - Currencies	30,464,462.97
FX	95508009A	B	025268053.01	79004860	CC - NYK - Currencies	41,216,626.37
FX	95507981A	B	025208992.01	79004860	CC - NYK - Currencies	30,464,462.97
FX	95507978A	B	025208992.01	79004860	CC - NYK - Currencies	41,216,626.37
FX	95529559A	B	025208992.01	79984916	CC - LDN - Currencies	24,613,380.04
FX	95529568A	B	025208992.01	79984916	CC - LDN - Currencies	24,613,380.04
FX	95548363A	S	025209644.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	95548392A	S	025209644.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	95550397A	S	025208844.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	95550395A	S	025208844.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	95664134A	B	025208471.01	79004860	CC - NYK - Currencies	8,601,730.72
FX	95664176A	B	025208471.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	95586756A	B	025200577.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	95586754A	B	025200577.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	95586803A	B	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95586805A	B	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95587444A	B	025200577.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	95587450A	B	025200577.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	95588700A	S	025208844.01	79001072	CC - NYK - Currencies	12,500,000.00
FX	95588687A	S	025208844.01	79001072	CC - NYK - Currencies	12,500,000.00
FX	95589684A	B	025200635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	95589681A	B	025200635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	95612509A	S	025201179.01	79001527	CC - LDN - Currencies	200,000,000.00
FX	95648531A	B	025200635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	95648529A	B	025200635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	95648537A	B	025200122.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	95648539A	B	025200122.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	95648762A	S	025200288.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	95648760A	S	025200288.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	95650056A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95650054A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95651757A	B	025200635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	95651753A	B	025200635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	95652813A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95652805A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95654621A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95654623A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95654630A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95654628A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95659411A	B	025208240.01	79004860	CC - NYK - Currencies	30,679,506.23
FX	95659408A	B	025208240.01	79004860	CC - NYK - Currencies	41,001,583.10
FX	95671495A	B	025296633.01	79000891	CC - NYK - Currencies	33,703,647.34

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	95671502A	B	025296633.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	95669335A	B	025200122.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	95669308A	B	025200122.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	95672663A	B	025296633.01	79000891	CC - NYK - Currencies	11,234,549.11
FX	95672672A	B	025296633.01	79000891	CC - NYK - Currencies	11,234,549.11
FX	95670644A	S	025263625.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	95670642A	S	025263625.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	95707361A	S	025201179.01	79001564	CC - LDN - Currencies	72,018,750.01
FX	95709633A	B	025208240.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	95709631A	B	025208240.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	95738274A	S	025201179.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	95738238A	S	025201179.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	95745126A	B	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95745128A	B	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95751426A	B	028008449.01	76080802	CC - NYK - Currencies	22,469,098.23
FX	95751422A	B	028008449.01	76080802	CC - NYK - Currencies	22,469,098.23
FX	95751434A	S	028008449.01	76080802	CC - NYK - Currencies	17,975,278.58
FX	95751430A	S	028008449.01	76080802	CC - NYK - Currencies	17,975,278.58
FX	95751449A	S	028008449.01	76080802	CC - NYK - Currencies	200,000,000.00
FX	95751453A	B	028008449.01	76080802	CC - NYK - Currencies	200,000,000.00
FX	95751457A	S	028008449.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	95751461A	S	028008449.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	95751489A	S	028008449.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	95751493A	S	028008449.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	95751506A	S	028008449.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	95751497A	S	028008449.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	95751522A	S	028008449.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	95751518A	B	028008449.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	95849326A	S	025200122.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	95861057A	B	025200122.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	95861027A	B	025200122.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	95861008A	S	025200122.01	79001527	CC - LDN - Currencies	51,250,000.00
FX	95860973A	S	025200122.01	79001527	CC - LDN - Currencies	51,250,000.00
FX	95911561A	S	025200122.01	79001613	CC - LDN - Currencies	108,028,125.01
FX	95915435A	S	025208026.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	95915427A	S	025208026.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	95915721A	S	025263625.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95915693A	S	025263625.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95915752A	S	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95915768A	S	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95919610A	S	025347931.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	95919591A	B	025347931.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	95956708A	S	025208992.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	95957463A	S	025208026.01	79004860	CC - NYK - Currencies	52,327,195.21
FX	95957492A	S	025309840.01	79004860	CC - NYK - Currencies	52,327,195.21
FX	95957494A	S	025309840.01	79004860	CC - NYK - Currencies	52,327,195.21
FX	95957515A	S	025240565.01	79004860	CC - NYK - Currencies	104,654,390.42
FX	95958244A	S	025200635.01	79004860	CC - NYK - Currencies	209,308,780.85
FX	95967908A	B	025941626.01	79001302	CC - NYK - Currencies	75,927,136.08
FX	95973564A	S	025309840.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	95973566A	S	025309840.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	95973568A	S	025208992.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	95973570A	S	025208992.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	95974183A	S	025208976.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95974271A	B	025208976.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	96001485A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	96001483A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	96009539A	S	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	96009541A	B	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66

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
FX	96009640A	B	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	96009662A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	96013573A	B	025201179.01	79003981	CC - LDN - Currencies	30,000,000.00
FX	96013522A	S	025201179.01	79003981	CC - LDN - Currencies	30,000,000.00
FX	96013637A	B	025208844.01	79003981	CC - LDN - Currencies	20,000,000.00
FX	96013604A	S	025208844.01	79003981	CC - LDN - Currencies	20,000,000.00
FX	96029297A	S	025200122.01	79001564	CC - LDN - Currencies	144,037,500.02
FX	96029295A	B	025200122.01	79001564	CC - LDN - Currencies	144,037,500.02
FX	96064382A	S	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	96064379A	S	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	96067558A	B	025208240.01	79004673	CC - NYK - Currencies	215,043,267.99
FX	96067560A	S	025208240.01	79004673	CC - NYK - Currencies	215,043,267.99
FX	96067575A	S	025263625.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	96067589A	B	025263625.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	96163736A	B	025305939.01	79004889	CC - NYK - Currencies	14,336,217.87
FX	96177085A	S	025207960.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	96177072A	S	025207960.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	96177304A	B	025207960.01	79000891	CC - NYK - Currencies	28,086,372.78
FX	96177302A	B	025207960.01	79000891	CC - NYK - Currencies	28,086,372.78
FX	96177873A	S	025309840.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	96177862A	S	025309840.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	96177692A	B	025309840.01	79000083	CC - LDN - Currencies	13,827,600.00
FX	96177647A	B	025309840.01	79000083	CC - LDN - Currencies	13,827,600.00
FX	96206787A	S	025200122.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	96206760A	B	025200122.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	96206819A	S	025207960.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	96206810A	B	025207960.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	96271053A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	96271034A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	96271027A	S	025309840.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	96272686A	B	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	96272684A	B	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	96272841A	S	025309840.01	79004860	CC - NYK - Currencies	488,865,029.24
FX	96304038A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	96304034A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	96309961A	S	025201179.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	96309946A	S	025201179.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	96317583A	S	025263625.01	79004860	CC - NYK - Currencies	15,053,028.76
FX	96317571A	S	025263625.01	79004860	CC - NYK - Currencies	15,053,028.76
FX	96319425A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96319423A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96319799A	S	025201179.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	96319773A	S	025201179.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	96323425A	B	025209644.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	96323434A	B	025209644.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	96367368A	S	025200577.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	96367358A	B	025200577.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	96367375A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	96367387A	S	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	96409670A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96409668A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96411244A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96411235A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96413864A	B	025200346.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	96413859A	B	025200346.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	96430633A	S	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96430616A	S	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96466179A	B	025263625.01	79004889	CC - NYK - Currencies	2,150,432.68
FX	96466175A	S	025263625.01	79004889	CC - NYK - Currencies	5,734,487.15

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
FX	96466168A	S	025263625.01	79004889	CC - NYK - Currencies	5,734,487.15
FX	96471442A	B	025209644.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	96471438A	B	025209644.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	96537343A	B	025947144.01	79005046	CC - LDN - Currencies	2,880,750.00
FX	96488809A	B	025291055.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96488793A	B	025291055.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96489179A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96489182A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96493271A	B	025209644.01	79004860	CC - NYK - Currencies	18,206,996.69
FX	96493273A	B	025209644.01	79004860	CC - NYK - Currencies	24,801,656.91
FX	96497087A	S	025208240.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	96497116A	S	025208240.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	96497154A	B	025208240.01	79005050	CC - LDN - Currencies	15,043,431.72
FX	96497199A	B	025208240.01	79005050	CC - LDN - Currencies	15,043,431.72
FX	96529612A	B	025200346.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96529703A	B	025200346.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96583250A	S	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	96583235A	S	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	96585804A	B	025263625.01	79004860	CC - NYK - Currencies	30,106,057.52
FX	96585806A	B	025263625.01	79004860	CC - NYK - Currencies	41,575,031.81
FX	96588462A	B	025200122.01	79000957	CC - NYK - Currencies	30,106,057.52
FX	96588460A	B	025200122.01	79000957	CC - NYK - Currencies	41,575,031.81
FX	96619413A	S	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	96619410A	S	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109716440A	B	023260854.01	76080802	CC - NYK - Currencies	1.00
FX	96677731A	B	025207978.01	79004860	CC - NYK - Currencies	51,610,384.32
FX	96677726A	B	025207978.01	79004860	CC - NYK - Currencies	51,610,384.32
FX	96759685A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	96759681A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	96759691A	S	025208844.01	79001344	CC - NYK - Currencies	222,000,000.00
FX	96759687A	S	025208844.01	79001344	CC - NYK - Currencies	222,000,000.00
FX	96761620A	B	025208539.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96761616A	B	025208539.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96761614A	S	025208539.01	79001344	CC - NYK - Currencies	55,500,000.00
FX	96761612A	S	025208539.01	79001344	CC - NYK - Currencies	55,500,000.00
FX	96794818A	S	025318098.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96903919A	S	025309840.01	79001344	CC - NYK - Currencies	26,500,000.00
FX	96903915A	S	025309840.01	79001344	CC - NYK - Currencies	26,500,000.00
FX	96906616A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	96906611A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	96911181A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96911183A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96969477A	S	025208240.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	96969466A	S	025208240.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	96975386A	B	011484177.01	76080802	CC - NYK - Currencies	14,336,217.87
FX	96975373A	B	011484177.01	76080802	CC - NYK - Currencies	14,336,217.87
FX	96979022A	S	025200577.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	96979839A	B	025200122.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	96979831A	B	025200122.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	96985808A	B	025200452.01	79001073	CC - NYK - Currencies	60,000,000.00
FX	97020313A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97020311A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97020337A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97020344A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97020353A	S	025208844.01	79001344	CC - NYK - Currencies	32,000,000.00
FX	97020363A	S	025208844.01	79001344	CC - NYK - Currencies	48,000,000.00
FX	97020480A	S	025200122.01	79001564	CC - LDN - Currencies	12,963,375.00
FX	97020478A	S	025200122.01	79001564	CC - LDN - Currencies	12,963,375.00
FX	97020482A	B	025200122.01	79001564	CC - LDN - Currencies	36,009,375.00

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
FX	97020484A	B	025200122.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	97020488A	S	025200122.01	79001564	CC - LDN - Currencies	25,206,562.50
FX	97020486A	S	025200122.01	79001564	CC - LDN - Currencies	25,206,562.50
FX	97023745A	B	025200122.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	97063965A	B	025200452.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	97064004A	S	025200452.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	97063946A	B	025207978.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	97063876A	S	025207978.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	97068869A	B	025240565.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	97068839A	B	025240565.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	97068897A	S	025240565.01	79003981	CC - LDN - Currencies	22,000,000.00
FX	97068885A	S	025240565.01	79003981	CC - LDN - Currencies	22,000,000.00
FX	97095655A	S	025294018.01	79004860	CC - NYK - Currencies	16,799,457.47
FX	97095662A	B	025294018.01	79004860	CC - NYK - Currencies	17,872,738.45
FX	97082630A	B	025268053.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97082610A	B	025268053.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97082632A	S	025268053.01	79004860	CC - NYK - Currencies	34,406,922.88
FX	97082674A	S	025268053.01	79004860	CC - NYK - Currencies	34,406,922.88
FX	97086813A	S	025208026.01	79001345	CC - NYK - Currencies	30,000,000.00
FX	97086823A	S	025208026.01	79001345	CC - NYK - Currencies	1,600,000.00
FX	97086839A	S	025208026.01	79001345	CC - NYK - Currencies	1,600,000.00
FX	97086573A	B	025208844.01	79003981	CC - LDN - Currencies	25,000,000.00
FX	97086567A	B	025208844.01	79003981	CC - LDN - Currencies	25,000,000.00
FX	97086610A	S	025208844.01	79003981	CC - LDN - Currencies	55,000,000.00
FX	97086593A	S	025208844.01	79003981	CC - LDN - Currencies	55,000,000.00
FX	97089706A	S	025207960.01	79004673	CC - NYK - Currencies	286,724,357.32
FX	97090146A	B	025200098.01	79004842	CC - NYK - Currencies	35,840,544.67
FX	97090136A	B	025200098.01	79004842	CC - NYK - Currencies	35,840,544.67
FX	97108625A	B	025291345.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	97113745A	B	025200122.01	79005052	CC - LDN - Currencies	2,000,000.00
FX	97113802A	B	025200122.01	79000056	CC - LDN - Currencies	9,800,000.00
FX	97113813A	B	025200122.01	79000056	CC - LDN - Currencies	9,800,000.00
FX	97119278A	S	025200577.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	97119212A	S	025200577.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	97119275A	B	025208992.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	97119298A	B	025208992.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	97132143A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97132141A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97132170A	B	025291055.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97133643A	B	025200452.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	97133592A	B	025200452.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	97133676A	S	025200452.01	79004669	CC - NYK - Currencies	43,725,464.49
FX	97133645A	S	025200452.01	79004669	CC - NYK - Currencies	43,725,464.49
FX	97133721A	B	025208992.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	97133741A	B	025208992.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	97133743A	S	025208992.01	79004669	CC - NYK - Currencies	43,725,464.49
FX	97133745A	S	025208992.01	79004669	CC - NYK - Currencies	43,725,464.49
FX	97154968A	B	025347931.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	97154970A	S	025347931.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	97155299A	B	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	97155303A	S	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	97155530A	B	025201179.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	97155534A	S	025201179.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	97155897A	S	025309840.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	97155910A	B	025309840.01	79001345	CC - NYK - Currencies	3,750,000.00
FX	97155904A	B	025309840.01	79001345	CC - NYK - Currencies	3,750,000.00
FX	97156300A	S	025341579.01	79000700	CC - NYK - Currencies	40,386,774.51
FX	97157548A	S	025200122.01	79001564	CC - LDN - Currencies	57,615,000.01
FX	97159582A	S	025347931.01	79001344	CC - NYK - Currencies	70,000,000.00

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
FX	97159579A	S	025347931.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	97159538A	S	025201179.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	97159531A	S	025201179.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	97162291A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97162296A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97172958A	S	009470097.01	76077636	CC - NYK - Currencies	143,360.00
FX	97172964A	B	009470097.01	76077636	CC - NYK - Currencies	100,000.00
FX	97167462A	S	025263625.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	97167464A	S	025263625.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	97197561A	B	025208240.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	97201728A	S	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	97201742A	B	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	97205889A	B	025208844.01	79001527	CC - LDN - Currencies	60,000,000.00
FX	97205861A	S	025208844.01	79001527	CC - LDN - Currencies	104,000,000.00
FX	97220631A	S	025208992.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	97256830A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	97256820A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	97256833A	S	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	97256835A	S	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	97272284A	B	025947144.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	97306367A	S	025208471.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	97306328A	S	025207960.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	97310225A	S	025263625.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	97310294A	B	025263625.01	79004860	CC - NYK - Currencies	174,901,857.97
FX	97310965A	S	025208844.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	97310896A	S	025208844.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	97310840A	S	025200122.01	79001527	CC - LDN - Currencies	7,500,000.00
FX	97310699A	S	025200122.01	79001527	CC - LDN - Currencies	7,500,000.00
FX	97359593A	B	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	97358424A	S	025200122.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	97358514A	S	025200122.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	97358624A	S	025208844.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	97358565A	S	025208844.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	97442448A	S	038143285.01	76077636	CC - NYK - Currencies	431,000.00
FX	97393258A	B	025208844.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	97393250A	S	025208844.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	97410052A	S	025208240.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	97410072A	S	025208240.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	97410340A	S	025208240.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	97410338A	S	025208240.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	97410382A	S	025200122.01	79005048	CC - LDN - Currencies	6,683,624.47
FX	97410384A	S	025200122.01	79005048	CC - LDN - Currencies	6,683,624.47
FX	97433575A	B	025200452.01	79004669	CC - NYK - Currencies	53,760,817.00
FX	97433552A	B	025200452.01	79004669	CC - NYK - Currencies	53,760,817.00
FX	97433547A	S	025200452.01	79004669	CC - NYK - Currencies	65,946,602.18
FX	97433550A	S	025200452.01	79004669	CC - NYK - Currencies	65,946,602.18
FX	97436400A	S	025208026.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	97436429A	B	025208026.01	79001345	CC - NYK - Currencies	5,500,000.00
FX	97436427A	B	025208026.01	79001345	CC - NYK - Currencies	5,500,000.00
FX	97442352A	B	025209644.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	97442350A	B	025209644.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	97444908A	S	025208240.01	79005048	CC - LDN - Currencies	5,346,899.57
FX	97444915A	S	025208240.01	79005048	CC - LDN - Currencies	5,346,899.57
FX	97445140A	S	025207960.01	79005048	CC - LDN - Currencies	14,035,611.38
FX	97445142A	S	025207960.01	79005048	CC - LDN - Currencies	14,035,611.38
FX	97450311A	S	025200122.01	79005048	CC - LDN - Currencies	22,055,960.74
FX	97450309A	S	025200122.01	79005048	CC - LDN - Currencies	22,055,960.74
FX	97451838A	B	025201179.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	97451828A	B	025201179.01	79000083	CC - LDN - Currencies	36,009,375.00

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
FX	97451751A	S	025201179.01	79000083	CC - LDN - Currencies	77,780,250.01
FX	97451766A	S	025201179.01	79000083	CC - LDN - Currencies	77,780,250.01
FX	97459888A	B	025200122.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	97459968A	B	025200122.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	97459981A	S	025200122.01	79004290	CC - NYK - Currencies	36,915,761.01
FX	97459996A	S	025200122.01	79004290	CC - NYK - Currencies	36,915,761.01
FX	97456797A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97456782A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97456777A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	97456767A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	97457432A	S	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	97458597A	B	025268053.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	97458588A	B	025268053.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	97486199A	B	025268053.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	97486829A	B	025294018.01	79004669	CC - NYK - Currencies	9,658,816.99
FX	97486835A	S	025294018.01	79004669	CC - NYK - Currencies	9,015,559.69
FX	97489204A	B	025208471.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	97489181A	B	025208471.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	97491723A	S	025212374.01	79004860	CC - NYK - Currencies	8,601,730.72
FX	97494794A	B	025200452.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	97495118A	B	025200452.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	97515925A	B	025208240.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	97515941A	B	025208240.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	97499922A	B	025207960.01	79001302	CC - NYK - Currencies	32,309,419.61
FX	97499892A	B	025207960.01	79001302	CC - NYK - Currencies	32,309,419.61
FX	97512333A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97512336A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97516218A	B	025268053.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	97516216A	B	025268053.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	97547148A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97547134A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97548080A	S	025208026.01	79004886	CC - NYK - Currencies	7,168,108.93
FX	97548061A	S	025208026.01	79004886	CC - NYK - Currencies	7,168,108.93
FX	97548153A	S	025200122.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	97548147A	S	025200122.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	97549178A	S	025200452.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	97549175A	B	025200452.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	97551461A	S	025208026.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	97552554A	B	025200452.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	97552552A	B	025200452.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	97553386A	B	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	97560414A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97559761A	B	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97568967A	B	025209644.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	97568964A	B	025209644.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	97606629A	B	025341579.01	79000891	CC - NYK - Currencies	14,343,261.93
FX	97611431A	B	025200635.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	97611429A	B	025200635.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	97611424A	B	025268053.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	97611421A	B	025268053.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	97624230A	B	025347931.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97624210A	B	025347931.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97629378A	S	025200635.01	79004673	CC - NYK - Currencies	39,424,599.13
FX	97629375A	S	025200635.01	79004673	CC - NYK - Currencies	32,256,490.20
FX	97652413A	S	025200635.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	97652422A	B	025200635.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	97654429A	B	025341579.01	79000891	CC - NYK - Currencies	9,562,174.62
FX	97657977A	B	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	97657975A	B	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	97664087A	B	025208026.01	79005285	CC - LDN - Currencies	14,403,750.00
FX	97663992A	B	025208026.01	79005285	CC - LDN - Currencies	14,403,750.00
FX	97699850A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97699848A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97702475A	S	025343898.01	79005052	CC - LDN - Currencies	2,000,000.00
FX	97702785A	B	025201179.01	79005052	CC - LDN - Currencies	1,000,000.00
FX	97702819A	S	025201179.01	79000056	CC - LDN - Currencies	2,500,000.00
FX	97702798A	S	025201179.01	79000056	CC - LDN - Currencies	2,500,000.00
FX	97702996A	B	025208992.01	79005052	CC - LDN - Currencies	3,000,000.00
FX	97703019A	S	025208992.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	97703013A	S	025208992.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	97710816A	S	025208992.01	79004673	CC - NYK - Currencies	38,707,788.24
FX	97710783A	S	025208992.01	79004673	CC - NYK - Currencies	32,973,301.09
FX	97712203A	B	025208992.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	97712200A	B	025208992.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	97714217A	B	025200122.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	97717542A	S	025208240.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	97717544A	S	025208240.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	97741101A	S	025240565.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	97742862A	B	025208844.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	97742860A	B	025208844.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	97742873A	B	025208976.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	97742875A	B	025208976.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	97743147A	S	025294828.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	97743145A	S	025294828.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	97748048A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	97748150A	B	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	97748106A	S	025309840.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	97748213A	B	025309840.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	97748459A	S	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97748472A	B	025309840.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	97748485A	S	025263625.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97748491A	B	025263625.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	97753772A	B	025208240.01	79004860	CC - NYK - Currencies	24,371,570.37
FX	97753770A	B	025208240.01	79004860	CC - NYK - Currencies	32,973,301.09
FX	97755227A	S	025200577.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	97755250A	S	025200577.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	97790067A	S	025341579.01	79001393	CC - NYK - Currencies	35,950,557.16
FX	97796317A	B	025200122.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	97796310A	B	025200122.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	97796157A	S	025200122.01	79001564	CC - LDN - Currencies	15,484,031.25
FX	97796191A	S	025200122.01	79001564	CC - LDN - Currencies	15,484,031.25
FX	97798466A	B	025200577.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	97798581A	B	025208844.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	97798579A	B	025208844.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	97798566A	S	025208844.01	79004860	CC - NYK - Currencies	122,574,662.76
FX	97798568A	S	025208844.01	79004860	CC - NYK - Currencies	122,574,662.76
FX	97803009A	B	025347931.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	97803013A	B	025347931.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	97803034A	S	025347931.01	79004669	CC - NYK - Currencies	87,809,334.43
FX	97803017A	S	025347931.01	79004669	CC - NYK - Currencies	87,809,334.43
FX	97804112A	B	025200122.01	79000056	CC - LDN - Currencies	62,500,000.00
FX	97804075A	B	025200122.01	79000056	CC - LDN - Currencies	62,500,000.00
FX	97804037A	S	025200122.01	79005048	CC - LDN - Currencies	73,519,869.15
FX	97804032A	S	025200122.01	79005048	CC - LDN - Currencies	73,519,869.15
FX	97848248A	B	025209644.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	97858323A	S	025208471.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	97858218A	B	025208471.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	97951596A	B	025309840.01	79001072	CC - NYK - Currencies	37,500,000.00

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
FX	97951591A	B	025309840.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	97951568A	S	025309840.01	79001072	CC - NYK - Currencies	46,000,000.00
FX	97951584A	S	025309840.01	79001072	CC - NYK - Currencies	46,000,000.00
FX	98024124A	S	025208026.01	79000083	CC - LDN - Currencies	7,201,875.00
FX	98024121A	S	025208026.01	79000083	CC - LDN - Currencies	7,201,875.00
FX	98026295A	B	025208026.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	98034274A	S	025200452.01	79000083	CC - LDN - Currencies	7,201,875.00
FX	98034272A	S	025200452.01	79000083	CC - LDN - Currencies	7,201,875.00
FX	98090911A	B	025208471.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	98090904A	B	025208471.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	98094297A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98094295A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98126596A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98126588A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98128498A	S	025243635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98128486A	S	025243635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98128558A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98128522A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98132941A	B	025200239.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	98132939A	B	025200239.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	98208197A	S	025208992.01	79004290	CC - NYK - Currencies	32,973,301.09
FX	98208188A	S	025208992.01	79004290	CC - NYK - Currencies	38,707,788.24
FX	98157594A	S	025294018.01	79004860	CC - NYK - Currencies	2,501,767.91
FX	98161890A	B	025294018.01	79004860	CC - NYK - Currencies	2,673,366.39
FX	98157600A	S	025294018.01	79004860	CC - NYK - Currencies	20,394,847.12
FX	98161834A	B	025294018.01	79004860	CC - NYK - Currencies	21,793,747.77
FX	98188962A	S	025200577.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98188958A	S	025200577.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98189339A	S	025200346.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98189341A	S	025200346.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98198027A	S	025200122.01	79004886	CC - NYK - Currencies	53,760,817.00
FX	98197989A	S	025200122.01	79004886	CC - NYK - Currencies	53,760,817.00
FX	97753462A	B	025268053.01	79004290	CC - NYK - Currencies	40,000,000.00
FX	97756620A	B	025268053.01	79004290	CC - NYK - Currencies	40,000,000.00
FX	1484453A	S	025239633.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	1484452A	S	025239633.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	1597769A	S	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	1597771A	S	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	1980024A	S	025208240.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	1980020A	S	025208240.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	50037347A	B	025211483.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	50037335A	B	025211483.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	50276749A	S	025200171.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	50276753A	S	025200171.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	50300481A	B	025208240.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	50300479A	B	025208240.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	50809508A	S	025210014.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	50809510A	S	025210014.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	50987256A	S	025309840.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	50987258A	S	025309840.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	51158739A	B	025208240.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	51158737A	B	025208240.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	98249757A	S	025337684.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98249755A	B	025337684.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98290636A	S	025932369.01	79000121	CC - NYK - Currencies	15,288,412.44
FX	98358346A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	98358348A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	98357992A	B	025208992.01	79001344	CC - NYK - Currencies	65,000,000.00
FX	98357990A	B	025208992.01	79001344	CC - NYK - Currencies	65,000,000.00

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
FX	98398804A	S	025332016.01	79001527	CC - LDN - Currencies	5,298,573.33
FX	98398807A	S	025332008.01	79001527	CC - LDN - Currencies	19,701,426.67
FX	98400382A	S	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	98400373A	S	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	98400622A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	98400615A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	98400641A	B	025208471.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	98400633A	B	025208471.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	98401181A	S	025337684.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	98401183A	B	025337684.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	98407967A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98407963A	B	025200122.01	79001344	CC - NYK - Currencies	120,000,000.00
FX	98410728A	S	025309840.01	79004860	CC - NYK - Currencies	93,185,416.13
FX	98410740A	S	025208844.01	79004860	CC - NYK - Currencies	70,247,467.54
FX	98446136A	S	025240565.01	79004612	CC - NYK - Currencies	5,200,000.00
FX	98446122A	S	025240565.01	79004612	CC - NYK - Currencies	5,200,000.00
FX	98454073A	S	038098877.01	76077636	CC - NYK - Currencies	1,433,600.00
FX	98454081A	B	038098877.01	76077636	CC - NYK - Currencies	1,433,600.00
FX	98578684A	B	025208992.01	79001344	CC - NYK - Currencies	51,000,000.00
FX	98578682A	B	025208992.01	79001344	CC - NYK - Currencies	51,000,000.00
FX	98579617A	S	025208992.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	98579615A	S	025208992.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	98579935A	S	025209008.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	98579838A	S	025209008.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	98580065A	S	025200122.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	98580055A	S	025200122.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	98580146A	S	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	98580135A	S	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	98679837A	S	025261454.01	79004163	CC - NYK - Currencies	1,200,000.00
FX	98680722A	S	025343823.01	79000060	FI - TKO - Swaps	1,048,218.03
FX	98722557A	S	025343823.01	79000060	FI - TKO - Swaps	982,897.58
FX	98680725A	S	025343823.01	79000060	FI - TKO - Swaps	1,048,561.50
FX	98680573A	S	025343823.01	79000060	FI - TKO - Swaps	819,403.47
FX	98680727A	S	025343823.01	79000060	FI - TKO - Swaps	819,510.92
FX	98680575A	S	025343823.01	79000060	FI - TKO - Swaps	819,779.64
FX	98680929A	S	025316845.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	98680931A	B	025316845.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	98682018A	S	025280264.01	79001344	CC - NYK - Currencies	1,626,721.61
FX	98682025A	B	025280264.01	79001344	CC - NYK - Currencies	1,875,000.00
FX	98682031A	S	025280264.01	79001344	CC - NYK - Currencies	1,628,487.68
FX	98682022A	B	025280264.01	79001344	CC - NYK - Currencies	1,875,000.00
FX	98682020A	S	025280264.01	79001344	CC - NYK - Currencies	1,901,967.18
FX	98682035A	B	025280264.01	79001344	CC - NYK - Currencies	2,187,500.00
FX	98682048A	S	025280264.01	79001344	CC - NYK - Currencies	1,632,919.66
FX	98682041A	B	025280264.01	79001344	CC - NYK - Currencies	1,875,000.00
FX	98682037A	S	025280264.01	79001344	CC - NYK - Currencies	1,634,521.09
FX	98682039A	B	025280264.01	79001344	CC - NYK - Currencies	1,875,000.00
FX	98682052A	S	025280264.01	79001344	CC - NYK - Currencies	1,364,182.04
FX	98682050A	B	025280264.01	79001344	CC - NYK - Currencies	1,562,500.00
FX	98720693A	S	025200718.01	79001344	CC - NYK - Currencies	58,500,000.00
FX	98720863A	S	025208992.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	98721530A	S	025208844.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	98726102A	S	025936782.01	79004860	CC - NYK - Currencies	31,605,891.13
FX	98726076A	S	025936782.01	79004860	CC - NYK - Currencies	1,867,418.54
FX	98726104A	S	025936782.01	79004860	CC - NYK - Currencies	48,473,965.35
FX	98726078A	S	025936782.01	79004860	CC - NYK - Currencies	42,413,237.50
FX	98775335A	B	025316845.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	98775349A	S	025316845.01	79001344	CC - NYK - Currencies	188,460,803.97
FX	98778782A	B	025208240.01	79001345	CC - NYK - Currencies	100,000,000.00

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
FX	98778809A	S	025208240.01	79001344	CC - NYK - Currencies	43,750,000.00
FX	98778807A	S	025208240.01	79001344	CC - NYK - Currencies	43,750,000.00
FX	98776548A	S	025200577.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	98776542A	S	025200577.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	98776573A	B	025200577.01	79004163	CC - NYK - Currencies	120,000,000.00
FX	98776561A	B	025200577.01	79004163	CC - NYK - Currencies	120,000,000.00
FX	98786821A	S	025948811.01	79000121	CC - NYK - Currencies	150,000.00
FX	98826488A	S	025208844.01	79001342	CC - NYK - Currencies	100,000,000.00
FX	98826499A	S	025208844.01	79001342	CC - NYK - Currencies	100,000,000.00
FX	98834310A	S	025803909.01	79001302	CC - NYK - Currencies	528,452.87
FX	98846863A	S	025803594.01	79001344	CC - NYK - Currencies	1,018,691.59
FX	98889895A	B	025200163.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	98889884A	S	025200163.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	98894799A	B	025240565.01	79004163	CC - NYK - Currencies	20,000,000.00
FX	98894797A	S	025240565.01	79004163	CC - NYK - Currencies	20,000,000.00
FX	98895819A	S	025201179.01	79001472	CC - NYK - Currencies	9,437,021.26
FX	98895816A	S	025201179.01	79001472	CC - NYK - Currencies	9,437,021.26
FX	98947523A	B	025803529.01	79000122	CC - NYK - Currencies	20,425,000.00
FX	98947525A	B	025803529.01	79000122	CC - NYK - Currencies	20,425,000.00
FX	98928373A	S	025200577.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	98928371A	S	025200577.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	98931913A	S	025208992.01	79000122	CC - NYK - Currencies	15,500,000.00
FX	98931901A	S	025208992.01	79000122	CC - NYK - Currencies	15,500,000.00
FX	98932095A	S	025208992.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	98932059A	S	025208992.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	98948212A	S	025208851.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	98948220A	S	025208851.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	99122088A	S	028174555.01	76077636	CC - NYK - Currencies	2,700,000.00
FX	99122108A	S	028174951.01	76077636	CC - NYK - Currencies	15,500,000.00
FX	99121507A	B	025207960.01	79004163	CC - NYK - Currencies	40,000,000.00
FX	99121505A	S	025207960.01	79004163	CC - NYK - Currencies	40,000,000.00
FX	99168130A	S	025936782.01	79004163	CC - NYK - Currencies	3,619,686.27
FX	99168142A	S	025936782.01	79004163	CC - NYK - Currencies	3,796,576.23
FX	99168132A	S	025936782.01	79004163	CC - NYK - Currencies	2,547,108.42
FX	99168115A	S	025936782.01	79004163	CC - NYK - Currencies	2,645,346.06
FX	99168122A	S	025936782.01	79004163	CC - NYK - Currencies	2,664,083.99
FX	99168117A	S	025936782.01	79004163	CC - NYK - Currencies	5,293,815.94
FX	99168124A	S	025936782.01	79004163	CC - NYK - Currencies	5,351,915.46
FX	99168120A	S	025936782.01	79004163	CC - NYK - Currencies	5,381,335.06
FX	99225807A	B	025208844.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	99225842A	S	025208844.01	79001344	CC - NYK - Currencies	5,500,000.00
FX	99225840A	S	025208844.01	79001344	CC - NYK - Currencies	5,500,000.00
FX	99225869A	B	025208026.01	79001345	CC - NYK - Currencies	5,000,000.00
FX	99225891A	S	025208026.01	79001344	CC - NYK - Currencies	13,750,000.00
FX	99225905A	S	025208026.01	79001344	CC - NYK - Currencies	13,750,000.00
FX	99277008A	S	025804725.01	79001344	CC - NYK - Currencies	46,926,325.67
FX	99272664A	S	025201179.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	99272862A	S	025201179.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	99305181A	S	025200122.01	79001472	CC - NYK - Currencies	6,516,038.49
FX	99305173A	S	025200122.01	79001472	CC - NYK - Currencies	6,516,038.49
FX	99391267A	B	025208992.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	99391246A	B	025208992.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	99391278A	S	025208992.01	79004600	CC - NYK - Currencies	11,000,000.00
FX	99391272A	S	025208992.01	79004600	CC - NYK - Currencies	11,000,000.00
FX	99450467A	B	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	99450471A	B	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	99464145A	S	025342312.01	79001344	CC - NYK - Currencies	19,000,000.00
FX	99464148A	S	025342338.01	79001344	CC - NYK - Currencies	28,000,000.00
FX	99464150A	S	025342320.01	79001344	CC - NYK - Currencies	53,000,000.00

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
FX	99463275A	S	025297078.01	79004673	CC - NYK - Currencies	285,468.30
FX	99463254A	S	025297078.01	79004673	CC - NYK - Currencies	262,044.53
FX	99463279A	S	025297078.01	79004673	CC - NYK - Currencies	477,078.80
FX	99463289A	B	025297078.01	79004673	CC - NYK - Currencies	268,804.08
FX	99463291A	B	025297078.01	79004673	CC - NYK - Currencies	246,403.74
FX	99463277A	B	025297078.01	79004673	CC - NYK - Currencies	448,006.81
FX	99785675A	B	025208026.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	99786357A	B	025208026.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	99786447A	B	025208026.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	99786713A	S	025208026.01	79004600	CC - NYK - Currencies	200,000,000.00
FX	99786750A	B	025208026.01	79004600	CC - NYK - Currencies	200,000,000.00
FX	99786786A	S	025208026.01	79004600	CC - NYK - Currencies	75,000,000.00
FX	99786807A	B	025208026.01	79004600	CC - NYK - Currencies	75,000,000.00
FX	99786853A	S	025208026.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	99786885A	B	025208026.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	99786942A	S	025208026.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	99786967A	S	025208026.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	99804166A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	99804169A	B	025200346.01	79001344	CC - NYK - Currencies	151,250,000.00
FX	99925184A	S	029685013.01	76077636	CC - NYK - Currencies	7,168,000.00
FX	99925174A	B	029685013.01	76077636	CC - NYK - Currencies	7,168,000.00
FX	99921929A	B	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	99921919A	B	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	99924201A	B	025200122.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	99924196A	B	025200122.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	99933017A	B	025200288.01	79000075	CC - NYK - Currencies	28,672,435.73
FX	99933015A	B	025200288.01	79000075	CC - NYK - Currencies	28,672,435.73
FX	99933007A	S	025200288.01	79000075	CC - NYK - Currencies	57,344,871.46
FX	99933146A	B	025200288.01	79000075	CC - NYK - Currencies	17,920,272.33
FX	99933125A	B	025200288.01	79000075	CC - NYK - Currencies	17,920,272.33
FX	99933167A	S	025200288.01	79000075	CC - NYK - Currencies	35,840,544.67
FX	100021731A	B	025289273.01	79004604	CC - NYK - Currencies	6,500,000.00
FX	100021746A	B	025289273.01	79004604	CC - NYK - Currencies	6,500,000.00
FX	100021773A	S	025289273.01	79000075	CC - NYK - Currencies	7,168,108.93
FX	100021768A	S	025289273.01	79000075	CC - NYK - Currencies	7,168,108.93
FX	100020346A	B	025200288.01	79004604	CC - NYK - Currencies	66,000,000.00
FX	100020335A	S	025200288.01	79004604	CC - NYK - Currencies	66,000,000.00
FX	100020313A	S	025200288.01	79000075	CC - NYK - Currencies	71,681,089.33
FX	100020285A	B	025200288.01	79000075	CC - NYK - Currencies	71,681,089.33
FX	100022238A	B	025208992.01	79000957	CC - NYK - Currencies	1,000,000.00
FX	100023646A	S	025207960.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	100075564A	B	025208844.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	100075588A	S	025208844.01	79001344	CC - NYK - Currencies	10,750,000.00
FX	100075585A	S	025208844.01	79001344	CC - NYK - Currencies	10,750,000.00
FX	100125471A	S	025208992.01	79001345	CC - NYK - Currencies	5,000,000.00
FX	100125473A	B	025208992.01	79001345	CC - NYK - Currencies	23,700,000.00
FX	100125475A	B	025208992.01	79001345	CC - NYK - Currencies	23,700,000.00
FX	100235985A	S	025208844.01	79004885	CC - NYK - Currencies	43,008,653.60
FX	100235965A	B	025208844.01	79001345	CC - NYK - Currencies	40,000,000.00
FX	100349012A	S	025291949.01	79004893	CC - NYK - Currencies	625,000.00
FX	100378589A	B	025200635.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	100378592A	B	025200635.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	100393154A	B	025205980.01	79004163	CC - NYK - Currencies	1,200,000.00
FX	100437602A	S	025207960.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	100437604A	S	025207960.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	100466621A	S	025208992.01	79001344	CC - NYK - Currencies	195,600,000.00
FX	100466622A	S	025208992.01	79001344	CC - NYK - Currencies	195,600,000.00
FX	100477200A	B	025240565.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	100482124A	B	025806845.01	79001344	CC - NYK - Currencies	615,989.52

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
FX	100482471A	B	025319419.01	79001344	CC - NYK - Currencies	13,853,211.01
FX	100482473A	B	025307794.01	79001344	CC - NYK - Currencies	53,446,920.05
FX	100508726A	B	025806852.01	79001344	CC - NYK - Currencies	2,228,047.18
FX	100482127A	S	025806845.01	79001344	CC - NYK - Currencies	308,670.84
FX	100482547A	S	025319419.01	79001344	CC - NYK - Currencies	6,931,063.51
FX	100482549A	S	025307794.01	79001344	CC - NYK - Currencies	26,723,412.22
FX	100508752A	S	025806852.01	79001344	CC - NYK - Currencies	1,113,085.77
FX	100547209A	S	025209644.01	79001345	CC - NYK - Currencies	40,000,000.00
FX	100547206A	S	025209644.01	79001345	CC - NYK - Currencies	40,000,000.00
FX	100553399A	S	025208026.01	79004600	CC - NYK - Currencies	100,000,000.00
FX	100553404A	B	025208026.01	79004600	CC - NYK - Currencies	60,000,000.00
FX	100553431A	S	025200577.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	100553445A	B	025200577.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	100585858A	S	025208240.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	100585874A	B	025208240.01	79001345	CC - NYK - Currencies	11,800,000.00
FX	100585872A	B	025208240.01	79001345	CC - NYK - Currencies	11,800,000.00
FX	100638238A	B	025207960.01	79004600	CC - NYK - Currencies	35,000,000.00
FX	100638234A	B	025207960.01	79004600	CC - NYK - Currencies	35,000,000.00
FX	100645120A	B	025208844.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	100645126A	B	025208844.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	100645582A	B	025200098.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	100645559A	B	025200098.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	100688672A	S	025208992.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	100688680A	S	025208992.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	100690604A	S	025208844.01	79004832	CC - NYK - Currencies	8,500,000.00
FX	100690593A	S	025208844.01	79004832	CC - NYK - Currencies	8,500,000.00
FX	100763026A	S	027325877.01	76077636	CC - NYK - Currencies	100,000,000.00
FX	100724965A	S	025201179.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	100724981A	S	025201179.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	100838517A	S	028067882.01	76080802	CC - NYK - Currencies	0.57
FX	100838458A	S	028067882.01	76080802	CC - NYK - Currencies	0.57
FX	100764484A	S	025208844.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	100764489A	S	025208844.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	100764603A	B	025200239.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	100764610A	B	025200239.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	100809161A	B	025207960.01	79004163	CC - NYK - Currencies	5,750,000.00
FX	100809156A	B	025207960.01	79004163	CC - NYK - Currencies	5,750,000.00
FX	100809892A	B	025240565.01	79004163	CC - NYK - Currencies	11,500,000.00
FX	100809896A	B	025240565.01	79004163	CC - NYK - Currencies	11,500,000.00
FX	100952098A	B	025208844.01	79004832	CC - NYK - Currencies	10,000,000.00
FX	100971807A	B	025208240.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	100971825A	S	025208240.01	79001345	CC - NYK - Currencies	7,000,000.00
FX	100971828A	S	025208240.01	79001345	CC - NYK - Currencies	7,000,000.00
FX	101062060A	B	025208240.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	101062046A	B	025208240.01	79001345	CC - NYK - Currencies	7,500,000.00
FX	101062033A	B	025208240.01	79001345	CC - NYK - Currencies	7,500,000.00
FX	101125289A	S	025207473.01	79004889	CC - NYK - Currencies	32,829,938.91
FX	101128646A	S	025207473.01	79004889	CC - NYK - Currencies	27,095,451.77
FX	101128626A	S	025207473.01	79004889	CC - NYK - Currencies	23,368,035.12
FX	101128628A	S	025207473.01	79004889	CC - NYK - Currencies	38,851,150.42
FX	101123135A	S	025207473.01	79004889	CC - NYK - Currencies	127,879,063.37
FX	101128644A	S	025207473.01	79004889	CC - NYK - Currencies	37,704,252.99
FX	101123098A	S	025207473.01	79004889	CC - NYK - Currencies	63,509,445.15
FX	101123137A	S	025207473.01	79004889	CC - NYK - Currencies	48,313,054.21
FX	101127167A	S	025207473.01	79004889	CC - NYK - Currencies	50,176,762.53
FX	101127175A	S	025207473.01	79004889	CC - NYK - Currencies	57,488,233.64
FX	101127177A	S	025207473.01	79004889	CC - NYK - Currencies	55,481,163.14
FX	101127179A	S	025207473.01	79004889	CC - NYK - Currencies	35,267,095.95
FX	101127169A	S	025207473.01	79004889	CC - NYK - Currencies	39,998,047.85

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
FX	101127181A	S	025207473.01	79004889	CC - NYK - Currencies	33,690,111.99
FX	101127171A	S	025207473.01	79004889	CC - NYK - Currencies	40,858,220.92
FX	101127173A	S	025207473.01	79004889	CC - NYK - Currencies	36,844,079.92
FX	101127183A	S	025207473.01	79004889	CC - NYK - Currencies	23,368,035.12
FX	101127185A	S	025207473.01	79004889	CC - NYK - Currencies	35,983,906.84
FX	101126653A	S	025207473.01	79001475	CC - NYK - Currencies	719,011.14
FX	101126655A	S	025207473.01	79001475	CC - NYK - Currencies	853,825.73
FX	101126677A	S	025207473.01	79001475	CC - NYK - Currencies	629,134.75
FX	101126657A	S	025207473.01	79001475	CC - NYK - Currencies	943,702.13
FX	101126659A	S	025207473.01	79001475	CC - NYK - Currencies	2,471,600.81
FX	101126679A	S	025207473.01	79001475	CC - NYK - Currencies	539,258.36
FX	101126661A	S	025207473.01	79001475	CC - NYK - Currencies	898,763.93
FX	101126663A	S	025207473.01	79001475	CC - NYK - Currencies	3,505,179.32
FX	101126681A	S	025207473.01	79001475	CC - NYK - Currencies	3,639,993.91
FX	101126683A	S	025207473.01	79001475	CC - NYK - Currencies	3,370,364.73
FX	101126665A	S	025207473.01	79001475	CC - NYK - Currencies	4,314,066.86
FX	101126667A	S	025207473.01	79001475	CC - NYK - Currencies	3,235,550.14
FX	101127109A	S	025207473.01	79001475	CC - NYK - Currencies	2,201,971.63
FX	101127092A	S	025207473.01	79001475	CC - NYK - Currencies	2,651,353.59
FX	101127111A	S	025207473.01	79001475	CC - NYK - Currencies	1,932,342.45
FX	101126669A	S	025207473.01	79001475	CC - NYK - Currencies	2,876,044.57
FX	101127113A	S	025207473.01	79001475	CC - NYK - Currencies	7,639,493.40
FX	101127094A	S	025207473.01	79001475	CC - NYK - Currencies	1,617,775.07
FX	101126734A	S	025207473.01	79001303	CC - NYK - Currencies	3,392,489.06
FX	101126736A	S	025207473.01	79001303	CC - NYK - Currencies	10,339,014.27
FX	101126758A	S	025207473.01	79001303	CC - NYK - Currencies	4,684,865.84
FX	101126760A	S	025207473.01	79001303	CC - NYK - Currencies	13,731,503.33
FX	101127357A	S	025207473.01	79001303	CC - NYK - Currencies	3,554,036.16
FX	101127355A	S	025207473.01	79001303	CC - NYK - Currencies	10,500,561.37
FX	101126738A	S	025207473.01	79001303	CC - NYK - Currencies	15,185,427.22
FX	101128659A	S	025207473.01	79001303	CC - NYK - Currencies	34,409,531.88
FX	101128657A	S	025207473.01	79001303	CC - NYK - Currencies	6,946,525.22
FX	101125548A	S	025207473.01	79004612	CC - NYK - Currencies	6,589,147.29
FX	101125569A	S	025207473.01	79004612	CC - NYK - Currencies	19,476,744.19
FX	101125573A	S	025207473.01	79004612	CC - NYK - Currencies	7,170,542.64
FX	101125571A	S	025207473.01	79004612	CC - NYK - Currencies	6,877,845.59
FX	101125575A	S	025207473.01	79004612	CC - NYK - Currencies	10,462,074.98
FX	101125967A	S	025207473.01	79004612	CC - NYK - Currencies	5,812,263.88
FX	101125965A	S	025207473.01	79004612	CC - NYK - Currencies	4,744,843.61
FX	101125951A	S	025207473.01	79004612	CC - NYK - Currencies	5,422,678.42
FX	101125963A	S	025207473.01	79004612	CC - NYK - Currencies	6,003,679.67
FX	101126002A	S	025207473.01	79004612	CC - NYK - Currencies	6,489,104.12
FX	101126000A	S	025207473.01	79004612	CC - NYK - Currencies	6,392,251.82
FX	101125985A	S	025207473.01	79004612	CC - NYK - Currencies	5,036,319.61
FX	101125987A	S	025207473.01	79004612	CC - NYK - Currencies	3,972,868.22
FX	101126027A	S	025207473.01	79004612	CC - NYK - Currencies	4,263,565.89
FX	101126015A	S	025207473.01	79004612	CC - NYK - Currencies	4,554,263.57
FX	101126011A	S	025207473.01	79004612	CC - NYK - Currencies	4,168,686.38
FX	101126013A	S	025207473.01	79004612	CC - NYK - Currencies	12,312,166.75
FX	101126029A	S	025207473.01	79004612	CC - NYK - Currencies	3,490,063.02
FX	101127015A	S	025207473.01	79000948	CC - NYK - Currencies	1,318,677.27
FX	101127013A	S	025207473.01	79000948	CC - NYK - Currencies	1,539,993.73
FX	101127017A	S	025207473.01	79000948	CC - NYK - Currencies	1,281,791.19
FX	101127020A	S	025207473.01	79000948	CC - NYK - Currencies	1,578,966.69
FX	101127031A	S	025207473.01	79000948	CC - NYK - Currencies	2,873,352.18
FX	101127027A	S	025207473.01	79000948	CC - NYK - Currencies	881,283.74
FX	101127036A	S	025207473.01	79000948	CC - NYK - Currencies	365,370.21
FX	101127051A	S	025207473.01	79000948	CC - NYK - Currencies	840,351.49
FX	101127033A	S	025207473.01	79000948	CC - NYK - Currencies	703,337.66

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
FX	101127047A	S	025207473.01	79000948	CC - NYK - Currencies	1,200,633.06
FX	101127049A	S	025207473.01	79000948	CC - NYK - Currencies	2,428,553.24
FX	101127062A	S	025207473.01	79000948	CC - NYK - Currencies	1,346,164.34
FX	101127053A	S	025207473.01	79000948	CC - NYK - Currencies	642,952.87
FX	101127058A	S	025207473.01	79000948	CC - NYK - Currencies	751,620.97
FX	101127060A	S	025207473.01	79000948	CC - NYK - Currencies	624,841.53
FX	101127071A	S	025207473.01	79000948	CC - NYK - Currencies	775,515.36
FX	101127075A	S	025207473.01	79000948	CC - NYK - Currencies	1,406,748.79
FX	101127073A	S	025207473.01	79000948	CC - NYK - Currencies	432,845.78
FX	101126543A	S	025207473.01	79001345	CC - NYK - Currencies	24,274,426.67
FX	101126533A	S	025207473.01	79001345	CC - NYK - Currencies	51,961,842.36
FX	101126541A	S	025207473.01	79001345	CC - NYK - Currencies	30,011,562.92
FX	101126537A	S	025207473.01	79001345	CC - NYK - Currencies	14,829,429.49
FX	101126551A	S	025207473.01	79001345	CC - NYK - Currencies	34,932,452.13
FX	101125226A	S	025207473.01	79001345	CC - NYK - Currencies	11,627,952.18
FX	101128405A	B	025207960.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	101128414A	B	025200577.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	101128912A	B	025200098.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	101284728A	B	025200239.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	101284730A	S	025200239.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	101289738A	B	025200056.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	101289821A	B	025200056.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	101295129A	B	025208992.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	101304884A	B	025200163.01	79004612	CC - NYK - Currencies	6,500,000.00
FX	101304876A	B	025200163.01	79004612	CC - NYK - Currencies	6,500,000.00
FX	101342588A	S	025240565.01	79004600	CC - NYK - Currencies	100,000,000.00
FX	101390337A	B	025208240.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	101390352A	S	025208240.01	79001345	CC - NYK - Currencies	11,300,000.00
FX	101390354A	S	025208240.01	79001345	CC - NYK - Currencies	11,300,000.00
FX	101394820A	B	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101397381A	S	025200098.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	101397386A	S	025200098.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	101397395A	B	025200098.01	79004600	CC - NYK - Currencies	9,000,000.00
FX	101397401A	B	025200098.01	79004600	CC - NYK - Currencies	9,000,000.00
FX	101399882A	S	025208026.01	79004600	CC - NYK - Currencies	16,000,000.00
FX	101399876A	S	025208026.01	79004600	CC - NYK - Currencies	16,000,000.00
FX	101399896A	B	025208026.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	101399890A	B	025208026.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	101400277A	S	025208026.01	79004600	CC - NYK - Currencies	40,500,000.00
FX	101400210A	S	025208026.01	79004600	CC - NYK - Currencies	40,500,000.00
FX	101400207A	B	025208026.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	101400167A	B	025208026.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	101429115A	B	025291949.01	79004600	CC - NYK - Currencies	60,000,000.00
FX	101510400A	S	025204272.01	79004860	CC - NYK - Currencies	15,053,028.76
FX	101530898A	B	025208992.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	101531829A	S	025207473.01	79001344	CC - NYK - Currencies	29,147,302.90
FX	101531832A	B	025207473.01	79001344	CC - NYK - Currencies	29,147,302.90
FX	101604693A	S	025204272.01	79001344	CC - NYK - Currencies	5,242,189.14
FX	101702941A	S	025936782.01	79004163	CC - NYK - Currencies	5,439,053.67
FX	101702963A	S	025936782.01	79004163	CC - NYK - Currencies	6,015,134.00
FX	101702943A	S	025936782.01	79004163	CC - NYK - Currencies	3,377,101.37
FX	101702965A	S	025936782.01	79004163	CC - NYK - Currencies	3,502,338.89
FX	101702945A	S	025936782.01	79004163	CC - NYK - Currencies	3,462,925.40
FX	101702968A	S	025936782.01	79004163	CC - NYK - Currencies	2,273,660.51
FX	101702947A	S	025936782.01	79004163	CC - NYK - Currencies	2,305,411.72
FX	101702970A	S	025936782.01	79004163	CC - NYK - Currencies	2,323,975.76
FX	101702949A	S	025936782.01	79004163	CC - NYK - Currencies	6,309,258.14
FX	101702972A	S	025936782.01	79004163	CC - NYK - Currencies	6,477,212.24
FX	101702951A	S	025936782.01	79004163	CC - NYK - Currencies	6,535,490.89

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
FX	101743973A	B	025208844.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	101744671A	S	025948811.01	79004832	CC - NYK - Currencies	5,000,000.00
FX	101747907A	S	025343732.01	79004893	CC - NYK - Currencies	765,554.03
FX	101747903A	S	025343732.01	79004893	CC - NYK - Currencies	385,644.26
FX	101747901A	S	025343732.01	79004893	CC - NYK - Currencies	1,612,824.51
FX	101747899A	S	025343732.01	79004893	CC - NYK - Currencies	977,730.06
FX	101747897A	S	025343732.01	79004893	CC - NYK - Currencies	485,997.79
FX	101747895A	S	025343732.01	79004893	CC - NYK - Currencies	792,792.85
FX	101747564A	B	025208844.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	101747565A	B	025208844.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	101747570A	B	025208844.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	101747583A	S	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101747573A	S	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101747581A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101747584A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101747585A	B	025208844.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	101747586A	B	025208844.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	101747592A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747594A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104283583A	S	025208844.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	104284314A	S	025208844.01	79001344	CC - NYK - Currencies	27,000,000.00
FX	104284319A	S	025208844.01	79001344	CC - NYK - Currencies	74,000,000.00
FX	104284326A	S	025208844.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	104284333A	S	025208844.01	79001344	CC - NYK - Currencies	32,000,000.00
FX	104284334A	S	025208844.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	101747601A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747606A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747608A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747610A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747617A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747618A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747607A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747609A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747611A	S	025208844.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	101747616A	S	025208844.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	101747660A	B	025208844.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	101747661A	B	025208844.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	101747662A	B	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101747665A	B	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101747666A	S	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	101747667A	B	025208844.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	101747664A	B	025208844.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	101747669A	S	025208844.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	101747671A	S	025208844.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	101747673A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747674A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747675A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747676A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747677A	B	025208844.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	101747668A	B	025208844.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	101747670A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101747672A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101747681A	S	025208844.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	101747685A	S	025208844.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	101747689A	B	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101747692A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101747693A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747694A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747695A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	101747696A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747697A	S	025208844.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	101747678A	B	025208844.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	101747679A	B	025208844.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	101747680A	B	025208844.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	101747698A	S	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101747699A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101747700A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747683A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747684A	S	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101747687A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101747688A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747701A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747702A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747708A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747709A	S	025208844.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	101747710A	S	025208844.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	101747711A	S	025208844.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	101747703A	S	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101747712A	S	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101747713A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747714A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747715A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747716A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747704A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747705A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747706A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747707A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747717A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747718A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747719A	S	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101747720A	S	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101747721A	B	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747730A	B	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747722A	S	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101747723A	S	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101747724A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747725A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747726A	B	025208844.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	101747727A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747732A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747733A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747728A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747740A	B	025208844.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	101747731A	B	025208844.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	101747743A	B	025208844.01	79000891	CC - NYK - Currencies	24,266,626.09
FX	101747746A	B	025208844.01	79000891	CC - NYK - Currencies	24,266,626.09
FX	101747749A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747734A	S	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101747735A	B	025208844.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	101747737A	S	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101747739A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101747741A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101747742A	B	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	101747744A	B	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	101747745A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101747747A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101747748A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747751A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	101747752A	B	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101747753A	B	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101747754A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747755A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101747750A	S	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101747759A	B	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101747756A	B	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	101747760A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101747761A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101776182A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	101866419A	S	025286998.01	79004860	CC - NYK - Currencies	3,870,778.82
FX	101866409A	S	025286998.01	79004860	CC - NYK - Currencies	3,870,778.82
FX	101866421A	S	025286998.01	79004860	CC - NYK - Currencies	3,870,778.82
FX	101866412A	S	025286998.01	79004860	CC - NYK - Currencies	3,870,778.82
FX	101866424A	S	025286998.01	79004860	CC - NYK - Currencies	3,870,778.82
FX	101866415A	S	025286998.01	79004860	CC - NYK - Currencies	3,870,778.82
FX	101866426A	S	025286998.01	79004860	CC - NYK - Currencies	3,870,778.82
FX	101866379A	S	025286998.01	79004860	CC - NYK - Currencies	3,870,778.82
FX	101866381A	S	025286998.01	79004860	CC - NYK - Currencies	2,580,519.22
FX	101866377A	S	025286998.01	79004860	CC - NYK - Currencies	2,580,519.22
FX	101866375A	S	025286998.01	79004860	CC - NYK - Currencies	2,580,519.22
FX	101866373A	S	025286998.01	79004860	CC - NYK - Currencies	2,580,519.22
FX	101866371A	S	025286998.01	79004860	CC - NYK - Currencies	2,580,519.22
FX	101866363A	S	025286998.01	79004860	CC - NYK - Currencies	2,580,519.22
FX	101866366A	S	025286998.01	79004860	CC - NYK - Currencies	2,580,519.22
FX	101866359A	S	025286998.01	79004860	CC - NYK - Currencies	2,580,519.22
FX	101866368A	S	025286998.01	79004860	CC - NYK - Currencies	2,580,519.22
FX	101866361A	S	025286998.01	79004860	CC - NYK - Currencies	2,580,519.22
FX	101873365A	S	025207960.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	101914704A	B	025207960.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	101914696A	S	025207960.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	101928735A	S	025240565.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	101971535A	S	025240565.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	101974165A	S	025200577.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	101974169A	S	025200577.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	102021307A	S	025204272.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	102032571A	S	025342320.01	79004860	CC - NYK - Currencies	74,548,332.90
FX	102032573A	S	025342338.01	79004860	CC - NYK - Currencies	41,575,031.81
FX	102032575A	S	025342312.01	79004860	CC - NYK - Currencies	27,238,813.95
FX	102067659A	B	025201179.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	102067678A	S	025201179.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	102079251A	S	025340415.01	79004894	CC - LDN - Currencies	283,000,000.00
FX	102079234A	S	025340415.01	79004894	CC - LDN - Currencies	283,000,000.00
FX	102253834A	B	025208240.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	102253858A	S	025208240.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	102253918A	B	025200098.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	102253894A	S	025200098.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	102256012A	B	025200635.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	102255998A	S	025200635.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	102314872A	S	025204231.01	79004860	CC - NYK - Currencies	11,468,974.29
FX	102314874A	B	025204231.01	79004860	CC - NYK - Currencies	5,734,487.15
FX	102370531A	S	025200122.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	102370524A	S	025200122.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	102371798A	S	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	102371805A	S	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	102426260A	B	025208844.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	102426262A	B	025208844.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	102426338A	B	025309840.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	102426340A	B	025309840.01	79000122	CC - NYK - Currencies	5,000,000.00

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
FX	102426411A	B	025200635.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	102426371A	B	025200635.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	102426454A	B	025201179.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	102426452A	B	025201179.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	102429503A	S	025803529.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	102429505A	S	025803529.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	102514208A	S	025305814.01	79004832	CC - NYK - Currencies	500,000.00
FX	102516312A	S	025261504.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102516316A	B	025261504.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102516314A	S	025261504.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102516318A	B	025261504.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102521908A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	102521923A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	102552389A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	102552371A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	102552409A	B	025200635.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	102552412A	B	025200635.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	102558040A	B	025240565.01	79004889	CC - NYK - Currencies	35,840,544.67
FX	102569395A	B	025200288.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	102569397A	B	025200288.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	102569399A	S	025200288.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	102569421A	S	025200288.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	102611808A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	102613084A	S	025261504.01	79001302	CC - NYK - Currencies	12,923,767.84
FX	102613082A	B	025261504.01	79001302	CC - NYK - Currencies	12,923,767.84
FX	102613092A	S	025261504.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102613090A	B	025261504.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102653602A	S	025261504.01	79001302	CC - NYK - Currencies	12,923,767.84
FX	102653600A	B	025261504.01	79001302	CC - NYK - Currencies	12,923,767.84
FX	102653606A	S	025261504.01	79001302	CC - NYK - Currencies	12,923,767.84
FX	102653604A	B	025261504.01	79001302	CC - NYK - Currencies	12,923,767.84
FX	102653575A	S	025261504.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102653577A	B	025261504.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102653450A	B	025200577.01	79004600	CC - NYK - Currencies	7,500,000.00
FX	102653457A	B	025200577.01	79004600	CC - NYK - Currencies	7,500,000.00
FX	102659360A	S	025208026.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	102659361A	S	025208026.01	79000121	CC - NYK - Currencies	6,400,000.00
FX	102659363A	S	025208026.01	79000121	CC - NYK - Currencies	6,400,000.00
FX	102659375A	B	025208026.01	79000122	CC - NYK - Currencies	40,000,000.00
FX	102659384A	B	025208026.01	79000122	CC - NYK - Currencies	1,500,000.00
FX	102659385A	B	025208026.01	79000122	CC - NYK - Currencies	1,500,000.00
FX	102715559A	S	025261504.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	102715562A	B	025261504.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	102715552A	S	025261504.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	102715564A	B	025261504.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	102715554A	S	025261504.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	102715567A	B	025261504.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	102715556A	S	025261504.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	102715570A	B	025261504.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	102716517A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	102720123A	B	025200635.01	79004832	CC - NYK - Currencies	30,000,000.00
FX	102720207A	B	025200635.01	79004832	CC - NYK - Currencies	17,600,000.00
FX	102720209A	B	025200635.01	79004832	CC - NYK - Currencies	17,600,000.00
FX	102720222A	B	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	102720732A	B	025200577.01	79004832	CC - NYK - Currencies	10,000,000.00
FX	102720791A	B	025200577.01	79004832	CC - NYK - Currencies	5,900,000.00
FX	102720799A	B	025200577.01	79004832	CC - NYK - Currencies	5,900,000.00
FX	102780727A	S	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	102780719A	S	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00

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
FX	102781096A	S	025208240.01	79004600	CC - NYK - Currencies	6,000,000.00
FX	102781103A	S	025208240.01	79004600	CC - NYK - Currencies	6,000,000.00
FX	102781580A	S	025200577.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	102781572A	S	025200577.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	102782105A	S	025209008.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	102782092A	S	025209008.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	102817778A	S	025201179.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	102817770A	S	025201179.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	102824796A	S	025208471.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	102824794A	S	025208471.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	102824872A	S	025201179.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	102824874A	S	025201179.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	102827352A	S	025208844.01	79004600	CC - NYK - Currencies	35,000,000.00
FX	102827702A	S	025208844.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	102911624A	S	025207960.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	102911612A	S	025207960.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	102913482A	S	025208992.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	102915136A	S	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	102915134A	S	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	102993394A	S	025204272.01	79001344	CC - NYK - Currencies	6,302,521.01
FX	103091728A	S	028174555.01	76077636	CC - NYK - Currencies	5,000,000.00
FX	103091736A	S	028174951.01	76077636	CC - NYK - Currencies	20,000,000.00
FX	103091769A	S	028174555.01	76077636	CC - NYK - Currencies	5,000,000.00
FX	103091777A	S	028174951.01	76077636	CC - NYK - Currencies	20,000,000.00
FX	103049880A	S	025801994.01	79001394	CC - NYK - Currencies	71,681,089.33
FX	103049878A	B	025801994.01	79001394	CC - NYK - Currencies	143,362,178.66
FX	103092242A	S	025343823.01	79000060	FI - TKO - Swaps	1,100,185.66
FX	103092250A	S	025343823.01	79000060	FI - TKO - Swaps	1,032,275.82
FX	103092244A	S	025343823.01	79000060	FI - TKO - Swaps	1,099,656.36
FX	103092246A	S	025343823.01	79000060	FI - TKO - Swaps	343,997.25
FX	103092248A	S	025343823.01	79000060	FI - TKO - Swaps	343,808.02
FX	103092252A	S	025343823.01	79000060	FI - TKO - Swaps	343,619.00
FX	103128123A	B	025208471.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	103128091A	B	025208471.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	103129732A	S	025297078.01	79004674	CC - NYK - Currencies	1,768,318.66
FX	103129734A	S	025297078.01	79004674	CC - NYK - Currencies	1,833,661.16
FX	103129744A	S	025297078.01	79004674	CC - NYK - Currencies	1,964,726.71
FX	103129746A	S	025297078.01	79004674	CC - NYK - Currencies	720,399.79
FX	103129748A	S	025297078.01	79004674	CC - NYK - Currencies	851,366.02
FX	103129736A	S	025297078.01	79004674	CC - NYK - Currencies	851,420.47
FX	103135731A	B	003169109.01	76077636	CC - NYK - Currencies	2,500,000.00
FX	103227532A	S	025316845.01	79001302	CC - NYK - Currencies	323,094,196.07
FX	103227534A	B	025316845.01	79001302	CC - NYK - Currencies	323,094,196.07
FX	103227244A	S	025204231.01	79004860	CC - NYK - Currencies	11,468,974.29
FX	103227251A	B	025204231.01	79004860	CC - NYK - Currencies	5,734,487.15
FX	103330122A	B	025240565.01	79004612	CC - NYK - Currencies	6,000,000.00
FX	103330132A	B	025240565.01	79004612	CC - NYK - Currencies	6,000,000.00
FX	103331956A	B	025209008.01	79800379	CC - NYK - Currencies	0.57
FX	103331944A	B	025209008.01	79800379	CC - NYK - Currencies	0.57
FX	103371685A	S	025204231.01	79000122	CC - NYK - Currencies	5,568,608.16
FX	103371695A	B	025204231.01	79000122	CC - NYK - Currencies	2,784,304.08
FX	103396013A	S	025208992.01	79004600	CC - NYK - Currencies	6,250,000.00
FX	103396019A	S	025208992.01	79004600	CC - NYK - Currencies	6,250,000.00
FX	103460280A	B	025200098.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	103460269A	B	025200098.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	103467444A	S	025207473.01	79004860	CC - NYK - Currencies	305,504,802.73
FX	103467452A	B	025207473.01	79004860	CC - NYK - Currencies	305,504,802.73
FX	103467445A	S	025207473.01	79004860	CC - NYK - Currencies	55,911,249.68
FX	103467453A	B	025207473.01	79004860	CC - NYK - Currencies	55,911,249.68

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

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	103467446A	S	025207473.01	79004860	CC - NYK - Currencies	766,270,844.95
FX	103467447A	B	025207473.01	79004860	CC - NYK - Currencies	766,270,844.95
FX	103469938A	S	025205600.01	79001344	CC - NYK - Currencies	12,989,795.92
FX	103469960A	B	025205600.01	79001344	CC - NYK - Currencies	16,113,924.05
FX	103469940A	S	025205600.01	79001344	CC - NYK - Currencies	9,642,857.14
FX	103469962A	B	025205600.01	79001344	CC - NYK - Currencies	11,962,025.32
FX	103469942A	S	025205600.01	79001344	CC - NYK - Currencies	13,765,306.12
FX	103469964A	B	025205600.01	79001344	CC - NYK - Currencies	17,075,949.37
FX	103469944A	S	025205600.01	79001344	CC - NYK - Currencies	22,367,346.94
FX	103469966A	B	025205600.01	79001344	CC - NYK - Currencies	27,746,835.44
FX	103469946A	S	025205600.01	79001344	CC - NYK - Currencies	18,489,795.92
FX	103469968A	B	025205600.01	79001344	CC - NYK - Currencies	22,936,708.86
FX	103469948A	S	025205600.01	79001344	CC - NYK - Currencies	16,540,816.33
FX	103469970A	B	025205600.01	79001344	CC - NYK - Currencies	20,518,987.34
FX	103469950A	S	025205600.01	79001344	CC - NYK - Currencies	19,632,653.06
FX	103469972A	B	025205600.01	79001344	CC - NYK - Currencies	24,354,430.38
FX	103469974A	S	025205600.01	79001344	CC - NYK - Currencies	10,612,244.90
FX	103469952A	B	025205600.01	79001344	CC - NYK - Currencies	13,164,556.96
FX	103469976A	S	025205600.01	79001344	CC - NYK - Currencies	20,428,571.43
FX	103469954A	B	025205600.01	79001344	CC - NYK - Currencies	25,341,772.15
FX	103469978A	S	025205600.01	79001344	CC - NYK - Currencies	11,744,897.96
FX	103469956A	B	025205600.01	79001344	CC - NYK - Currencies	14,569,620.25
FX	103469982A	S	025205600.01	79001344	CC - NYK - Currencies	13,306,122.45
FX	103469984A	B	025205600.01	79001344	CC - NYK - Currencies	16,506,329.11
FX	103469958A	S	025205600.01	79001344	CC - NYK - Currencies	17,102,040.82
FX	103469986A	B	025205600.01	79001344	CC - NYK - Currencies	21,215,189.87
FX	103467788A	B	025208992.01	79004600	CC - NYK - Currencies	75,000,000.00
FX	103467790A	B	025201179.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	103469494A	B	025208992.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	103471420A	B	025207473.01	79004860	CC - NYK - Currencies	23,368,035.12
FX	103517361A	B	025200122.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	103517359A	B	025200122.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	103520529A	S	025200635.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	103520527A	S	025200635.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	103520607A	S	025208844.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	103520605A	S	025208844.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	103562483A	B	003169109.01	76077636	CC - NYK - Currencies	2,500,000.00
FX	103588293A	S	025208240.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	103588291A	S	025208240.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	103588371A	S	025208992.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	103588368A	S	025208992.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	103616403A	S	025809054.01	79000930	FI - TKO - Swaps	239,043.82
FX	103672429A	S	025208844.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	103711248A	S	025208844.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	103712756A	B	025208844.01	79004832	CC - NYK - Currencies	7,500,000.00
FX	103712754A	B	025208844.01	79004832	CC - NYK - Currencies	7,500,000.00
FX	103716439A	B	025211483.01	79004832	CC - NYK - Currencies	3,750,000.00
FX	103716442A	B	025211483.01	79004832	CC - NYK - Currencies	3,750,000.00
FX	103715152A	S	025286998.01	79004163	CC - NYK - Currencies	2,054,855.71
FX	103715146A	S	025286998.01	79004163	CC - NYK - Currencies	2,054,855.71
FX	103715154A	S	025286998.01	79004163	CC - NYK - Currencies	2,054,672.15
FX	103715148A	S	025286998.01	79004163	CC - NYK - Currencies	2,054,488.61
FX	103715156A	S	025286998.01	79004163	CC - NYK - Currencies	2,054,305.11
FX	103715150A	S	025286998.01	79004163	CC - NYK - Currencies	848,441.55
FX	103715158A	S	025286998.01	79004163	CC - NYK - Currencies	848,365.78
FX	103715140A	S	025286998.01	79004163	CC - NYK - Currencies	848,290.03
FX	103715136A	S	025286998.01	79004163	CC - NYK - Currencies	848,214.29
FX	103715142A	S	025286998.01	79004163	CC - NYK - Currencies	848,214.29
FX	103715144A	S	025286998.01	79004163	CC - NYK - Currencies	848,138.56

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
FX	103715138A	S	025286998.01	79004163	CC - NYK - Currencies	848,138.56
FX	103720227A	B	025200163.01	79004612	CC - NYK - Currencies	2,000,000.00
FX	103720364A	B	025200163.01	79004163	CC - NYK - Currencies	9,000,000.00
FX	103720377A	B	025200163.01	79004163	CC - NYK - Currencies	9,000,000.00
FX	103717939A	B	025200098.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	103717947A	B	025200098.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	103718040A	B	025240565.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	103718038A	B	025240565.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	103718046A	B	025208471.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	103718048A	B	025208471.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	103718100A	S	025208844.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	103758224A	S	025801994.01	79001526	CC - LDN - Currencies	50,000,000.00
FX	103758226A	S	025801994.01	79001526	CC - LDN - Currencies	50,000,000.00
FX	103761530A	S	028121689.01	76077636	CC - NYK - Currencies	355,000.00
FX	103783504A	S	025200122.01	79004600	CC - NYK - Currencies	40,000,000.00
FX	103789967A	S	025213422.01	79800379	CC - NYK - Currencies	0.57
FX	103789990A	B	025213422.01	79800379	CC - NYK - Currencies	0.57
FX	103790893A	B	025200163.01	79004612	CC - NYK - Currencies	2,000,000.00
FX	103790897A	B	025200163.01	79004612	CC - NYK - Currencies	11,750,000.00
FX	103790934A	B	025200163.01	79004612	CC - NYK - Currencies	11,750,000.00
FX	103814445A	S	025208844.01	79004630	CC - NYK - Currencies	1,912,434.92
FX	103818210A	S	025201179.01	79004600	CC - NYK - Currencies	17,500,000.00
FX	103818208A	S	025201179.01	79004600	CC - NYK - Currencies	17,500,000.00
FX	103854366A	S	025240565.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	103854368A	S	025240565.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	103854525A	B	025240565.01	79004612	CC - NYK - Currencies	2,000,000.00
FX	103854537A	B	025240565.01	79004612	CC - NYK - Currencies	11,500,000.00
FX	103854527A	B	025240565.01	79004612	CC - NYK - Currencies	11,500,000.00
FX	103889922A	S	025329293.01	79004832	CC - NYK - Currencies	100,000,000.00
FX	103921456A	S	025329293.01	79004832	CC - NYK - Currencies	50,000,000.00
FX	103920175A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	103928375A	B	025208844.01	79004600	CC - NYK - Currencies	50,500,000.00
FX	103928383A	S	025208844.01	79004600	CC - NYK - Currencies	40,000,000.00
FX	103950754A	B	025200577.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	103950784A	B	025200577.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	103950827A	B	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	103950817A	B	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	103951430A	B	025221441.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	103951428A	B	025221441.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	103951446A	B	025201179.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	103951441A	B	025201179.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	104028099A	S	025211483.01	79004832	CC - NYK - Currencies	2,000,000.00
FX	104028168A	B	025211483.01	79004832	CC - NYK - Currencies	3,700,000.00
FX	104028173A	B	025211483.01	79004832	CC - NYK - Currencies	3,700,000.00
FX	104028237A	S	025208026.01	79004832	CC - NYK - Currencies	1,000,000.00
FX	104028240A	B	025208026.01	79004832	CC - NYK - Currencies	1,800,000.00
FX	104028267A	B	025208026.01	79004832	CC - NYK - Currencies	1,800,000.00
FX	104112046A	B	025801994.01	79000891	CC - NYK - Currencies	301,085,916.25
FX	104109542A	S	025211483.01	79004832	CC - NYK - Currencies	3,000,000.00
FX	104109548A	B	025211483.01	79004832	CC - NYK - Currencies	5,400,000.00
FX	104109546A	B	025211483.01	79004832	CC - NYK - Currencies	5,400,000.00
FX	104109554A	S	025200577.01	79004832	CC - NYK - Currencies	2,000,000.00
FX	104109558A	B	025200577.01	79004832	CC - NYK - Currencies	3,600,000.00
FX	104109560A	B	025200577.01	79004832	CC - NYK - Currencies	3,600,000.00
FX	104258310A	S	025204272.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	104263954A	S	025945908.01	79001394	CC - NYK - Currencies	3,595,055.72
FX	104263930A	B	025945908.01	79001394	CC - NYK - Currencies	3,595,055.72
FX	104263942A	S	025945908.01	79001394	CC - NYK - Currencies	3,595,055.72
FX	104263906A	B	025945908.01	79001394	CC - NYK - Currencies	3,595,055.72

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	104263956A	S	025945908.01	79001394	CC - NYK - Currencies	3,595,055.72
FX	104263887A	B	025945908.01	79001394	CC - NYK - Currencies	3,595,055.72
FX	104324105A	S	001905470.01	76077636	CC - NYK - Currencies	3,730,000.00
FX	104266562A	S	025945908.01	79004630	CC - NYK - Currencies	2,868,652.39
FX	104266559A	B	025945908.01	79004630	CC - NYK - Currencies	2,868,652.39
FX	104266594A	S	025945908.01	79004630	CC - NYK - Currencies	2,868,652.39
FX	104266573A	B	025945908.01	79004630	CC - NYK - Currencies	2,868,652.39
FX	104266624A	S	025945908.01	79004630	CC - NYK - Currencies	2,868,652.39
FX	104266607A	B	025945908.01	79004630	CC - NYK - Currencies	2,868,652.39
FX	104309932A	B	025207978.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	104309930A	B	025207978.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	104313511A	S	025200122.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	104337072A	S	025316845.01	79000064	FI - TKO - Swaps	114,402,451.48
FX	104342014A	S	025291949.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	104342011A	B	025291949.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	104340245A	B	025207960.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	104340242A	B	025207960.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	104345614A	S	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	104346929A	S	025200452.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	104346926A	B	025200452.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	104381778A	S	025936782.01	79004860	CC - NYK - Currencies	45,965,150.16
FX	104381780A	S	025936782.01	79004860	CC - NYK - Currencies	40,253,261.20
FX	104381784A	S	025936782.01	79004860	CC - NYK - Currencies	40,595,676.03
FX	104381786A	S	025936782.01	79004860	CC - NYK - Currencies	40,657,835.00
FX	104381788A	S	025936782.01	79004860	CC - NYK - Currencies	38,321,758.33
FX	104381782A	S	025936782.01	79004860	CC - NYK - Currencies	12,631,739.05
FX	104414861A	S	025208992.01	79001302	CC - NYK - Currencies	60,580,161.76
FX	104424024A	B	025948811.01	79004673	CC - NYK - Currencies	5,376,081.70
FX	104422694A	S	025948811.01	79004673	CC - NYK - Currencies	5,376,081.70
FX	104429277A	S	025942236.01	79000930	FI - TKO - Swaps	19,794,832.83
FX	104429269A	S	025942236.01	79000930	FI - TKO - Swaps	16,717,325.23
FX	104453971A	B	025932369.01	79000121	CC - NYK - Currencies	40,386,774.51
FX	104454961A	B	025260837.01	79001393	CC - NYK - Currencies	53,925,835.75
FX	104454968A	S	025260837.01	79001393	CC - NYK - Currencies	53,925,835.75
FX	104454979A	S	025260837.01	79001393	CC - NYK - Currencies	53,925,835.75
FX	104454998A	B	025260837.01	79001393	CC - NYK - Currencies	53,925,835.75
FX	104494006A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	104493998A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	104493990A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	104488435A	B	025200163.01	79004612	CC - NYK - Currencies	1,000,000.00
FX	104488444A	B	025200163.01	79004163	CC - NYK - Currencies	5,250,000.00
FX	104488440A	B	025200163.01	79004163	CC - NYK - Currencies	5,250,000.00
FX	104515260A	S	025932369.01	79004832	CC - NYK - Currencies	28,686,523.86
FX	104536014A	B	025280017.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	104536022A	B	025280017.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	104535037A	S	025240565.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	104535039A	S	025240565.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	104535400A	S	025200577.01	79004832	CC - NYK - Currencies	3,000,000.00
FX	104535410A	B	025200577.01	79004600	CC - NYK - Currencies	9,700,000.00
FX	104535405A	B	025200577.01	79004600	CC - NYK - Currencies	9,700,000.00
FX	104535155A	S	025208992.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	104535153A	S	025208992.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	104575514A	B	025200635.01	79004832	CC - NYK - Currencies	2,000,000.00
FX	104575524A	B	025200635.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	104575522A	B	025200635.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	104575516A	B	025200577.01	79004832	CC - NYK - Currencies	1,000,000.00
FX	104575541A	B	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	104575539A	B	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	104577635A	B	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00

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
FX	104577640A	B	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	104577643A	B	025200577.01	79004832	CC - NYK - Currencies	1,000,000.00
FX	104609635A	B	025208240.01	79004797	FI - TKO - Swaps	18,000,000.00
FX	104610016A	S	025208240.01	79004797	FI - TKO - Swaps	18,000,000.00
FX	104610048A	B	025208240.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	104610270A	S	025208240.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	104610374A	B	025208240.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	104610416A	S	025208240.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	104610468A	B	025208240.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	104610630A	S	025208240.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	104610660A	B	025208240.01	79004797	FI - TKO - Swaps	15,300,000.00
FX	104610688A	S	025208240.01	79004797	FI - TKO - Swaps	15,300,000.00
FX	104610707A	B	025208240.01	79004797	FI - TKO - Swaps	5,200,000.00
FX	104610742A	S	025208240.01	79004797	FI - TKO - Swaps	5,200,000.00
FX	104610762A	B	025208240.01	79004797	FI - TKO - Swaps	5,200,000.00
FX	104610765A	S	025208240.01	79004797	FI - TKO - Swaps	5,200,000.00
FX	104610778A	B	025208240.01	79004797	FI - TKO - Swaps	700,000.00
FX	104610787A	S	025208240.01	79004797	FI - TKO - Swaps	700,000.00
FX	104610842A	B	025208240.01	79004797	FI - TKO - Swaps	1,400,000.00
FX	104610872A	S	025208240.01	79004797	FI - TKO - Swaps	1,400,000.00
FX	104610900A	B	025208240.01	79004797	FI - TKO - Swaps	200,000.00
FX	104610914A	S	025208240.01	79004797	FI - TKO - Swaps	200,000.00
FX	104610931A	B	025208240.01	79004797	FI - TKO - Swaps	21,500,000.00
FX	104610943A	S	025208240.01	79004797	FI - TKO - Swaps	21,500,000.00
FX	104610948A	B	025208240.01	79004797	FI - TKO - Swaps	22,700,000.00
FX	104610955A	S	025208240.01	79004797	FI - TKO - Swaps	22,700,000.00
FX	104610960A	B	025208240.01	79004797	FI - TKO - Swaps	5,700,000.00
FX	104610974A	S	025208240.01	79004797	FI - TKO - Swaps	5,700,000.00
FX	104680334A	S	025209644.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	104680355A	S	025209644.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	104768876A	S	009263203.01	76077636	CC - NYK - Currencies	1,000,000.00
FX	104769061A	S	009508011.01	76077636	CC - NYK - Currencies	880,000.00
FX	104769336A	S	009508011.01	76077636	CC - NYK - Currencies	970,000.00
FX	104805414A	B	025256421.01	79004163	CC - NYK - Currencies	80,000,000.00
FX	104805416A	S	025256421.01	79004163	CC - NYK - Currencies	40,000,000.00
FX	104805661A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	104805665A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	104832666A	S	025204231.01	79000121	CC - NYK - Currencies	5,798,920.86
FX	104832664A	B	025204231.01	79000121	CC - NYK - Currencies	5,798,920.86
FX	104867038A	S	042501015.01	76080802	CC - NYK - Currencies	3,500,000.00
FX	104865336A	S	025285891.01	79004860	CC - NYK - Currencies	64,512,980.40
FX	104865356A	S	025285891.01	79001344	CC - NYK - Currencies	6,376,195.54
FX	104903287A	B	025200163.01	79004612	CC - NYK - Currencies	2,000,000.00
FX	104903299A	B	025200163.01	79004612	CC - NYK - Currencies	11,700,000.00
FX	104903295A	B	025200163.01	79004612	CC - NYK - Currencies	11,700,000.00
FX	104908123A	S	025204231.01	79004860	CC - NYK - Currencies	11,468,974.29
FX	104908127A	B	025204231.01	79004860	CC - NYK - Currencies	5,734,487.15
FX	104946032A	S	025207473.01	79001473	CC - NYK - Currencies	1,125,470.35
FX	104946033A	B	025207473.01	79001473	CC - NYK - Currencies	1,125,470.35
FX	104946023A	S	025207473.01	79001473	CC - NYK - Currencies	3,775,771.50
FX	104946024A	B	025207473.01	79001473	CC - NYK - Currencies	3,775,771.50
FX	104946034A	S	025207473.01	79001473	CC - NYK - Currencies	1,270,692.33
FX	104946025A	B	025207473.01	79001473	CC - NYK - Currencies	1,270,692.33
FX	104946035A	S	025207473.01	79001473	CC - NYK - Currencies	2,359,857.19
FX	104946026A	B	025207473.01	79001473	CC - NYK - Currencies	2,359,857.19
FX	104946036A	S	025207473.01	79001473	CC - NYK - Currencies	14,268,059.62
FX	104946027A	B	025207473.01	79001473	CC - NYK - Currencies	14,268,059.62
FX	104946037A	S	025207473.01	79001473	CC - NYK - Currencies	1,488,525.30
FX	104946028A	B	025207473.01	79001473	CC - NYK - Currencies	1,488,525.30

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
FX	104953794A	S	025208026.01	79001361	CC - NYK - Currencies	7,168,108.93
FX	104953874A	S	025208026.01	79001345	CC - NYK - Currencies	5,500,000.00
FX	104954024A	S	025208026.01	79001345	CC - NYK - Currencies	5,500,000.00
FX	104993612A	S	025301060.01	79899839	CC - NYK - Currencies	26,403.54
FX	104996785A	B	025500968.01	76095329	CC - NYK - Currencies	71,681,089.33
FX	105031717A	B	025342122.01	79004832	CC - NYK - Currencies	5,000,000.00
FX	105036120A	B	025500968.01	76095329	CC - NYK - Currencies	76,555,403.41
FX	105146599A	S	025208992.01	79004600	CC - NYK - Currencies	37,500,000.00
FX	105146597A	S	025208992.01	79004600	CC - NYK - Currencies	37,500,000.00
FX	105147875A	S	025208992.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	105147872A	S	025208992.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	105150214A	B	025200098.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	105150207A	B	025200098.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	105150219A	S	025200098.01	79004600	CC - NYK - Currencies	18,000,000.00
FX	105150225A	S	025200098.01	79004600	CC - NYK - Currencies	18,000,000.00
FX	105150233A	S	025240565.01	79004600	CC - NYK - Currencies	18,000,000.00
FX	105150231A	B	025240565.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	105150240A	B	025240565.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	105150242A	S	025240565.01	79004600	CC - NYK - Currencies	18,000,000.00
FX	105185263A	S	025936782.01	79004860	CC - NYK - Currencies	303,017.47
FX	105185249A	S	025936782.01	79004860	CC - NYK - Currencies	52,879,019.18
FX	105185247A	S	025936782.01	79004860	CC - NYK - Currencies	30,937,923.73
FX	105185298A	S	025936782.01	79004860	CC - NYK - Currencies	21,854,721.17
FX	105185296A	S	025936782.01	79004860	CC - NYK - Currencies	25,186,607.30
FX	105185292A	S	025936782.01	79004860	CC - NYK - Currencies	67,075,891.87
FX	105185774A	S	025205980.01	79001344	CC - NYK - Currencies	2,061,855.67
FX	105195493A	S	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	105195490A	S	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	105195503A	S	025200452.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	105195512A	S	025200452.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	105196169A	S	025208240.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	105196160A	S	025208240.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	105196402A	S	025208844.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	105196373A	S	025208844.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	105201419A	S	040180374.01	76080802	CC - NYK - Currencies	0.57
FX	105201432A	S	040180374.01	76080802	CC - NYK - Currencies	0.57
FX	105201386A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105201373A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105201401A	S	040199440.01	76080802	CC - NYK - Currencies	0.57
FX	105201356A	S	040199440.01	76080802	CC - NYK - Currencies	0.57
FX	105226526A	B	025240565.01	79001072	CC - NYK - Currencies	150,000,000.00
FX	105226559A	S	025240565.01	79001072	CC - NYK - Currencies	183,000,000.00
FX	105226800A	B	025342122.01	79004832	CC - NYK - Currencies	5,000,000.00
FX	105240334A	B	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105240617A	S	025200601.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	105240620A	S	025200601.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	105240624A	B	025200601.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	105240637A	B	025200601.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	105337381A	S	025204272.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	105340365A	S	025208992.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	105340384A	S	025208844.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	105353010A	B	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105353527A	B	025318098.01	79001302	CC - NYK - Currencies	14,135,371.08
FX	105353485A	S	025318098.01	79001302	CC - NYK - Currencies	14,135,371.08
FX	105355225A	B	025200163.01	79004612	CC - NYK - Currencies	3,000,000.00
FX	105355126A	B	025200163.01	79004163	CC - NYK - Currencies	12,250,000.00
FX	105355242A	B	025200163.01	79004163	CC - NYK - Currencies	12,250,000.00
FX	105396039A	S	025291949.01	79000930	FI - TKO - Swaps	3,083,309.93
FX	105398150A	S	025207960.01	79004860	CC - NYK - Currencies	143,362,178.66

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
FX	105398143A	S	025207960.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	105440522A	S	025280264.01	79001344	CC - NYK - Currencies	5,446,623.09
FX	105440573A	B	025280264.01	79001344	CC - NYK - Currencies	6,024,096.39
FX	105440571A	S	025280264.01	79001344	CC - NYK - Currencies	5,449,591.28
FX	105440586A	B	025280264.01	79001344	CC - NYK - Currencies	6,024,096.39
FX	105440577A	S	025280264.01	79001344	CC - NYK - Currencies	5,453,157.38
FX	105440575A	B	025280264.01	79001344	CC - NYK - Currencies	6,024,096.39
FX	105440579A	S	025280264.01	79001344	CC - NYK - Currencies	5,456,132.69
FX	105440588A	B	025280264.01	79001344	CC - NYK - Currencies	6,024,096.39
FX	105440590A	S	025280264.01	79001344	CC - NYK - Currencies	5,462,093.07
FX	105440592A	B	025280264.01	79001344	CC - NYK - Currencies	6,024,096.39
FX	105440594A	S	025280264.01	79001344	CC - NYK - Currencies	5,466,870.76
FX	105440596A	B	025280264.01	79001344	CC - NYK - Currencies	6,024,096.39
FX	105440598A	S	025280264.01	79001344	CC - NYK - Currencies	5,472,255.66
FX	105440618A	B	025280264.01	79001344	CC - NYK - Currencies	6,024,096.39
FX	105440616A	S	025280264.01	79001344	CC - NYK - Currencies	5,477,651.18
FX	105440614A	B	025280264.01	79001344	CC - NYK - Currencies	6,024,096.39
FX	105442792A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105442804A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105466319A	S	025204272.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	105481549A	B	025280264.01	79001344	CC - NYK - Currencies	3,067,484.66
FX	105481551A	S	025280264.01	79001344	CC - NYK - Currencies	2,755,124.53
FX	105481553A	B	025280264.01	79001344	CC - NYK - Currencies	3,067,484.66
FX	105481555A	S	025280264.01	79001344	CC - NYK - Currencies	2,756,947.51
FX	105481557A	B	025280264.01	79001344	CC - NYK - Currencies	3,067,484.66
FX	105481559A	S	025280264.01	79001344	CC - NYK - Currencies	2,758,468.50
FX	105481561A	B	025280264.01	79001344	CC - NYK - Currencies	3,067,484.66
FX	105481563A	S	025280264.01	79001344	CC - NYK - Currencies	2,761,210.51
FX	105481565A	B	025280264.01	79001344	CC - NYK - Currencies	3,067,484.66
FX	105481569A	S	025280264.01	79001344	CC - NYK - Currencies	2,763,652.44
FX	105481567A	B	025280264.01	79001344	CC - NYK - Currencies	3,067,484.66
FX	105481573A	S	025280264.01	79001344	CC - NYK - Currencies	2,766,098.69
FX	105481571A	B	025280264.01	79001344	CC - NYK - Currencies	3,067,484.66
FX	105481575A	S	025280264.01	79001344	CC - NYK - Currencies	2,768,549.28
FX	105483092A	S	028174555.01	76077636	CC - NYK - Currencies	3,000,000.00
FX	105483108A	S	028174951.01	76077636	CC - NYK - Currencies	12,000,000.00
FX	105483100A	S	028174555.01	76077636	CC - NYK - Currencies	3,000,000.00
FX	105483116A	S	028174951.01	76077636	CC - NYK - Currencies	12,000,000.00
FX	105485150A	B	025932369.01	79000121	CC - NYK - Currencies	38,221,031.09
FX	105485158A	S	025932369.01	79000121	CC - NYK - Currencies	21,021,567.10
FX	105480556A	S	025209008.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	105480554A	S	025209008.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	105484325A	B	025208240.01	79001475	CC - NYK - Currencies	7,909,122.58
FX	105484319A	B	025208240.01	79001475	CC - NYK - Currencies	7,909,122.58
FX	105485456A	B	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	52061827A	S	025200239.01	79001344	CC - NYK - Currencies	10,500,000.00
FX	52061830A	S	025200239.01	79001344	CC - NYK - Currencies	6,500,000.00
FX	106317604A	S	025337395.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	106317760A	S	025337395.01	79004860	CC - NYK - Currencies	15,769,839.65
FX	106323286A	B	025208026.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	106323499A	S	025208026.01	79004889	CC - NYK - Currencies	5,017,676.25
FX	106323533A	S	025208026.01	79004889	CC - NYK - Currencies	5,017,676.25
FX	106339080A	S	025294570.01	79004600	CC - NYK - Currencies	65,000,000.00
FX	106335989A	B	025208992.01	79004628	CC - NYK - Currencies	71,681,089.33
FX	106336010A	S	025208992.01	79004628	CC - NYK - Currencies	71,681,089.33
FX	106382164A	S	025431826.01	79004163	CC - NYK - Currencies	12,750,000.00
FX	106382162A	S	025431826.01	79004163	CC - NYK - Currencies	9,500,000.00
FX	106382168A	S	025431826.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	106382171A	S	025431826.01	79004163	CC - NYK - Currencies	8,250,000.00

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
FX	106383937A	S	025262825.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	106383940A	B	025262825.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	106390671A	S	025305814.01	79004832	CC - NYK - Currencies	1,000,000.00
FX	106432245A	B	025261025.01	79000891	CC - NYK - Currencies	22,320,618.45
FX	106432247A	B	025947292.01	79000891	CC - NYK - Currencies	3,746,727.11
FX	106432260A	B	025261025.01	79000891	CC - NYK - Currencies	22,320,618.45
FX	106432262A	B	025947292.01	79000891	CC - NYK - Currencies	3,746,727.11
FX	106435942A	B	025200577.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	106435938A	B	025200577.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	106448094A	S	025338658.01	79004832	CC - NYK - Currencies	7,150,000.00
FX	106448105A	S	025338658.01	79004832	CC - NYK - Currencies	22,680,000.00
FX	106448362A	S	025338658.01	79004832	CC - NYK - Currencies	32,300,000.00
FX	106452024A	S	025200098.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	106452025A	S	025200098.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	106455227A	B	025201179.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	106498473A	S	025207960.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106498471A	S	025207960.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106498622A	S	025200577.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	106498594A	S	025200577.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	106508709A	S	012139895.01	76077636	CC - NYK - Currencies	2,000,000.00
FX	106509034A	S	025204264.01	79001475	CC - NYK - Currencies	4,493,819.65
FX	106509032A	S	025204264.01	79001475	CC - NYK - Currencies	4,493,819.65
FX	106508989A	S	025205600.01	79004860	CC - NYK - Currencies	68,813,845.76
FX	106508991A	S	025205600.01	79004860	CC - NYK - Currencies	78,849,198.26
FX	106508987A	S	025205600.01	79004860	CC - NYK - Currencies	129,025,960.80
FX	106515251A	S	040310096.01	76077636	CC - NYK - Currencies	2,867,200.00
FX	106510516A	S	025943085.01	79004163	CC - NYK - Currencies	8,000,000.00
FX	106510515A	B	025943085.01	79004163	CC - NYK - Currencies	8,000,000.00
FX	106510514A	S	025943085.01	79004163	CC - NYK - Currencies	7,000,000.00
FX	106510522A	B	025943085.01	79004163	CC - NYK - Currencies	7,000,000.00
FX	106537205A	S	025240565.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106545947A	B	025208992.01	79004628	CC - NYK - Currencies	143,362,178.66
FX	106545963A	S	025208992.01	79004628	CC - NYK - Currencies	143,362,178.66
FX	106813846A	S	038011102.01	76077636	CC - NYK - Currencies	10,950,000.00
FX	106557688A	B	025200577.01	79001344	CC - NYK - Currencies	230,000,000.00
FX	106557667A	S	025200577.01	79001344	CC - NYK - Currencies	753,250,000.00
FX	106562457A	S	025272931.01	79001394	CC - NYK - Currencies	79,872,089.46
FX	106607947A	S	012169033.01	76077636	CC - NYK - Currencies	2,000,000.00
FX	106647426A	B	025207473.01	79004889	CC - NYK - Currencies	1,197,395.01
FX	106651030A	S	025207960.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	106692858A	B	025200577.01	79004860	CC - NYK - Currencies	64,871,385.84
FX	106692841A	B	025200577.01	79004860	CC - NYK - Currencies	64,871,385.84
FX	106700924A	S	025316845.01	79004163	CC - NYK - Currencies	59,766,367.83
FX	106700927A	B	025316845.01	79004163	CC - NYK - Currencies	68,979,933.11
FX	106709968A	B	025309840.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	106709971A	B	025309840.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	106710699A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109561002A	B	025305814.01	79001303	CC - NYK - Currencies	9,692,825.88
FX	106766383A	S	025208844.01	79004832	CC - NYK - Currencies	3,000,000.00
FX	106766387A	B	025208844.01	79004832	CC - NYK - Currencies	4,700,000.00
FX	106766385A	B	025208844.01	79004832	CC - NYK - Currencies	4,700,000.00
FX	106766415A	S	025211483.01	79004832	CC - NYK - Currencies	1,000,000.00
FX	106766422A	B	025211483.01	79004832	CC - NYK - Currencies	1,600,000.00
FX	106766441A	B	025211483.01	79004832	CC - NYK - Currencies	1,600,000.00
FX	106767252A	S	025200122.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	106767777A	S	025240565.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	106769431A	B	025221441.01	79004832	CC - NYK - Currencies	14,349,749.03
FX	106769413A	B	025221441.01	79004832	CC - NYK - Currencies	14,349,749.03
FX	107337500A	S	025932849.01	79001646	CC - LDN - Currencies	8,773,004.61

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
FX	106813532A	S	025316845.01	79000064	FI - TKO - Swaps	81,415,167.71
FX	106813535A	B	025316845.01	79000064	FI - TKO - Swaps	88,438,308.89
FX	106815188A	S	025207473.01	79004600	CC - NYK - Currencies	100,000,000.00
FX	109599493A	S	025806258.01	79000891	CC - NYK - Currencies	2,245,750.00
FX	106847342A	S	025204231.01	79000122	CC - NYK - Currencies	8,533,610.34
FX	106847344A	B	025204231.01	79000122	CC - NYK - Currencies	4,266,805.17
FX	106857857A	S	025947292.01	79001344	CC - NYK - Currencies	13,090,000.00
FX	106857859A	S	025261025.01	79001344	CC - NYK - Currencies	77,700,000.00
FX	106858198A	B	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106858809A	B	025200288.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106859103A	B	025201179.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106862461A	S	025368523.01	76997006	CC - NYK - Currencies	405,516.27
FX	106914109A	B	025310715.01	79000122	CC - NYK - Currencies	5,123,944.05
FX	106907600A	B	028179877.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	106907609A	B	028179877.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	106909792A	S	025240565.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	106909800A	S	025240565.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	107017792A	S	009132556.01	76077636	CC - NYK - Currencies	2,000,000.00
FX	106913230A	S	025309840.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106913243A	S	025309840.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106913324A	S	025208026.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106913335A	S	025208026.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106919718A	S	025801994.01	79001472	CC - NYK - Currencies	134,814,589.37
FX	106919716A	S	025801994.01	79001472	CC - NYK - Currencies	134,814,589.37
FX	106919270A	B	025200163.01	79004612	CC - NYK - Currencies	2,000,000.00
FX	106919293A	B	025200163.01	79004163	CC - NYK - Currencies	11,300,000.00
FX	106919277A	B	025200163.01	79004163	CC - NYK - Currencies	11,300,000.00
FX	106961434A	S	025200718.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	106961429A	S	025200718.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	106961552A	S	025281668.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	106961542A	S	025281668.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	106961825A	S	025208992.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	106961807A	S	025208992.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	106964888A	B	025200163.01	79004612	CC - NYK - Currencies	2,000,000.00
FX	106964897A	B	025200163.01	79004163	CC - NYK - Currencies	10,850,000.00
FX	106964895A	B	025200163.01	79004163	CC - NYK - Currencies	10,850,000.00
FX	106966294A	S	025207960.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106969649A	B	025200577.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	106969651A	S	025200577.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	107342035A	B	040180267.01	76080802	CC - NYK - Currencies	0.57
FX	107342065A	B	040180267.01	76080802	CC - NYK - Currencies	0.57
FX	107342093A	B	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	107342121A	B	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	106974125A	S	025221441.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	106974127A	S	025221441.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	106974207A	S	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106974200A	S	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106975043A	B	025200577.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	106975040A	S	025200577.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	107013646A	S	025948977.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	107018404A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	107018385A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	107016720A	S	025200577.01	79004600	CC - NYK - Currencies	100,000,000.00
FX	107051569A	S	025207960.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107051573A	S	025207960.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107072261A	S	028180669.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	107057193A	S	025209644.01	79004832	CC - NYK - Currencies	17,219,698.83
FX	107057191A	S	025209644.01	79004832	CC - NYK - Currencies	17,219,698.83
FX	107065397A	S	025944059.01	79004889	CC - NYK - Currencies	4,587,589.72

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	107065399A	B	025944059.01	79004889	CC - NYK - Currencies	4,587,589.72
FX	107070818A	B	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107070823A	B	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107112217A	B	025209008.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107112219A	B	025209008.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107169495A	B	025207960.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	107169504A	B	025207960.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	107169602A	B	025200718.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	107169609A	B	025200718.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	107172589A	S	025208471.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	107172694A	B	025208471.01	79001344	CC - NYK - Currencies	34,900,000.00
FX	107172740A	S	025208471.01	79001344	CC - NYK - Currencies	37,000,000.00
FX	107172751A	B	025208471.01	79001344	CC - NYK - Currencies	7,670,000.00
FX	107173800A	B	025208026.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	107173798A	B	025208026.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	107176542A	S	028180669.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	107211707A	B	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	107211710A	B	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	107218581A	B	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107218585A	B	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107236498A	B	025200718.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	107236490A	B	025200718.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	107236506A	B	025208026.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107236504A	B	025208026.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107241787A	B	025208844.01	79004832	CC - NYK - Currencies	50,000,000.00
FX	107241811A	B	025208844.01	79004832	CC - NYK - Currencies	7,750,000.00
FX	107241805A	B	025208844.01	79004832	CC - NYK - Currencies	7,750,000.00
FX	107298252A	S	025261504.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107298254A	B	025261504.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107302735A	S	025208992.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	107303231A	S	025200098.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	107303221A	B	025200098.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	107303239A	S	025309840.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	107303237A	B	025309840.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	107303330A	B	025309840.01	79004600	CC - NYK - Currencies	37,500,000.00
FX	107303321A	B	025309840.01	79004600	CC - NYK - Currencies	37,500,000.00
FX	107303341A	S	025309840.01	79004600	CC - NYK - Currencies	97,500,000.00
FX	107304411A	B	025209008.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	107304415A	B	025209008.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	107304418A	S	025209008.01	79004600	CC - NYK - Currencies	32,000,000.00
FX	107306059A	B	025208992.01	79004832	CC - NYK - Currencies	50,000,000.00
FX	107306057A	B	025208992.01	79004832	CC - NYK - Currencies	9,500,000.00
FX	107306061A	B	025208992.01	79004832	CC - NYK - Currencies	9,500,000.00
FX	107354581A	S	025317017.01	79004600	CC - NYK - Currencies	110,000,000.00
FX	107364208A	B	025317017.01	79004600	CC - NYK - Currencies	220,000,000.00
FX	107369198A	B	025200122.01	79004612	CC - NYK - Currencies	5,000,000.00
FX	107488246A	B	001892769.01	76080802	CC - NYK - Currencies	286,724.36
FX	107480935A	S	025240565.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107682147A	S	028084408.01	76077636	CC - NYK - Currencies	2,245,878.04
FX	107682156A	B	028084408.01	76077636	CC - NYK - Currencies	1,626,821.92
FX	107545453A	B	025208844.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107545451A	S	025208844.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107545811A	B	025240565.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107545809A	S	025240565.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107545961A	B	025200122.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107545954A	S	025200122.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107546083A	B	025200163.01	79004163	CC - NYK - Currencies	75,000,000.00
FX	107546080A	S	025200163.01	79004163	CC - NYK - Currencies	75,000,000.00
FX	107606883A	S	029112273.01	76077636	CC - NYK - Currencies	350,000.00

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
FX	107606893A	S	029065026.01	76077636	CC - NYK - Currencies	350,000.00
FX	107682485A	S	029098456.01	76077636	CC - NYK - Currencies	87,500.00
FX	107682493A	S	029114287.01	76077636	CC - NYK - Currencies	87,500.00
FX	107551281A	S	025208240.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	107560873A	S	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107560867A	S	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107561392A	S	025213422.01	79001302	CC - NYK - Currencies	12,116,032.35
FX	107561384A	B	025213422.01	79001302	CC - NYK - Currencies	12,116,032.35
FX	107565937A	S	025808478.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	107565939A	S	025808478.01	79001344	CC - NYK - Currencies	8,000,000.00
FX	107564534A	S	025203555.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	107564536A	B	025203555.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	107570840A	S	025808478.01	79001344	CC - NYK - Currencies	18,000,000.00
FX	107603647A	B	025240565.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107607141A	S	025261025.01	79004860	CC - NYK - Currencies	21,791,051.16
FX	107607143A	S	025947292.01	79004860	CC - NYK - Currencies	3,670,071.77
FX	107607160A	S	025261025.01	79004860	CC - NYK - Currencies	21,791,051.16
FX	107607163A	S	025947292.01	79004860	CC - NYK - Currencies	3,670,071.77
FX	107614396A	S	025261025.01	79000891	CC - NYK - Currencies	22,630,875.74
FX	107614398A	S	025947292.01	79000891	CC - NYK - Currencies	3,810,759.06
FX	107614379A	S	025261025.01	79000891	CC - NYK - Currencies	22,630,875.74
FX	107614381A	S	025947292.01	79000891	CC - NYK - Currencies	3,810,759.06
FX	107617806A	S	040180408.01	76080802	CC - NYK - Currencies	0.57
FX	107617815A	S	040180408.01	76080802	CC - NYK - Currencies	0.57
FX	107617978A	S	025200098.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	107617991A	S	025200098.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	107723868A	S	028174555.01	76077636	CC - NYK - Currencies	17,032,884.86
FX	107723876A	S	028174951.01	76077636	CC - NYK - Currencies	68,131,539.42
FX	107672399A	S	025200098.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	107672397A	S	025200098.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	107675530A	S	025200122.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	107676496A	B	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107710449A	B	025261025.01	79001072	CC - NYK - Currencies	22,160,000.00
FX	107710452A	B	025947292.01	79001072	CC - NYK - Currencies	3,580,000.00
FX	107710353A	B	025261025.01	79001072	CC - NYK - Currencies	22,160,000.00
FX	107710357A	B	025947292.01	79001072	CC - NYK - Currencies	3,580,000.00
FX	107728280A	B	025208992.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	107728278A	S	025208992.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	107768652A	S	025431628.01	79004860	CC - NYK - Currencies	29,458,060.47
FX	108723727A	S	040180267.01	76080802	CC - NYK - Currencies	0.57
FX	108723741A	S	040180267.01	76080802	CC - NYK - Currencies	0.57
FX	107811172A	B	025200577.01	79004893	CC - NYK - Currencies	28,672,435.73
FX	107811808A	S	025204264.01	79001344	CC - NYK - Currencies	8,029,978.59
FX	107811810A	B	025204264.01	79001344	CC - NYK - Currencies	8,801,783.83
FX	107811980A	B	025207978.01	79004889	CC - NYK - Currencies	97,486,281.49
FX	107813149A	S	025309840.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	107813142A	B	025309840.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	107817789A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817797A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	107817791A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817799A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	107817801A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817805A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	107817803A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817807A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	107817810A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817814A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	107817819A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817821A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78

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

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	107817817A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817823A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	107817827A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817825A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	107817829A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817831A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	107817835A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817833A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	107817837A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817839A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	107817846A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	107817841A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	107851278A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	107853534A	S	025947292.01	79004860	CC - NYK - Currencies	3,498,037.16
FX	107853536A	S	025261025.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107853636A	S	025947292.01	79004860	CC - NYK - Currencies	3,498,037.16
FX	107853638A	S	025261025.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107853631A	B	025261025.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107853634A	B	025947292.01	79004860	CC - NYK - Currencies	3,498,037.16
FX	107853568A	B	025947292.01	79004860	CC - NYK - Currencies	3,498,037.16
FX	107853570A	B	025261025.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107858959A	S	025208844.01	79000122	CC - NYK - Currencies	30,000,000.00
FX	107858954A	S	025208844.01	79000122	CC - NYK - Currencies	30,000,000.00
FX	107858950A	B	025208844.01	79000122	CC - NYK - Currencies	30,000,000.00
FX	107858931A	B	025208844.01	79000122	CC - NYK - Currencies	30,000,000.00
FX	107858962A	B	025240565.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	107858965A	B	025240565.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	107858967A	S	025240565.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	107858973A	S	025240565.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	107859580A	S	040180408.01	76080802	CC - NYK - Currencies	0.57
FX	107859591A	S	040180408.01	76080802	CC - NYK - Currencies	0.57
FX	107901382A	B	025261025.01	79001473	CC - NYK - Currencies	22,233,485.27
FX	107901386A	B	025947292.01	79001473	CC - NYK - Currencies	3,601,505.12
FX	107901343A	B	025261025.01	79001473	CC - NYK - Currencies	22,233,485.27
FX	107901346A	B	025947292.01	79001473	CC - NYK - Currencies	3,601,505.12
FX	107959648A	B	001892769.01	76080802	CC - NYK - Currencies	716,810.89
FX	107905715A	S	025201179.01	79001303	CC - NYK - Currencies	161,547,098.03
FX	107905706A	B	025201179.01	79001302	CC - NYK - Currencies	16,962,445.29
FX	107905683A	B	025201179.01	79001302	CC - NYK - Currencies	16,962,445.29
FX	107907757A	S	025316845.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107917732A	S	025317017.01	79000064	FI - TKO - Swaps	9,661,835.75
FX	107917738A	B	025317017.01	79000064	FI - TKO - Swaps	9,661,835.75
FX	107944002A	S	025208992.01	79001398	CC - NYK - Currencies	121,160,323.53
FX	107948885A	B	025936089.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107948877A	S	025936089.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107955439A	B	025213422.01	79004889	CC - NYK - Currencies	50,000,000.00
FX	107959471A	S	025316845.01	79004860	CC - NYK - Currencies	118,990,608.29
FX	52282953A	S	025200239.01	79001344	CC - NYK - Currencies	11,000,000.00
FX	52282951A	S	025200239.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	107961670A	B	025208026.01	79004600	CC - NYK - Currencies	7,500,000.00
FX	107961668A	B	025208026.01	79004600	CC - NYK - Currencies	7,500,000.00
FX	107961681A	S	025201179.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107961685A	S	025201179.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	107962599A	S	025208992.01	79004600	CC - NYK - Currencies	7,500,000.00
FX	107962595A	S	025208992.01	79004600	CC - NYK - Currencies	7,500,000.00
FX	107963287A	S	028180669.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	107963279A	B	028180669.01	76080802	CC - NYK - Currencies	45,000,000.00
FX	108055220A	S	025317017.01	79000053	FI - TKO - Swaps	20,000,000.00
FX	108055225A	B	025317017.01	79000053	FI - TKO - Swaps	20,000,000.00

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
FX	108055238A	B	025317017.01	79000053	FI - TKO - Swaps	20,000,000.00
FX	108014655A	B	040305328.01	76080802	CC - NYK - Currencies	0.57
FX	108011822A	S	025433103.01	79004600	CC - NYK - Currencies	8,800,000.00
FX	108008563A	S	025208844.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	108008561A	B	025208844.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	108008670A	B	025309840.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	108008641A	S	025309840.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	108008733A	B	025200098.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	108008731A	S	025200098.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	108013628A	S	025205600.01	79001303	CC - NYK - Currencies	1,938,565.18
FX	108013603A	B	025205600.01	79001303	CC - NYK - Currencies	1,938,565.18
FX	108013613A	S	025205600.01	79001303	CC - NYK - Currencies	1,615,470.98
FX	108013615A	B	025205600.01	79001303	CC - NYK - Currencies	1,615,470.98
FX	108013617A	S	025205600.01	79001303	CC - NYK - Currencies	3,069,394.86
FX	108013611A	B	025205600.01	79001303	CC - NYK - Currencies	3,069,394.86
FX	108013619A	S	025205600.01	79001303	CC - NYK - Currencies	2,100,112.27
FX	108017018A	B	025205600.01	79001303	CC - NYK - Currencies	2,100,112.27
FX	108013630A	S	025205600.01	79001303	CC - NYK - Currencies	2,584,753.57
FX	108017020A	B	025205600.01	79001303	CC - NYK - Currencies	2,584,753.57
FX	108013605A	S	025205600.01	79001303	CC - NYK - Currencies	3,877,130.35
FX	108013632A	B	025205600.01	79001303	CC - NYK - Currencies	3,877,130.35
FX	108064764A	S	003523537.01	76077636	CC - NYK - Currencies	2,950,000.00
FX	108014674A	B	040305328.01	76080802	CC - NYK - Currencies	0.57
FX	108014708A	S	040199440.01	76080802	CC - NYK - Currencies	0.57
FX	108059343A	S	025280017.01	79000122	CC - NYK - Currencies	100,000,000.00
FX	108059345A	B	025280017.01	79000122	CC - NYK - Currencies	100,000,000.00
FX	108062976A	B	025200163.01	79004612	CC - NYK - Currencies	2,000,000.00
FX	108062971A	B	025200163.01	79004163	CC - NYK - Currencies	13,250,000.00
FX	108062968A	B	025200163.01	79004163	CC - NYK - Currencies	13,250,000.00
FX	108063948A	B	025208471.01	79001344	CC - NYK - Currencies	21,830,000.00
FX	108063957A	S	025208471.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	108065950A	S	025285891.01	79001344	CC - NYK - Currencies	4,486,316.73
FX	108065652A	B	040180374.01	76080802	CC - NYK - Currencies	0.57
FX	108121205A	S	003520624.01	76077636	CC - NYK - Currencies	2,500,000.00
FX	108121213A	S	003520616.01	76077636	CC - NYK - Currencies	2,500,000.00
FX	108121221A	S	003520509.01	76077636	CC - NYK - Currencies	2,500,000.00
FX	108121229A	S	003520491.01	76077636	CC - NYK - Currencies	2,500,000.00
FX	108113646A	B	025309840.01	79004600	CC - NYK - Currencies	57,344,871.46
FX	108113592A	S	025309840.01	79004600	CC - NYK - Currencies	57,344,871.46
FX	108113743A	B	025240565.01	79004600	CC - NYK - Currencies	14,336,217.87
FX	108113723A	S	025240565.01	79004600	CC - NYK - Currencies	14,336,217.87
FX	108120764A	B	025200577.01	79004628	CC - NYK - Currencies	71,681,089.33
FX	108121732A	S	025294570.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	108121735A	B	025294570.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	108181164A	S	025938010.01	79001344	CC - NYK - Currencies	3,159,600.00
FX	108181166A	S	025938028.01	79001344	CC - NYK - Currencies	30,840,400.00
FX	108168535A	S	025286964.01	79001526	CC - LDN - Currencies	16,000,000.00
FX	108174056A	S	025316845.01	79000064	FI - TKO - Swaps	73,135,593.22
FX	108174077A	B	025316845.01	79000064	FI - TKO - Swaps	76,371,681.42
FX	108181214A	B	025200163.01	79004612	CC - NYK - Currencies	2,000,000.00
FX	108181220A	B	025200163.01	79004612	CC - NYK - Currencies	10,000,000.00
FX	108181212A	B	025200163.01	79004612	CC - NYK - Currencies	10,000,000.00
FX	108183337A	B	001980473.01	76080802	CC - NYK - Currencies	0.57
FX	108222625A	B	025947292.01	79004669	CC - NYK - Currencies	3,498,037.16
FX	108222627A	B	025261025.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108222646A	B	025261025.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108222648A	B	025947292.01	79004669	CC - NYK - Currencies	3,498,037.16
FX	108227039A	S	025261025.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	108227041A	S	025947292.01	79001394	CC - NYK - Currencies	3,498,037.16

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	108227068A	S	025261025.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	108227070A	S	025947292.01	79001394	CC - NYK - Currencies	3,498,037.16
FX	108227072A	B	025261025.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	108227074A	B	025947292.01	79001394	CC - NYK - Currencies	3,498,037.16
FX	108227026A	B	025947292.01	79001394	CC - NYK - Currencies	3,498,037.16
FX	108227028A	B	025261025.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	108229289A	S	025316845.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	108227119A	B	025316845.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	108232154A	S	025221441.01	79004628	CC - NYK - Currencies	7,168,108.93
FX	108232160A	S	025221441.01	79004628	CC - NYK - Currencies	7,168,108.93
FX	108266643A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108266645A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108266657A	S	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108266662A	S	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108270136A	S	025948811.01	79000121	CC - NYK - Currencies	6,667,000.00
FX	108305099A	S	025204272.01	79001344	CC - NYK - Currencies	6,775,067.75
FX	108306438A	S	025209008.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	108306428A	B	025209008.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	108306477A	S	025200577.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	108306475A	B	025200577.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	108306522A	S	025207960.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	108306536A	B	025207960.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	108316257A	B	025316845.01	79000122	CC - NYK - Currencies	119,102,455.17
FX	108316259A	S	025316845.01	79000122	CC - NYK - Currencies	108,343,185.03
FX	108359101A	S	025261462.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	108369488A	S	025205980.01	79001344	CC - NYK - Currencies	2,020,202.02
FX	108369478A	S	025316845.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108369486A	B	025316845.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108374585A	S	025433103.01	79004600	CC - NYK - Currencies	4,400,000.00
FX	108374651A	S	025309840.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	108374677A	S	025309840.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	108507395A	S	025200577.01	79004600	CC - NYK - Currencies	100,000,000.00
FX	108507413A	B	025200577.01	79004600	CC - NYK - Currencies	100,000,000.00
FX	108508467A	B	025316845.01	79004163	CC - NYK - Currencies	109,557,802.90
FX	108508473A	S	025316845.01	79004163	CC - NYK - Currencies	102,106,819.44
FX	108511682A	B	025316845.01	79000122	CC - NYK - Currencies	72,440,146.33
FX	108511684A	S	025316845.01	79000122	CC - NYK - Currencies	76,335,877.86
FX	108517131A	S	025431933.01	79000122	CC - NYK - Currencies	15,000,000.00
FX	108517133A	B	025431933.01	79000122	CC - NYK - Currencies	30,000,000.00
FX	108516466A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	108574824A	B	025201179.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108578338A	S	025261504.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108578578A	B	025261504.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108713466A	B	020360863.01	76077636	CC - NYK - Currencies	30,000,000.00
FX	108763307A	B	020360855.01	76077636	CC - NYK - Currencies	30,000,000.00
FX	108713476A	S	020360863.01	76077636	CC - NYK - Currencies	30,000,000.00
FX	108763332A	S	020360855.01	76077636	CC - NYK - Currencies	30,000,000.00
FX	108585320A	B	025208992.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	108585325A	S	025208992.01	79004860	CC - NYK - Currencies	78,849,198.26
FX	108587914A	B	001980473.01	76080802	CC - NYK - Currencies	0.57
FX	108707748A	S	025221441.01	79004832	CC - NYK - Currencies	1,000,000.00
FX	108707817A	B	025221441.01	79004600	CC - NYK - Currencies	5,500,000.00
FX	108707803A	B	025221441.01	79004600	CC - NYK - Currencies	5,500,000.00
FX	108715878A	B	025302985.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	108715892A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108715890A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108715900A	S	025207960.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	108715898A	S	025207960.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	108715902A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	108715904A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108715906A	S	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108715908A	S	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108715911A	B	025200577.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108715913A	B	025200577.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108715915A	S	025200577.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	108715918A	S	025200577.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	108748110A	B	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108753079A	S	025947292.01	79001220	CC - NYK - Currencies	3,740,000.00
FX	108753081A	S	025261025.01	79001220	CC - NYK - Currencies	22,200,000.00
FX	108753064A	S	025947292.01	79001220	CC - NYK - Currencies	3,740,000.00
FX	108753066A	S	025261025.01	79001220	CC - NYK - Currencies	22,200,000.00
FX	108755047A	B	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	108755063A	B	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	108755160A	S	025207960.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	108755158A	S	025207960.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	108755198A	S	025200122.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	108755178A	S	025200122.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	108758900A	B	025200577.01	79004600	CC - NYK - Currencies	17,000,000.00
FX	108758906A	B	025200577.01	79004600	CC - NYK - Currencies	17,000,000.00
FX	108758918A	S	025200577.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	108758916A	S	025200577.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	108764072A	S	025947292.01	79000891	CC - NYK - Currencies	3,810,759.06
FX	108764087A	S	025261025.01	79000891	CC - NYK - Currencies	22,630,875.74
FX	108763982A	S	025947292.01	79000891	CC - NYK - Currencies	3,810,759.06
FX	108763984A	S	025261025.01	79000891	CC - NYK - Currencies	22,630,875.74
FX	108774229A	S	025240565.01	79004628	CC - NYK - Currencies	43,008,653.60
FX	108774307A	B	025240565.01	79004628	CC - NYK - Currencies	43,008,653.60
FX	108827068A	B	025200122.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	108827066A	S	025200122.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	108830937A	S	025804089.01	79000121	CC - NYK - Currencies	50,000,000.00
FX	108877716A	B	025201179.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	108877953A	B	025201179.01	79001344	CC - NYK - Currencies	350,000,000.00
FX	108884797A	S	025200288.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108884832A	B	025200288.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	108885273A	S	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108885255A	B	025208471.01	79004860	CC - NYK - Currencies	118,990,608.29
FX	108885790A	S	028180669.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	108885753A	B	028180669.01	76080802	CC - NYK - Currencies	200,000,000.00
FX	108886102A	S	028180669.01	76080802	CC - NYK - Currencies	3,000,000.00
FX	108885482A	S	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108885519A	B	025200122.01	79004860	CC - NYK - Currencies	114,689,742.93
FX	108885650A	S	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108885665A	B	025309840.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	108890072A	S	025432758.01	79004163	CC - NYK - Currencies	14,773,958.44
FX	108890085A	S	025432758.01	79004163	CC - NYK - Currencies	14,807,502.47
FX	108896849A	S	025200718.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	108896847A	B	025200718.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	109017238A	S	025309840.01	79004628	CC - NYK - Currencies	28,672,435.73
FX	109017236A	B	025309840.01	79004628	CC - NYK - Currencies	28,672,435.73
FX	108927311A	B	025207960.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	108927314A	B	025207960.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	108927902A	B	025200577.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	108927904A	B	025200577.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	108927942A	B	025208992.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	108927957A	B	025208992.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	108928300A	B	025200577.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	108928292A	B	025200577.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	108928317A	B	025208026.01	79004600	CC - NYK - Currencies	5,000,000.00

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
FX	108928307A	B	025208026.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	108933772A	B	025804089.01	79001564	CC - LDN - Currencies	4,277,913.75
FX	108933768A	S	025804089.01	79001564	CC - LDN - Currencies	4,277,913.75
FX	108954098A	S	025295593.01	79000121	CC - NYK - Currencies	15,000,000.00
FX	108954096A	S	025295593.01	79000121	CC - NYK - Currencies	10,000,000.00
FX	108954100A	S	025295593.01	79000121	CC - NYK - Currencies	10,000,000.00
FX	109782260A	B	025369513.01	79899716	CC - NYK - Currencies	0.57
FX	109782261A	B	025369513.01	79899716	CC - NYK - Currencies	3,138.67
FX	108945283A	S	025200577.01	79000121	CC - NYK - Currencies	1,433,621.79
FX	108945292A	B	025200577.01	79000121	CC - NYK - Currencies	9,175,179.43
FX	108945289A	B	025200577.01	79000121	CC - NYK - Currencies	9,175,179.43
FX	108945303A	S	025201179.01	79000121	CC - NYK - Currencies	1,433,621.79
FX	108945343A	B	025201179.01	79000121	CC - NYK - Currencies	9,175,179.43
FX	108945346A	B	025201179.01	79000121	CC - NYK - Currencies	9,175,179.43
FX	108947698A	S	025207960.01	79000121	CC - NYK - Currencies	10,000,000.00
FX	108951458A	B	025208992.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	108996182A	S	025208844.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	109017134A	S	025208844.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	109017222A	S	025309840.01	79004600	CC - NYK - Currencies	24,000,000.00
FX	109017226A	S	025309840.01	79004600	CC - NYK - Currencies	24,000,000.00
FX	109017627A	B	025208844.01	79004832	CC - NYK - Currencies	50,000,000.00
FX	109017670A	B	025208844.01	79004832	CC - NYK - Currencies	5,250,000.00
FX	109017676A	B	025208844.01	79004832	CC - NYK - Currencies	5,250,000.00
FX	109081954A	S	014127468.01	76077636	CC - NYK - Currencies	320,000.00
FX	109019097A	B	025207960.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	109019099A	B	025207960.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	109019110A	B	025221441.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	109019104A	B	025221441.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	109020206A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	109020208A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	109020210A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	109020212A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	109020214A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	109020216A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	109020220A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	109020218A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	109020224A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	109020222A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	109020228A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	109020226A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	109020232A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	109020230A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	109020234A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	109020239A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	109020236A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	109020241A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	109020710A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	109020712A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	109020243A	B	025431370.01	79004889	CC - NYK - Currencies	2,715,192.78
FX	109020245A	S	025431370.01	79004889	CC - NYK - Currencies	2,389,369.64
FX	109054394A	S	025312497.01	79004889	CC - NYK - Currencies	286,724,357.32
FX	109061772A	S	025208026.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	109061774A	S	025208026.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	109067460A	S	025208240.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	109067457A	S	025208240.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	109074309A	B	025208844.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	109074342A	B	025208844.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	109074345A	B	025208844.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	109078631A	B	025948811.01	79004886	CC - NYK - Currencies	5,734,487.15

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
FX	109075249A	S	025209008.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	109075260A	B	025209008.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	109114913A	B	025200577.01	79004600	CC - NYK - Currencies	37,500,000.00
FX	109114911A	B	025200577.01	79004600	CC - NYK - Currencies	37,500,000.00
FX	109114977A	B	025200635.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	109114975A	B	025200635.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	109115311A	B	025201179.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	109115294A	B	025201179.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	109115863A	B	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	109115859A	B	025309840.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	109116010A	B	028180669.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	109116021A	S	028180669.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	109116033A	B	028180669.01	76080802	CC - NYK - Currencies	1,500,000.00
FX	109117518A	B	025240565.01	79004630	CC - NYK - Currencies	107,521,634.00
FX	109117581A	B	025208844.01	79004630	CC - NYK - Currencies	107,521,634.00
FX	109117847A	B	025200122.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	109117865A	B	025200122.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	109117920A	B	025200577.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	109117916A	B	025200577.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	109117969A	B	025208026.01	79004600	CC - NYK - Currencies	27,500,000.00
FX	109117967A	B	025208026.01	79004600	CC - NYK - Currencies	27,500,000.00
FX	109132422A	B	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109133071A	S	040180408.01	76080802	CC - NYK - Currencies	0.57
FX	109133062A	S	040180408.01	76080802	CC - NYK - Currencies	0.57
FX	109180907A	S	025342312.01	79000122	CC - NYK - Currencies	19,100,000.00
FX	109180909A	S	025342320.01	79000122	CC - NYK - Currencies	59,400,000.00
FX	109180911A	S	025342338.01	79000122	CC - NYK - Currencies	21,500,000.00
FX	109169994A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	109169966A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	109173705A	B	025948811.01	79004832	CC - NYK - Currencies	9,439,428.75
FX	109172436A	S	025432758.01	79004163	CC - NYK - Currencies	11,764,705.88
FX	109172438A	S	025432758.01	79004163	CC - NYK - Currencies	11,764,705.88
FX	109172401A	S	025432758.01	79004163	CC - NYK - Currencies	2,455,795.68
FX	109175729A	S	025200577.01	79004600	CC - NYK - Currencies	122,000,000.00
FX	109176048A	B	025200577.01	79004600	CC - NYK - Currencies	75,000,000.00
FX	109178570A	B	025208992.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	109180421A	B	025309840.01	79004628	CC - NYK - Currencies	143,362,178.66
FX	109180428A	S	025309840.01	79004628	CC - NYK - Currencies	143,362,178.66
FX	109181214A	B	025309840.01	79004628	CC - NYK - Currencies	71,681,089.33
FX	109181212A	S	025309840.01	79004628	CC - NYK - Currencies	71,681,089.33
FX	109245570A	S	025338658.01	79000122	CC - NYK - Currencies	18,600,000.00
FX	109247891A	S	025338658.01	79000122	CC - NYK - Currencies	70,350,000.00
FX	109247893A	S	025338658.01	79000122	CC - NYK - Currencies	71,750,000.00
FX	109235095A	B	025208992.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	109234994A	B	025208992.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	109235356A	S	025208992.01	79004600	CC - NYK - Currencies	62,500,000.00
FX	109235334A	S	025208992.01	79004600	CC - NYK - Currencies	62,500,000.00
FX	109238700A	S	025947292.01	79001473	CC - NYK - Currencies	3,601,505.12
FX	109238703A	S	025261025.01	79001473	CC - NYK - Currencies	22,233,485.27
FX	109238720A	S	025947292.01	79001473	CC - NYK - Currencies	3,601,505.12
FX	109238722A	S	025261025.01	79001473	CC - NYK - Currencies	22,233,485.27
FX	109246600A	S	025294570.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	109244493A	B	025309840.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	109244495A	B	025309840.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	109244519A	B	025208026.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	109244521A	B	025208026.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	109244727A	B	025208992.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	109244725A	S	025208992.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	109310902A	S	001537802.01	76077636	CC - NYK - Currencies	1,500,000.00

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
FX	109291070A	B	028180669.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	109291079A	S	028180669.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	109291089A	B	028180669.01	76080802	CC - NYK - Currencies	750,000.00
FX	109298590A	S	025204231.01	79000122	CC - NYK - Currencies	7,068,997.97
FX	109298604A	B	025204231.01	79000122	CC - NYK - Currencies	3,534,498.99
FX	109302144A	B	025240565.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	109303447A	B	025309840.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	109303449A	S	025309840.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	109307089A	B	025302985.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	109307084A	S	025302985.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	109310706A	B	025200395.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	109310707A	B	025200395.01	79001344	CC - NYK - Currencies	350,000,000.00
FX	109310708A	B	025200395.01	79001344	CC - NYK - Currencies	145,000,000.00
FX	109336279A	S	025947292.01	79004860	CC - NYK - Currencies	3,784,761.52
FX	109336283A	S	025261025.01	79004860	CC - NYK - Currencies	20,959,550.52
FX	109336259A	S	025947292.01	79004860	CC - NYK - Currencies	3,784,761.52
FX	109336261A	S	025261025.01	79004860	CC - NYK - Currencies	20,959,550.52
FX	109336264A	B	025261025.01	79004860	CC - NYK - Currencies	20,959,550.52
FX	109336266A	B	025947292.01	79004860	CC - NYK - Currencies	3,784,761.52
FX	109336244A	B	025261025.01	79004860	CC - NYK - Currencies	20,959,550.52
FX	109336246A	B	025947292.01	79004860	CC - NYK - Currencies	3,784,761.52
FX	109343400A	S	025204264.01	79001303	CC - NYK - Currencies	12,923,767.84
FX	109350119A	S	025291949.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109350122A	B	025291949.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109350124A	B	025291949.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109349758A	S	025208240.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	109349865A	S	025200577.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	109353154A	B	025208844.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	109353157A	B	025208844.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	109359200A	S	025208844.01	79004832	CC - NYK - Currencies	1,000,000.00
FX	109393780A	B	025200395.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	109396667A	B	025947292.01	79004675	CC - NYK - Currencies	3,498,037.16
FX	109396669A	B	025261025.01	79004675	CC - NYK - Currencies	20,959,550.52
FX	109396698A	B	025261025.01	79004675	CC - NYK - Currencies	20,959,550.52
FX	109396700A	B	025947292.01	79004675	CC - NYK - Currencies	3,498,037.16
FX	109396683A	B	025261025.01	79004675	CC - NYK - Currencies	20,959,550.52
FX	109396685A	B	025947292.01	79004675	CC - NYK - Currencies	3,784,761.52
FX	109396675A	B	025261025.01	79004675	CC - NYK - Currencies	20,959,550.52
FX	109396678A	B	025947292.01	79004675	CC - NYK - Currencies	3,784,761.52
FX	109414908A	B	025947292.01	79001344	CC - NYK - Currencies	13,920,000.00
FX	109414910A	B	025261025.01	79001344	CC - NYK - Currencies	87,600,000.00
FX	109421095A	B	025201179.01	79000121	CC - NYK - Currencies	2,000,000.00
FX	109421091A	B	025201179.01	79000121	CC - NYK - Currencies	20,000,000.00
FX	109421089A	B	025201179.01	79000121	CC - NYK - Currencies	20,000,000.00
FX	109464771A	S	025261025.01	79004600	CC - NYK - Currencies	21,960,000.00
FX	109464773A	S	025947292.01	79004600	CC - NYK - Currencies	3,960,000.00
FX	109464766A	S	025261025.01	79004600	CC - NYK - Currencies	21,960,000.00
FX	109464768A	S	025947292.01	79004600	CC - NYK - Currencies	3,960,000.00
FX	109464781A	B	025261025.01	79004600	CC - NYK - Currencies	21,960,000.00
FX	109464787A	B	025947292.01	79004600	CC - NYK - Currencies	3,960,000.00
FX	109464789A	B	025947292.01	79004600	CC - NYK - Currencies	3,960,000.00
FX	109464791A	B	025261025.01	79004600	CC - NYK - Currencies	21,960,000.00
FX	109463400A	S	025261025.01	79001393	CC - NYK - Currencies	21,498,433.18
FX	109463402A	S	025947292.01	79001393	CC - NYK - Currencies	3,900,635.45
FX	109463453A	S	025947292.01	79001393	CC - NYK - Currencies	3,900,635.45
FX	109463455A	S	025261025.01	79001393	CC - NYK - Currencies	21,498,433.18
FX	109463416A	B	025261025.01	79001393	CC - NYK - Currencies	21,498,433.18
FX	109463418A	B	025947292.01	79001393	CC - NYK - Currencies	3,900,635.45
FX	109463412A	B	025947292.01	79001393	CC - NYK - Currencies	3,900,635.45

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109463414A	B	025261025.01	79001393	CC - NYK - Currencies	21,498,433.18
FX	109464057A	B	025208026.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	109477018A	S	025256348.01	79004860	CC - NYK - Currencies	31,539,679.31
FX	109477007A	B	025256348.01	79004860	CC - NYK - Currencies	31,539,679.31
FX	109483099A	B	025500976.01	76095329	CC - NYK - Currencies	71,681,089.33
FX	109517738A	B	025205576.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	109517744A	S	025205576.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	109517746A	B	025205576.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	109513636A	B	025203555.01	79004860	CC - NYK - Currencies	129,025,960.80
FX	109513638A	B	025203555.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	109515820A	S	025203555.01	79004860	CC - NYK - Currencies	129,025,960.80
FX	109515822A	S	025203555.01	79004860	CC - NYK - Currencies	129,025,960.80
FX	109515816A	S	025203555.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	109515818A	S	025203555.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	109525502A	S	025272931.01	79001345	CC - NYK - Currencies	200,000,000.00
FX	109519791A	S	025205576.01	79000018	FI - TKO - Swaps	3,220,611.92
FX	109520603A	S	025208026.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	109520597A	S	025208026.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	109521692A	S	025200288.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109521679A	B	025200288.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109521850A	B	025309840.01	79004628	CC - NYK - Currencies	7,168,108.93
FX	109521865A	B	025309840.01	79004628	CC - NYK - Currencies	7,168,108.93
FX	109631671A	S	028209484.01	76077636	CC - NYK - Currencies	50,000,000.00
FX	109603963A	S	028200715.01	76080802	CC - NYK - Currencies	143,362,178.66
FX	109560521A	S	025203555.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	109560524A	S	025203555.01	79004860	CC - NYK - Currencies	114,689,742.93
FX	109560527A	B	025203555.01	79004860	CC - NYK - Currencies	114,689,742.93
FX	109559624A	B	025207960.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	109559627A	B	025207960.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	109564176A	B	025207473.01	79001344	CC - NYK - Currencies	6,500,000.00
FX	109564953A	S	025936089.01	79001345	CC - NYK - Currencies	25,000,000.00
FX	109565245A	B	025221441.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	109565272A	B	025221441.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	109565311A	S	025309840.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	109565313A	B	025309840.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	109566513A	S	025208026.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	109566511A	S	025208026.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	109566533A	S	025208240.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	109566528A	S	025208240.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	109568665A	S	025207473.01	79004860	CC - NYK - Currencies	114,689,742.93
FX	109568664A	B	025207473.01	79004860	CC - NYK - Currencies	114,689,742.93
FX	109568667A	S	025207473.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109568666A	B	025207473.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109568668A	S	025207473.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109568669A	B	025207473.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109568671A	S	025207473.01	79004860	CC - NYK - Currencies	114,689,742.93
FX	109568670A	B	025207473.01	79004860	CC - NYK - Currencies	114,689,742.93
FX	109567735A	B	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109567733A	S	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109567848A	B	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109567797A	S	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109568092A	B	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109568090A	S	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109568422A	S	025207960.01	79004832	CC - NYK - Currencies	2,000,000.00
FX	109568407A	B	025207960.01	79004600	CC - NYK - Currencies	20,500,000.00
FX	109568410A	B	025207960.01	79004600	CC - NYK - Currencies	20,500,000.00
FX	109568429A	S	025200577.01	79004832	CC - NYK - Currencies	1,000,000.00
FX	109568434A	B	025200577.01	79004600	CC - NYK - Currencies	10,200,000.00
FX	109568436A	B	025200577.01	79004600	CC - NYK - Currencies	10,200,000.00

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
FX	109590637A	B	025947292.01	79001344	CC - NYK - Currencies	6,960,000.00
FX	109590639A	B	025261025.01	79001344	CC - NYK - Currencies	43,800,000.00
FX	109599315A	B	025775743.01	76997005	CC - NYK - Currencies	1.00
FX	109591138A	S	025291949.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	109591149A	B	025291949.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	109591164A	S	025291949.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	109591212A	S	025336355.01	79001472	CC - NYK - Currencies	19,224,560.44
FX	109591568A	B	025336355.01	79001472	CC - NYK - Currencies	51,499,173.14
FX	109601158A	S	025433970.01	79000083	CC - LDN - Currencies	23,766,187.50
FX	109591817A	B	025280017.01	79004600	CC - NYK - Currencies	100,000,000.00
FX	109593235A	B	025280017.01	79004600	CC - NYK - Currencies	100,000,000.00
FX	109597901A	B	025207473.01	79004860	CC - NYK - Currencies	9,737,955.35
FX	109596984A	S	025200577.01	79004832	CC - NYK - Currencies	3,000,000.00
FX	109597028A	B	025200577.01	79004600	CC - NYK - Currencies	12,400,000.00
FX	109597026A	B	025200577.01	79004600	CC - NYK - Currencies	12,400,000.00
FX	109598334A	S	025944059.01	79004889	CC - NYK - Currencies	3,440,692.29
FX	109598336A	B	025944059.01	79004889	CC - NYK - Currencies	3,440,692.29
FX	109599467A	B	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	109599465A	B	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	109599477A	B	025208026.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	109599484A	B	025208026.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	109630771A	S	012195939.01	76077636	CC - NYK - Currencies	2,000,000.00
FX	109602980A	S	025207960.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	109602977A	B	025207960.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	109627945A	B	025207960.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	109649335A	B	025336355.01	79001344	CC - NYK - Currencies	35,160,000.00
FX	109651602A	B	025200098.01	79004628	CC - NYK - Currencies	71,681,089.33
FX	109651591A	S	025200098.01	79004628	CC - NYK - Currencies	71,681,089.33
FX	109654680A	S	025317017.01	79004600	CC - NYK - Currencies	108,000,000.00
FX	109654682A	B	025317017.01	79004600	CC - NYK - Currencies	216,000,000.00
FX	109654688A	S	025317017.01	79004600	CC - NYK - Currencies	108,000,000.00
FX	109654686A	B	025317017.01	79004600	CC - NYK - Currencies	108,000,000.00
FX	109654252A	B	025240565.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109654250A	B	025240565.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109654800A	S	025309840.01	79004628	CC - NYK - Currencies	71,681,089.33
FX	109654804A	B	025309840.01	79004628	CC - NYK - Currencies	71,681,089.33
FX	109655624A	B	025240565.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109655619A	B	025240565.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109655794A	B	025200395.01	79001344	CC - NYK - Currencies	145,000,000.00
FX	109655795A	B	025200395.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	109655796A	B	025200395.01	79001344	CC - NYK - Currencies	350,000,000.00
FX	109655812A	B	025200395.01	79001344	CC - NYK - Currencies	350,000,000.00
FX	109655813A	B	025200395.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	109655815A	B	025200395.01	79001344	CC - NYK - Currencies	145,000,000.00
FX	109655826A	B	025200395.01	79001344	CC - NYK - Currencies	72,500,000.00
FX	109655827A	B	025200395.01	79001344	CC - NYK - Currencies	2,500,000.00
FX	109655837A	B	025200395.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	109682390A	B	025208026.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	109682415A	B	025201179.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	109687236A	B	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109687648A	S	025208026.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	109689691A	B	025208992.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	109695112A	B	025240565.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109695110A	B	025240565.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109695357A	S	025936089.01	79001303	CC - NYK - Currencies	101,601,948.45
FX	109696427A	B	025200288.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	109696422A	S	025200288.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	109697441A	B	025201179.01	79001344	CC - NYK - Currencies	160,000,000.00
FX	109697434A	B	025201179.01	79001344	CC - NYK - Currencies	340,000,000.00

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
FX	109722346A	B	025261025.01	79001344	CC - NYK - Currencies	21,680,000.00
FX	109722348A	B	025947292.01	79001344	CC - NYK - Currencies	3,960,000.00
FX	109722391A	B	025947292.01	79001344	CC - NYK - Currencies	3,960,000.00
FX	109722393A	B	025261025.01	79001344	CC - NYK - Currencies	21,680,000.00
FX	109723085A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109723064A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109723062A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109723060A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109723207A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109723230A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109723225A	B	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109723500A	B	025207960.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	109726666A	B	025207960.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	109735342A	B	038150587.01	76077636	CC - NYK - Currencies	5,000,000.00
FX	109735326A	S	038150587.01	76077636	CC - NYK - Currencies	3,400,000.00
FX	109738191A	B	025801994.01	79001344	CC - NYK - Currencies	95,000,000.00
FX	109738193A	B	025801994.01	79001344	CC - NYK - Currencies	95,000,000.00
FX	109768854A	S	025336355.01	79004860	CC - NYK - Currencies	17,518,858.23
FX	109768913A	B	025336355.01	79004860	CC - NYK - Currencies	38,621,770.93
FX	109769028A	S	025336355.01	79004163	CC - NYK - Currencies	5,990,000.00
FX	109769107A	B	025336355.01	79004163	CC - NYK - Currencies	29,440,000.00
FX	109769853A	S	025336355.01	79004886	CC - NYK - Currencies	25,274,752.10
FX	109769948A	B	025336355.01	79004886	CC - NYK - Currencies	38,177,348.18
FX	109772907A	B	025936089.01	79004860	CC - NYK - Currencies	31,030,774.60
FX	109772905A	S	025936089.01	79004860	CC - NYK - Currencies	30,181,511.30
FX	109772891A	B	025936089.01	79004860	CC - NYK - Currencies	29,317,418.95
FX	53175160A	S	025210014.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	53175164A	S	025210014.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	53739333A	S	025309840.01	79000018	FI - TKO - Swaps	25,000,000.00
FX	53739335A	S	025309840.01	79000018	FI - TKO - Swaps	25,000,000.00
FX	54671739A	S	025296633.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	54671741A	S	025296633.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	54814547A	B	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	54814554A	B	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	55523648A	B	025211483.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	55523646A	B	025211483.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	55818904A	B	025210014.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	55818906A	B	025210014.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	55967758A	S	025209644.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	55967769A	S	025209644.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	55967761A	B	025209644.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	55967763A	B	025209644.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	56259076A	S	025329723.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	56259078A	S	025329723.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	64782861A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	64782837A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	64814565A	B	025219924.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64817852A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107747559A	B	025341439.01	79005240	CC - LDN - Currencies	32,000,000.00
FX	107747552A	S	025341439.01	79005240	CC - LDN - Currencies	48,000,000.00
FX	107749005A	B	025200577.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	107749000A	B	025200577.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	107751471A	S	025208992.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	107756239A	S	025338146.01	79004860	CC - NYK - Currencies	609,903,668.65
FX	107761143A	B	025341579.01	79001394	CC - NYK - Currencies	44,938,196.46
FX	107761529A	B	025340589.01	79005240	CC - LDN - Currencies	5,000,000.00
FX	107764012A	B	025263625.01	79001072	CC - NYK - Currencies	40,250,000.00
FX	107764010A	B	025263625.01	79001072	CC - NYK - Currencies	29,750,000.00
FX	107764035A	B	025200122.01	79001072	CC - NYK - Currencies	17,250,000.00

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
FX	107764033A	B	025200122.01	79001072	CC - NYK - Currencies	12,750,000.00
FX	107791201A	B	025200577.01	79001073	CC - NYK - Currencies	2,000,000.00
FX	107791225A	S	025200577.01	79001073	CC - NYK - Currencies	9,800,000.00
FX	107791218A	S	025200577.01	79001073	CC - NYK - Currencies	9,800,000.00
FX	107796293A	S	025801390.01	79001394	CC - NYK - Currencies	28,270,742.16
FX	107798631A	S	025208844.01	79001527	CC - LDN - Currencies	200,000,000.00
FX	107798741A	B	025208844.01	79001527	CC - LDN - Currencies	300,000,000.00
FX	107805218A	B	025208992.01	79001613	CC - LDN - Currencies	2,880,750.00
FX	107805265A	B	025208992.01	79001613	CC - LDN - Currencies	18,148,725.00
FX	107805290A	B	025208992.01	79001613	CC - LDN - Currencies	18,148,725.00
FX	107839410A	S	025316845.01	79000064	FI - TKO - Swaps	88,438,308.89
FX	107839404A	B	025316845.01	79000064	FI - TKO - Swaps	81,415,167.71
FX	107839412A	B	025316845.01	79000064	FI - TKO - Swaps	87,079,646.02
FX	107839414A	S	025316845.01	79000064	FI - TKO - Swaps	83,744,680.85
FX	107840895A	B	025240565.01	79004886	CC - NYK - Currencies	107,521,634.00
FX	107840924A	S	025240565.01	79004886	CC - NYK - Currencies	107,521,634.00
FX	107842891A	S	025286667.01	79000051	FI - TKO - Swaps	1,252,325.84
FX	107851569A	B	025212374.01	79004669	CC - NYK - Currencies	2,867,243.57
FX	107878719A	S	025201179.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107878737A	B	025201179.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107878946A	S	025207960.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107878973A	B	025207960.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107879131A	S	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107879137A	B	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107879419A	S	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107879421A	B	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107881386A	S	025944075.01	79001475	CC - NYK - Currencies	13,481,458.94
FX	107890225A	B	025938945.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	107883926A	B	025208992.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	107890180A	B	025347931.01	79001613	CC - LDN - Currencies	1,440,375.00
FX	107890185A	B	025347931.01	79001613	CC - LDN - Currencies	25,350,600.00
FX	107890205A	B	025347931.01	79001613	CC - LDN - Currencies	25,350,600.00
FX	107949531A	B	025205576.01	79000122	CC - NYK - Currencies	15,000,000.00
FX	107917730A	B	025205576.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	107898097A	S	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107898054A	B	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107912125A	S	025937327.01	79001472	CC - NYK - Currencies	35,950,557.16
FX	107941321A	S	025200577.01	79001392	CC - NYK - Currencies	96,928,258.82
FX	107941954A	S	025207960.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	107941947A	B	025207960.01	79004674	CC - NYK - Currencies	78,849,198.26
FX	107942013A	S	025200122.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	107942019A	B	025200122.01	79004674	CC - NYK - Currencies	78,849,198.26
FX	107943567A	B	025347931.01	79001613	CC - LDN - Currencies	1,440,375.00
FX	107943581A	B	025347931.01	79001613	CC - LDN - Currencies	19,301,025.00
FX	107943613A	B	025347931.01	79001613	CC - LDN - Currencies	19,301,025.00
FX	107944048A	B	025208026.01	79001613	CC - LDN - Currencies	5,761,500.00
FX	107944094A	B	025208026.01	79001613	CC - LDN - Currencies	77,060,062.51
FX	107944096A	B	025208026.01	79001613	CC - LDN - Currencies	77,060,062.51
FX	107947278A	B	025208026.01	79001527	CC - LDN - Currencies	34,000,000.00
FX	107947291A	B	025208026.01	79001527	CC - LDN - Currencies	34,000,000.00
FX	107947315A	S	025208026.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	107947342A	S	025208026.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	107953473A	S	025208240.01	79005285	CC - LDN - Currencies	50,413,125.01
FX	107962944A	B	025205576.01	79000122	CC - NYK - Currencies	15,000,000.00
FX	107959959A	S	025200635.01	79004673	CC - NYK - Currencies	39,424,599.13
FX	107959946A	S	025200635.01	79004673	CC - NYK - Currencies	32,256,490.20
FX	107959908A	B	025200635.01	79004673	CC - NYK - Currencies	34,048,517.43
FX	107959906A	B	025200635.01	79004673	CC - NYK - Currencies	29,030,841.18
FX	107983968A	S	025249517.01	79000939	CC - LDN - Currencies	48,527,199.08

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
FX	107984388A	B	025249517.01	79000939	CC - LDN - Currencies	48,527,199.08
FX	107985292A	B	025347931.01	79001564	CC - LDN - Currencies	1,440,375.00
FX	107985298A	B	025347931.01	79001564	CC - LDN - Currencies	15,844,125.00
FX	107985302A	B	025347931.01	79001564	CC - LDN - Currencies	15,844,125.00
FX	107985487A	B	025208026.01	79001613	CC - LDN - Currencies	4,321,125.00
FX	107985507A	B	025208026.01	79001613	CC - LDN - Currencies	56,750,775.01
FX	107985504A	B	025208026.01	79001613	CC - LDN - Currencies	56,750,775.01
FX	107991997A	S	025249517.01	79000939	CC - LDN - Currencies	48,527,199.08
FX	107991999A	B	025249517.01	79000939	CC - LDN - Currencies	48,527,199.08
FX	107994133A	B	025801390.01	79001393	CC - NYK - Currencies	26,962,917.87
FX	107993176A	S	025249517.01	79000939	CC - LDN - Currencies	48,527,199.08
FX	107993163A	B	025249517.01	79000939	CC - LDN - Currencies	48,527,199.08
FX	108007519A	S	025243049.01	79004889	CC - NYK - Currencies	1,433,621.79
FX	108007522A	B	025243049.01	79004889	CC - NYK - Currencies	1,433,621.79
FX	108041405A	S	025316845.01	79004797	FI - TKO - Swaps	73,027,882.05
FX	108041403A	B	025316845.01	79004797	FI - TKO - Swaps	74,074,074.07
FX	108050693A	S	025256421.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	108055231A	S	033668500.01	76077636	CC - NYK - Currencies	50,000,000.00
FX	108106056A	B	025251380.01	79004669	CC - NYK - Currencies	1.00
FX	108060372A	B	025240565.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	108060393A	B	025240565.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	108060415A	S	025240565.01	79001527	CC - LDN - Currencies	56,500,000.00
FX	108060427A	S	025240565.01	79001527	CC - LDN - Currencies	56,500,000.00
FX	108061810A	B	025208844.01	79001303	CC - NYK - Currencies	1,615,470.98
FX	108061908A	B	025208844.01	79001303	CC - NYK - Currencies	8,077,354.90
FX	108061894A	B	025208844.01	79001303	CC - NYK - Currencies	8,077,354.90
FX	108081967A	B	025208240.01	79001475	CC - NYK - Currencies	44,938,196.46
FX	108081971A	S	025208240.01	79001475	CC - NYK - Currencies	14,829,604.83
FX	108081979A	S	025208240.01	79001475	CC - NYK - Currencies	14,829,604.83
FX	108088015A	S	025295791.01	79004889	CC - NYK - Currencies	329,733.01
FX	108088017A	S	025295783.01	79004889	CC - NYK - Currencies	1,017,871.47
FX	108088019A	S	025295775.01	79004889	CC - NYK - Currencies	86,017.31
FX	108088513A	B	025208992.01	79005052	CC - LDN - Currencies	2,000,000.00
FX	108088627A	B	025208992.01	79000056	CC - LDN - Currencies	14,700,000.00
FX	108088599A	B	025208992.01	79000056	CC - LDN - Currencies	14,700,000.00
FX	108111490A	S	025319724.01	79004886	CC - NYK - Currencies	107,521,634.00
FX	108115869A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	108115962A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	108146481A	B	025316845.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108146483A	S	025316845.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108146487A	S	025316845.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108146485A	B	025316845.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108146988A	S	025208844.01	79005052	CC - LDN - Currencies	2,000,000.00
FX	108147018A	S	025208844.01	79000056	CC - LDN - Currencies	23,000,000.00
FX	108147109A	S	025208844.01	79000056	CC - LDN - Currencies	23,000,000.00
FX	108148295A	B	025208844.01	79005285	CC - LDN - Currencies	72,018,750.01
FX	108148330A	S	025208844.01	79005285	CC - LDN - Currencies	18,004,687.50
FX	108148309A	S	025208844.01	79005285	CC - LDN - Currencies	18,004,687.50
FX	108154737A	S	025240565.01	79000018	FI - TKO - Swaps	9,661,835.75
FX	108154752A	B	025240565.01	79000018	FI - TKO - Swaps	9,661,835.75
FX	108156331A	S	025208240.01	79005285	CC - LDN - Currencies	21,605,625.00
FX	108156351A	S	025208240.01	79001527	CC - LDN - Currencies	21,605,625.00
FX	108177961A	S	025302985.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	108180239A	S	025804089.01	79001564	CC - LDN - Currencies	31,371,367.50
FX	108180241A	B	025804089.01	79001564	CC - LDN - Currencies	31,371,367.50
FX	108211668A	S	025316845.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	108211666A	B	025316845.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	108212103A	S	025200122.01	79005285	CC - LDN - Currencies	21,605,625.00
FX	108212288A	S	025200122.01	79005285	CC - LDN - Currencies	21,605,625.00

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
FX	108255508A	B	025932526.01	79005043	CC - LDN - Currencies	16,709,061.17
FX	108257196A	B	025212374.01	79004860	CC - NYK - Currencies	1,792,027.23
FX	108257208A	B	025212374.01	79004860	CC - NYK - Currencies	1,792,027.23
FX	108261561A	B	025302985.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108262340A	S	025240565.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108264039A	S	025201179.01	79004889	CC - NYK - Currencies	215,043,267.99
FX	108264049A	B	025201179.01	79004889	CC - NYK - Currencies	58,061,682.36
FX	108264046A	B	025201179.01	79004889	CC - NYK - Currencies	58,061,682.36
FX	108298514A	S	025200577.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	108300898A	S	025286667.01	79000051	FI - TKO - Swaps	1,255,451.44
FX	108307028A	B	025240565.01	79005048	CC - LDN - Currencies	6,683,624.47
FX	108306999A	B	025240565.01	79005048	CC - LDN - Currencies	6,683,624.47
FX	108306991A	S	025240565.01	79000056	CC - LDN - Currencies	6,500,000.00
FX	108306967A	S	025240565.01	79000056	CC - LDN - Currencies	6,500,000.00
FX	108307448A	B	025347931.01	79001564	CC - LDN - Currencies	1,440,375.00
FX	108307472A	B	025347931.01	79001564	CC - LDN - Currencies	14,115,675.00
FX	108307466A	B	025347931.01	79001564	CC - LDN - Currencies	14,115,675.00
FX	108337980A	B	025302985.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108356503A	S	025338146.01	79004860	CC - NYK - Currencies	482,055,325.75
FX	108355351A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	108355433A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	108364473A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	108364561A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	108369771A	S	025208240.01	79001072	CC - NYK - Currencies	29,000,000.00
FX	108369781A	S	025208240.01	79001072	CC - NYK - Currencies	21,000,000.00
FX	108372654A	S	025243049.01	79000122	CC - NYK - Currencies	500,000.00
FX	108372671A	B	025243049.01	79000122	CC - NYK - Currencies	1,000,000.00
FX	108416952A	B	025234964.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	108417217A	B	025200635.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	108417483A	B	025208471.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	108417671A	B	025208844.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	108420300A	S	025200239.01	79004889	CC - NYK - Currencies	7,168,108.93
FX	108420325A	B	025200239.01	79004889	CC - NYK - Currencies	13,261,001.53
FX	108420321A	B	025200239.01	79004889	CC - NYK - Currencies	13,261,001.53
FX	108420528A	S	025309030.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	108430605A	S	013020904.01	76077636	CC - NYK - Currencies	6,461,600.00
FX	108431812A	S	025249517.01	79000939	CC - LDN - Currencies	48,527,199.08
FX	108431795A	B	025249517.01	79000939	CC - LDN - Currencies	48,527,199.08
FX	108434159A	S	025200239.01	79001303	CC - NYK - Currencies	4,846,412.94
FX	108434201A	B	025200239.01	79001303	CC - NYK - Currencies	9,288,958.14
FX	108434169A	B	025200239.01	79001303	CC - NYK - Currencies	9,288,958.14
FX	108443766A	B	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108566303A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108566365A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108486552A	B	025200577.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	108486744A	S	025200577.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	108508424A	B	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	108508440A	S	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	108492411A	S	025341579.01	79001588	CC - LDN - Currencies	32,395,000.01
FX	108495078A	B	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108498098A	S	025208026.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	108498163A	S	025208026.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	108551733A	S	025207960.01	79001303	CC - NYK - Currencies	80,773,549.02
FX	108551741A	B	025207960.01	79001303	CC - NYK - Currencies	6,946,525.22
FX	108551739A	B	025207960.01	79001303	CC - NYK - Currencies	6,946,525.22
FX	108560501A	B	025208992.01	79004889	CC - NYK - Currencies	35,840,544.67
FX	108581751A	S	025264938.01	79004889	CC - NYK - Currencies	536,735.00
FX	108581754A	S	025264938.01	79004889	CC - NYK - Currencies	479,260.00
FX	108581752A	S	025264938.01	79004889	CC - NYK - Currencies	516,831.00

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
FX	108581753A	S	025264938.01	79004889	CC - NYK - Currencies	456,853.00
FX	108679560A	S	025264938.01	79004889	CC - NYK - Currencies	515,269.00
FX	108581755A	S	025264938.01	79004889	CC - NYK - Currencies	547,255.00
FX	108581758A	S	025264938.01	79004889	CC - NYK - Currencies	614,716.00
FX	108581757A	S	025264938.01	79004889	CC - NYK - Currencies	666,577.00
FX	108581760A	S	025264938.01	79004889	CC - NYK - Currencies	632,288.00
FX	108581759A	S	025264938.01	79004889	CC - NYK - Currencies	612,251.00
FX	108581762A	S	025264938.01	79004889	CC - NYK - Currencies	569,664.00
FX	108581761A	S	025264938.01	79004889	CC - NYK - Currencies	572,702.00
FX	108582820A	S	025264938.01	79004889	CC - NYK - Currencies	242,264.00
FX	108582817A	S	025264938.01	79004889	CC - NYK - Currencies	253,530.00
FX	108582821A	S	025264938.01	79004889	CC - NYK - Currencies	262,186.00
FX	108582819A	S	025264938.01	79004889	CC - NYK - Currencies	267,061.00
FX	108679559A	S	025264938.01	79004889	CC - NYK - Currencies	273,251.00
FX	108582823A	S	025264938.01	79004889	CC - NYK - Currencies	276,478.00
FX	108582822A	S	025264938.01	79004889	CC - NYK - Currencies	281,649.00
FX	108582825A	S	025264938.01	79004889	CC - NYK - Currencies	285,168.00
FX	108582824A	S	025264938.01	79004889	CC - NYK - Currencies	287,128.00
FX	108582827A	S	025264938.01	79004889	CC - NYK - Currencies	289,061.00
FX	108582826A	S	025264938.01	79004889	CC - NYK - Currencies	290,845.00
FX	108582828A	S	025264938.01	79004889	CC - NYK - Currencies	292,424.00
FX	108582830A	S	025264938.01	79004889	CC - NYK - Currencies	177,120.00
FX	108582845A	S	025264938.01	79004889	CC - NYK - Currencies	184,762.00
FX	108582841A	S	025264938.01	79004889	CC - NYK - Currencies	190,491.00
FX	108582846A	S	025264938.01	79004889	CC - NYK - Currencies	193,437.00
FX	108679561A	S	025264938.01	79004889	CC - NYK - Currencies	197,354.00
FX	108582847A	S	025264938.01	79004889	CC - NYK - Currencies	199,096.00
FX	108582842A	S	025264938.01	79004889	CC - NYK - Currencies	202,269.00
FX	108582848A	S	025264938.01	79004889	CC - NYK - Currencies	204,229.00
FX	108582843A	S	025264938.01	79004889	CC - NYK - Currencies	205,426.00
FX	108582849A	S	025264938.01	79004889	CC - NYK - Currencies	206,874.00
FX	108582844A	S	025264938.01	79004889	CC - NYK - Currencies	208,201.00
FX	108582850A	S	025264938.01	79004889	CC - NYK - Currencies	209,374.00
FX	108719374A	B	025338658.01	79000052	FI - TKO - Swaps	50,000,000.00
FX	108678057A	S	025207960.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108693767A	B	009311887.01	76077636	CC - NYK - Currencies	2,000,000.00
FX	108697757A	S	025340589.01	79005240	CC - LDN - Currencies	50,000,000.00
FX	108706193A	S	025200577.01	79004889	CC - NYK - Currencies	143,362,178.66
FX	108706200A	B	025200577.01	79004889	CC - NYK - Currencies	17,561,866.89
FX	108706196A	B	025200577.01	79004889	CC - NYK - Currencies	17,561,866.89
FX	108709658A	B	025302985.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	108710136A	S	025207960.01	79004889	CC - NYK - Currencies	71,681,089.33
FX	108710168A	B	025207960.01	79004889	CC - NYK - Currencies	8,960,136.17
FX	108710170A	B	025207960.01	79004889	CC - NYK - Currencies	8,960,136.17
FX	108746863A	S	025207960.01	79001564	CC - LDN - Currencies	50,413,125.01
FX	108751166A	S	025200122.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	108751196A	S	025200122.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	108751162A	S	025208844.01	79001527	CC - LDN - Currencies	37,500,000.00
FX	108751145A	S	025208844.01	79001527	CC - LDN - Currencies	37,500,000.00
FX	108760617A	S	025240565.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	108760615A	B	025240565.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	108819317A	S	025801994.01	79004797	FI - TKO - Swaps	400,000,000.00
FX	108819320A	B	025801994.01	79004797	FI - TKO - Swaps	400,000,000.00
FX	108802006A	S	025201179.01	79004889	CC - NYK - Currencies	79,566,009.16
FX	108801991A	S	025201179.01	79004889	CC - NYK - Currencies	79,566,009.16
FX	108803363A	B	025269622.01	79001072	CC - NYK - Currencies	30,000,000.00
FX	108805456A	B	025207960.01	79005052	CC - LDN - Currencies	5,000,000.00
FX	108805539A	B	025207960.01	79000056	CC - LDN - Currencies	46,400,000.00
FX	108805512A	B	025207960.01	79000056	CC - LDN - Currencies	46,400,000.00

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
FX	108805562A	B	025208992.01	79005052	CC - LDN - Currencies	2,000,000.00
FX	108805592A	B	025208992.01	79000056	CC - LDN - Currencies	18,600,000.00
FX	108805580A	B	025208992.01	79000056	CC - LDN - Currencies	18,600,000.00
FX	108828574A	S	025338286.01	79000121	CC - NYK - Currencies	108,510,000.00
FX	108831032A	S	025808643.01	79000121	CC - NYK - Currencies	1,000,000.00
FX	108816907A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	108820627A	S	025200577.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	108856099A	B	025932526.01	79005048	CC - LDN - Currencies	16,709,061.17
FX	108872417A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	108874519A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	108873201A	B	025208240.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	108885163A	S	025200577.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	108885167A	B	025200577.01	79004889	CC - NYK - Currencies	13,476,044.79
FX	108885165A	B	025200577.01	79004889	CC - NYK - Currencies	13,476,044.79
FX	108885227A	S	025200635.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108885230A	B	025200635.01	79004860	CC - NYK - Currencies	113,256,121.14
FX	108897389A	S	025295791.01	79001527	CC - LDN - Currencies	1,300,000.00
FX	108912199A	S	025295783.01	79001527	CC - LDN - Currencies	3,400,000.00
FX	108912201A	S	025295775.01	79001527	CC - LDN - Currencies	300,000.00
FX	108897391A	B	025295791.01	79001527	CC - LDN - Currencies	1,300,000.00
FX	108912252A	B	025295775.01	79001527	CC - LDN - Currencies	300,000.00
FX	108912254A	B	025295783.01	79001527	CC - LDN - Currencies	3,400,000.00
FX	108885529A	S	025208240.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108885534A	B	025208240.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	108885636A	S	025208026.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108885648A	B	025208026.01	79004860	CC - NYK - Currencies	114,689,742.93
FX	108885878A	S	025207960.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108885890A	B	025207960.01	79004860	CC - NYK - Currencies	127,592,339.01
FX	108886117A	S	025200577.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108886119A	B	025200577.01	79004860	CC - NYK - Currencies	121,857,851.86
FX	108915851A	B	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	108915821A	S	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	108915973A	B	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	108915963A	S	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	108918484A	B	025200122.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	108918517A	B	025208240.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	108926099A	B	025932526.01	79005048	CC - LDN - Currencies	12,030,524.04
FX	108925893A	S	025341579.01	79005051	CC - LDN - Currencies	32,395,000.01
FX	108927677A	S	025208992.01	79001302	CC - NYK - Currencies	129,237,678.43
FX	108929904A	S	025338146.01	79004860	CC - NYK - Currencies	530,971,032.08
FX	108937408A	B	025801390.01	79001472	CC - NYK - Currencies	35,950,557.16
FX	108941298A	B	025200239.01	79001475	CC - NYK - Currencies	3,145,673.75
FX	108941296A	B	025200239.01	79001475	CC - NYK - Currencies	3,145,673.75
FX	108989339A	S	025207978.01	79005285	CC - LDN - Currencies	36,009,375.00
FX	108999199A	S	025207960.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	108999133A	S	025207960.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	108999239A	B	025207960.01	79001527	CC - LDN - Currencies	24,750,000.00
FX	108999196A	B	025207960.01	79001527	CC - LDN - Currencies	24,750,000.00
FX	109008099A	S	025200577.01	79004889	CC - NYK - Currencies	107,521,634.00
FX	109008112A	S	025200577.01	79004889	CC - NYK - Currencies	47,309,518.96
FX	109008102A	S	025200577.01	79004889	CC - NYK - Currencies	47,309,518.96
FX	109043654A	S	025200122.01	79000891	CC - NYK - Currencies	71,716,309.64
FX	109045435A	B	025200122.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	109046798A	B	025208240.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	109046771A	B	025208240.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	109047815A	B	025200577.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	109047840A	B	025200577.01	79004889	CC - NYK - Currencies	21,074,240.26
FX	109047838A	B	025200577.01	79004889	CC - NYK - Currencies	21,074,240.26
FX	109051859A	S	025257627.01	79004860	CC - NYK - Currencies	1,785,412.78

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

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109051894A	S	025257627.01	79004860	CC - NYK - Currencies	1,178,556.33
FX	109051892A	S	025257627.01	79004860	CC - NYK - Currencies	1,178,556.33
FX	109051938A	S	025257627.01	79004860	CC - NYK - Currencies	2,197,371.32
FX	109068707A	S	025257627.01	79004860	CC - NYK - Currencies	1,743,777.97
FX	109068743A	S	025257627.01	79004860	CC - NYK - Currencies	1,247,592.67
FX	109068728A	S	025257627.01	79004860	CC - NYK - Currencies	623,796.33
FX	109068793A	S	025257627.01	79004860	CC - NYK - Currencies	1,113,049.82
FX	109102191A	B	025309840.01	79001613	CC - LDN - Currencies	43,211,250.01
FX	109102183A	S	025309840.01	79001613	CC - LDN - Currencies	43,211,250.01
FX	109105639A	S	025212374.01	79004860	CC - NYK - Currencies	3,584,054.47
FX	109105637A	B	025212374.01	79004860	CC - NYK - Currencies	3,584,054.47
FX	109105635A	B	025212374.01	79004860	CC - NYK - Currencies	3,584,054.47
FX	109128229A	S	009523036.01	76077636	CC - NYK - Currencies	100,000.00
FX	109112116A	B	025200635.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	109112124A	S	025200635.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	109115787A	S	025240565.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	109115791A	B	025240565.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	109153261A	S	025301169.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109126499A	S	025208844.01	79005285	CC - LDN - Currencies	10,802,812.50
FX	109126519A	S	025208844.01	79005285	CC - LDN - Currencies	10,802,812.50
FX	109147762A	B	025208240.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	109149407A	B	025208992.01	79005046	CC - LDN - Currencies	1,440,375.00
FX	109149435A	S	025208992.01	79000083	CC - LDN - Currencies	19,445,062.50
FX	109149449A	S	025208992.01	79000083	CC - LDN - Currencies	19,445,062.50
FX	109153278A	B	025208026.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	109153258A	S	025208026.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	109174418A	S	025257627.01	79004860	CC - NYK - Currencies	748,757.90
FX	109174420A	S	025257627.01	79004860	CC - NYK - Currencies	249,585.97
FX	109174422A	S	025257627.01	79004860	CC - NYK - Currencies	249,585.97
FX	109291152A	S	025222191.01	79004832	CC - NYK - Currencies	1,922,866.37
FX	109210058A	S	025208240.01	79004593	CC - LDN - Currencies	43,211,250.01
FX	109214854A	B	025240565.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	109214989A	B	025208992.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	109214993A	S	025208992.01	79004889	CC - NYK - Currencies	29,030,841.18
FX	109214991A	S	025208992.01	79004889	CC - NYK - Currencies	29,030,841.18
FX	109215047A	B	025200577.01	79004889	CC - NYK - Currencies	4,300,865.36
FX	109215045A	S	025200577.01	79004889	CC - NYK - Currencies	43,725,464.49
FX	109215097A	S	025200577.01	79004889	CC - NYK - Currencies	43,725,464.49
FX	109215585A	S	025208026.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109222942A	B	025208026.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	109222933A	B	025208026.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	109234040A	B	025208240.01	79004901	CC - NYK - Currencies	121,160,323.53
FX	109234183A	B	025200122.01	79004901	CC - NYK - Currencies	121,160,323.53
FX	109240871A	B	025938945.01	79001393	CC - NYK - Currencies	68,306,058.61
FX	109235295A	B	025208992.01	79004593	CC - LDN - Currencies	72,018,750.01
FX	109268846A	S	025200122.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	109268832A	S	025200122.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	109270195A	S	025200122.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109270193A	S	025200122.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109273473A	B	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	109273495A	B	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	109273609A	S	025208844.01	79001527	CC - LDN - Currencies	56,500,000.00
FX	109273588A	S	025208844.01	79001527	CC - LDN - Currencies	56,500,000.00
FX	109273509A	B	025240565.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	109273518A	B	025240565.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	109273618A	S	025240565.01	79001527	CC - LDN - Currencies	56,500,000.00
FX	109273629A	S	025240565.01	79001527	CC - LDN - Currencies	56,500,000.00
FX	109289237A	S	025201179.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	109289240A	S	025201179.01	79004889	CC - NYK - Currencies	59,495,304.14

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
FX	109289245A	S	025201179.01	79004889	CC - NYK - Currencies	59,495,304.14
FX	109309688A	B	025938945.01	79000060	FI - TKO - Swaps	90,000,000.00
FX	109291877A	B	025209644.01	79000957	CC - NYK - Currencies	2,423,206.47
FX	109298576A	S	025243049.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	109298587A	B	025243049.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	109325628A	B	025207960.01	79001302	CC - NYK - Currencies	96,928,258.82
FX	109325729A	B	025208471.01	79001302	CC - NYK - Currencies	96,928,258.82
FX	109327289A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109328598A	B	025208240.01	79001393	CC - NYK - Currencies	44,938,196.46
FX	109330012A	B	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109332278A	S	025944075.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	109332276A	B	025944075.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	109335433A	S	025200239.01	79001475	CC - NYK - Currencies	7,190,111.43
FX	109345248A	B	025208992.01	79005052	CC - LDN - Currencies	2,000,000.00
FX	109345344A	B	025208992.01	79000056	CC - LDN - Currencies	10,250,000.00
FX	109345308A	B	025208992.01	79000056	CC - LDN - Currencies	10,250,000.00
FX	109347156A	B	025302985.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	109400375A	S	025295783.01	79001527	CC - LDN - Currencies	7,000,000.00
FX	109400378A	S	025295791.01	79001527	CC - LDN - Currencies	2,500,000.00
FX	109400381A	S	025295775.01	79001527	CC - LDN - Currencies	500,000.00
FX	109400409A	B	025295783.01	79001527	CC - LDN - Currencies	7,000,000.00
FX	109400411A	B	025295775.01	79001527	CC - LDN - Currencies	500,000.00
FX	109400414A	B	025295791.01	79001527	CC - LDN - Currencies	2,500,000.00
FX	109389696A	S	025208240.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	109389679A	B	025208240.01	79005285	CC - LDN - Currencies	49,692,937.51
FX	109391022A	S	025208026.01	79005052	CC - LDN - Currencies	20,000,000.00
FX	109391109A	S	025208026.01	79000056	CC - LDN - Currencies	1,000,000.00
FX	109391148A	S	025208026.01	79000056	CC - LDN - Currencies	1,000,000.00
FX	109393153A	S	025200122.01	79004673	CC - NYK - Currencies	23,654,759.48
FX	109393150A	S	025200122.01	79004673	CC - NYK - Currencies	19,353,894.12
FX	109402044A	S	025200122.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	109402777A	B	025348095.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	109405632A	B	025221441.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	109405634A	S	025221441.01	79001345	CC - NYK - Currencies	13,800,000.00
FX	109405636A	S	025221441.01	79001345	CC - NYK - Currencies	13,800,000.00
FX	109405910A	B	025207960.01	79001393	CC - NYK - Currencies	44,938,196.46
FX	109405918A	B	025207960.01	79001393	CC - NYK - Currencies	44,938,196.46
FX	109405916A	S	025207960.01	79001393	CC - NYK - Currencies	44,938,196.46
FX	109405912A	S	025207960.01	79001393	CC - NYK - Currencies	44,938,196.46
FX	109409887A	B	025201179.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	109410512A	B	025200239.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	109410514A	S	025200239.01	79001345	CC - NYK - Currencies	27,500,000.00
FX	109410525A	S	025200239.01	79001345	CC - NYK - Currencies	27,500,000.00
FX	109411167A	B	025200122.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	109411968A	B	025208471.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	109448775A	S	025200122.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	109448854A	B	025200122.01	79001473	CC - NYK - Currencies	54,458,242.81
FX	109453846A	B	025302985.01	79000063	FI - TKO - Swaps	25,000,000.00
FX	109461614A	B	025249533.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	109461624A	S	025249533.01	79001345	CC - NYK - Currencies	19,600,000.00
FX	109461622A	S	025249533.01	79001345	CC - NYK - Currencies	19,600,000.00
FX	109463699A	B	025208992.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	109463701A	S	025208992.01	79001345	CC - NYK - Currencies	19,600,000.00
FX	109463729A	S	025208992.01	79001345	CC - NYK - Currencies	19,600,000.00
FX	109468547A	S	025200122.01	79001302	CC - NYK - Currencies	129,237,678.43
FX	109468707A	B	025200122.01	79001302	CC - NYK - Currencies	46,848,658.43
FX	109473423A	B	025207960.01	79004669	CC - NYK - Currencies	26,522,003.05
FX	109473374A	B	025207960.01	79004669	CC - NYK - Currencies	16,486,650.55
FX	109476027A	B	025286667.01	79004860	CC - NYK - Currencies	1,016,753.04

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109476032A	S	025286667.01	79004860	CC - NYK - Currencies	988,704.68
FX	109476297A	B	025208844.01	79984916	CC - LDN - Currencies	216,107,266.85
FX	109477256A	B	025208471.01	79001072	CC - NYK - Currencies	30,000,000.00
FX	109477266A	S	025208471.01	79001072	CC - NYK - Currencies	30,000,000.00
FX	109509331A	S	025316845.01	79004860	CC - NYK - Currencies	295,326,088.04
FX	109509392A	B	025316845.01	79004860	CC - NYK - Currencies	295,326,088.04
FX	109510587A	B	025312422.01	79004674	CC - NYK - Currencies	1,433,621.79
FX	109510576A	S	025207960.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	109510590A	S	025207960.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	109510653A	B	025207960.01	79005050	CC - LDN - Currencies	17,955,063.66
FX	109510610A	B	025207960.01	79005050	CC - LDN - Currencies	17,955,063.66
FX	109513375A	S	025200635.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	109513371A	B	025200635.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	109514383A	S	025201179.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	109514380A	B	025201179.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	109557111A	B	025280017.01	79003981	CC - LDN - Currencies	30,000,000.00
FX	109557157A	B	025280017.01	79003981	CC - LDN - Currencies	30,000,000.00
FX	109546999A	B	025217787.01	79001280	CC - NYK - Currencies	50,000,000.00
FX	109543448A	B	025208992.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	109543451A	S	025208992.01	79001302	CC - NYK - Currencies	45,233,187.45
FX	109543485A	B	025240565.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	109543487A	S	025240565.01	79001302	CC - NYK - Currencies	51,695,071.37
FX	109548110A	B	028141919.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	109557383A	B	025280017.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	109557390A	B	025280017.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	109544814A	B	025217787.01	79004675	CC - NYK - Currencies	43,008,653.60
FX	109546156A	S	025207960.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	109546163A	B	025207960.01	79004673	CC - NYK - Currencies	32,256,490.20
FX	109559904A	B	025200635.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	109559899A	B	025200635.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	109584719A	S	033557034.01	76077636	CC - NYK - Currencies	2,584,640.00
FX	109584727A	B	033557034.01	76077636	CC - NYK - Currencies	2,584,640.00
FX	109580600A	B	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109580570A	B	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109582892A	B	025249533.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	109582887A	B	025249533.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	109582933A	S	025249533.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	109582926A	S	025249533.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	109582908A	B	025240565.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109582898A	B	025240565.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109582951A	S	025240565.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109582943A	S	025240565.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109584045A	B	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	109586402A	B	025240565.01	79001472	CC - NYK - Currencies	33,703,647.34
FX	109586395A	B	025240565.01	79001472	CC - NYK - Currencies	33,703,647.34
FX	109590569A	B	025201179.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	109590584A	B	025201179.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	109591434A	B	025302985.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109596732A	B	025217787.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109596729A	B	025217787.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109596981A	B	025302985.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109596089A	S	025207960.01	79001303	CC - NYK - Currencies	80,773,549.02
FX	109596093A	B	025207960.01	79001303	CC - NYK - Currencies	12,923,767.84
FX	109596091A	B	025207960.01	79001303	CC - NYK - Currencies	12,923,767.84
FX	109619088A	S	025200239.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109619099A	S	025200239.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109619110A	S	025201179.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	109619108A	S	025201179.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	109619125A	S	025200577.01	79004860	CC - NYK - Currencies	179,202,723.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109619134A	S	025200577.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	109619143A	B	025200239.01	79004860	CC - NYK - Currencies	41,575,031.81
FX	109619141A	B	025200239.01	79004860	CC - NYK - Currencies	41,575,031.81
FX	109619152A	B	025201179.01	79004860	CC - NYK - Currencies	63,079,358.61
FX	109619166A	B	025201179.01	79004860	CC - NYK - Currencies	63,079,358.61
FX	109619172A	B	025200577.01	79004860	CC - NYK - Currencies	104,654,390.42
FX	109619188A	B	025200577.01	79004860	CC - NYK - Currencies	104,654,390.42
FX	109620235A	B	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109672190A	B	025932526.01	79004593	CC - LDN - Currencies	28,541,188.50
FX	109675658A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109676330A	B	025348095.01	79001072	CC - NYK - Currencies	30,000,000.00
FX	109684500A	B	025200577.01	79001072	CC - NYK - Currencies	30,000,000.00
FX	109685521A	B	025265703.01	79004860	CC - NYK - Currencies	46,245,864.08
FX	109685960A	B	025200122.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	109685970A	B	025200122.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	109685798A	S	025200122.01	79005285	CC - LDN - Currencies	9,362,437.50
FX	109685833A	S	025200122.01	79005285	CC - LDN - Currencies	9,362,437.50
FX	109715724A	B	025208026.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	109756360A	B	025200635.01	79001302	CC - NYK - Currencies	32,309,419.61
FX	109756380A	B	025200122.01	79001302	CC - NYK - Currencies	32,309,419.61
FX	109759049A	S	025250655.01	79004889	CC - NYK - Currencies	4,495,678.08
FX	109760160A	B	025208240.01	79001072	CC - NYK - Currencies	30,000,000.00
FX	109772172A	B	025348095.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	109776135A	S	025338286.01	79000121	CC - NYK - Currencies	3,590,000.00
FX	75485900A	B	025200122.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	75485889A	B	025200122.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	76251210A	B	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	76251213A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	108572439A	B	025500927.01	76095329	CC - NYK - Currencies	1.00
FX	76548086A	S	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	76548093A	B	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	76632008A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	77094387A	B	025264011.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	77094383A	S	025264011.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98265558A	B	025319997.01	79001393	CC - NYK - Currencies	44,938,196.46
FX	98265562A	B	025319997.01	79001393	CC - NYK - Currencies	44,938,196.46
FX	98551535A	S	025207960.01	79001343	CC - NYK - Currencies	3,500,000.00
FX	98551513A	S	025207960.01	79001343	CC - NYK - Currencies	3,500,000.00
FX	109441438A	S	017397381.01	76080802	CC - NYK - Currencies	450,000.00
FX	109486809A	B	017397381.01	76080802	CC - NYK - Currencies	900,000.00
FX	98643754A	S	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	98642409A	B	025208992.01	79001343	CC - NYK - Currencies	100,000,000.00
FX	98642422A	S	025208992.01	79001343	CC - NYK - Currencies	34,900,000.00
FX	98642419A	S	025208992.01	79001343	CC - NYK - Currencies	34,900,000.00
FX	109441447A	S	017397381.01	76080802	CC - NYK - Currencies	300,000.00
FX	109486823A	B	017397381.01	76080802	CC - NYK - Currencies	600,000.00
FX	98696522A	S	025309840.01	79001345	CC - NYK - Currencies	8,500,000.00
FX	98696520A	S	025309840.01	79001345	CC - NYK - Currencies	8,500,000.00
FX	98794967A	B	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	98794978A	B	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	98856712A	B	025319997.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	98856724A	S	025319997.01	79000891	CC - NYK - Currencies	35,950,557.16
FX	98856714A	B	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	98856749A	S	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	108671307A	S	017381658.01	76080802	CC - NYK - Currencies	6,647,420.00
FX	108656515A	B	017381658.01	76080802	CC - NYK - Currencies	19,942,260.00
FX	99082233A	S	025271024.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	99082314A	B	025271024.01	79004886	CC - NYK - Currencies	32,973,301.09
FX	99130235A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00

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
FX	99145242A	B	025319997.01	79001393	CC - NYK - Currencies	67,407,294.68
FX	99145261A	B	025319997.01	79001393	CC - NYK - Currencies	67,407,294.68
FX	99181957A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	99186496A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	99186482A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	99418648A	B	025319997.01	79000891	CC - NYK - Currencies	36,305,495.21
FX	99418633A	B	025319997.01	79000891	CC - NYK - Currencies	36,305,495.21
FX	99418260A	S	025319997.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	99475405A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	99676721A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	99676718A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	99816128A	S	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	99816208A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100085162A	S	025319997.01	79000891	CC - NYK - Currencies	97,965,268.27
FX	100085153A	B	025319997.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	100088671A	S	025271024.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	109672157A	B	017381658.01	76080802	CC - NYK - Currencies	423,773,025.00
FX	100314902A	S	025271024.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	107192554A	B	017905886.01	76080802	CC - NYK - Currencies	0.01
FX	108790697A	B	017905886.01	76080802	CC - NYK - Currencies	0.01
FX	108790683A	B	017905886.01	76080802	CC - NYK - Currencies	0.01
FX	109587514A	B	017905886.01	76080802	CC - NYK - Currencies	0.01
FX	104078884A	B	017905886.01	76080802	CC - NYK - Currencies	0.01
FX	105962040A	B	017905886.01	76080802	CC - NYK - Currencies	0.01
FX	98224552A	S	025209644.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	98224545A	S	025209644.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	98224632A	B	025208844.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	98224630A	B	025208844.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	98264033A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98264198A	S	025243635.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	98264307A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98265394A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98265396A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98268503A	S	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98268496A	S	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98272873A	S	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98272871A	S	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98269065A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98269062A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98271584A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98271571A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98274094A	S	025309840.01	79004797	FI - TKO - Swaps	11,000,000.00
FX	98274089A	S	025309840.01	79004797	FI - TKO - Swaps	11,000,000.00
FX	98274097A	B	025309840.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	98274105A	B	025309840.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	98274107A	S	025200577.01	79004797	FI - TKO - Swaps	11,000,000.00
FX	98274118A	S	025200577.01	79004797	FI - TKO - Swaps	11,000,000.00
FX	98274122A	B	025200577.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	98274115A	B	025200577.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	98372285A	B	025200122.01	79000930	FI - TKO - Swaps	50,000,000.00
FX	98372270A	B	025200122.01	79000930	FI - TKO - Swaps	50,000,000.00
FX	98372259A	S	025200122.01	79000930	FI - TKO - Swaps	62,000,000.00
FX	98372257A	S	025200122.01	79000930	FI - TKO - Swaps	62,000,000.00
FX	98416761A	S	025200635.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	98416764A	B	025200635.01	79001344	CC - NYK - Currencies	134,000,000.00
FX	98416915A	S	025200635.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	98416921A	B	025200635.01	79001344	CC - NYK - Currencies	66,000,000.00
FX	98468091A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98499181A	S	025240565.01	79000891	CC - NYK - Currencies	33,703,647.34

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	98499170A	S	025240565.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	98499346A	S	025268053.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	98499395A	S	025268053.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	98503788A	B	025201179.01	79000052	FI - TKO - Swaps	20,000,000.00
FX	98503790A	S	025201179.01	79000052	FI - TKO - Swaps	20,000,000.00
FX	98542719A	S	025208026.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	98542715A	B	025208026.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	98542721A	B	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	98542725A	S	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	98542735A	B	025200452.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	98542743A	S	025200452.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	98543964A	S	025200122.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	98543961A	S	025200122.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	98543966A	S	025200577.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	98543969A	S	025200577.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	98547704A	S	025208992.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	98547699A	S	025208992.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	98547719A	S	025200577.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	98547726A	S	025200577.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	98549008A	B	025209644.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	98549003A	B	025209644.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	98549229A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98549231A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98549409A	S	025201179.01	79001344	CC - NYK - Currencies	170,000,000.00
FX	98550509A	S	025200635.01	79001344	CC - NYK - Currencies	98,000,000.00
FX	98550546A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98552710A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98552690A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98553640A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98553688A	B	025200122.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	98553659A	B	025200122.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	98555699A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98555882A	B	025200122.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	98555874A	B	025200122.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	98555899A	S	025208844.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	98594347A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	98594366A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	98596825A	B	025207960.01	79000930	FI - TKO - Swaps	65,000,000.00
FX	98596799A	B	025207960.01	79000930	FI - TKO - Swaps	65,000,000.00
FX	98596790A	S	025207960.01	79000930	FI - TKO - Swaps	80,500,000.00
FX	98596838A	S	025207960.01	79000930	FI - TKO - Swaps	80,500,000.00
FX	98640073A	S	025200635.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98640075A	S	025200635.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98640584A	B	025200577.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	98640621A	B	025201179.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	98650611A	B	025200577.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	98692076A	B	025200577.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	98795853A	B	025208240.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	98795846A	B	025208240.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	98795844A	S	025208240.01	79000051	FI - TKO - Swaps	142,000,000.00
FX	98798332A	S	025236720.01	79004673	CC - NYK - Currencies	21,598,945.84
FX	98846970A	S	025236738.01	79004673	CC - NYK - Currencies	7,073,489.90
FX	98854506A	B	025268053.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	98854468A	B	025268053.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	98855760A	S	025207960.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	98855731A	S	025207960.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	98855682A	B	025207960.01	79001344	CC - NYK - Currencies	46,500,000.00
FX	98855696A	B	025207960.01	79001344	CC - NYK - Currencies	46,500,000.00
FX	98856337A	S	025296633.01	79004886	CC - NYK - Currencies	71,681,089.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	98856335A	S	025296633.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	98856623A	S	025268053.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	98856621A	S	025268053.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	98860675A	S	025294828.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	98860669A	S	025294828.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	98864541A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98864519A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98864607A	B	025268053.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	98864605A	B	025268053.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	98865250A	S	025208976.01	79001344	CC - NYK - Currencies	16,500,000.00
FX	98865246A	S	025208976.01	79001344	CC - NYK - Currencies	16,500,000.00
FX	98865257A	B	025208976.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	98865255A	B	025208976.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	98865724A	B	025208646.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	98865711A	B	025208646.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	98867441A	B	025268053.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	98867436A	B	025268053.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	98903196A	S	025200577.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	98903202A	B	025200577.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	98903434A	B	025200122.01	79004797	FI - TKO - Swaps	12,500,000.00
FX	98903423A	B	025200122.01	79004797	FI - TKO - Swaps	12,500,000.00
FX	98903442A	S	025200122.01	79004797	FI - TKO - Swaps	9,000,000.00
FX	98903438A	S	025200122.01	79004797	FI - TKO - Swaps	9,000,000.00
FX	98903446A	B	025208240.01	79004797	FI - TKO - Swaps	37,500,000.00
FX	98903448A	B	025208240.01	79004797	FI - TKO - Swaps	37,500,000.00
FX	98903456A	S	025208240.01	79004797	FI - TKO - Swaps	27,500,000.00
FX	98903459A	S	025208240.01	79004797	FI - TKO - Swaps	27,500,000.00
FX	98903533A	B	025200577.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	98903531A	B	025200577.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	98903527A	S	025200577.01	79004797	FI - TKO - Swaps	18,500,000.00
FX	98903525A	S	025200577.01	79004797	FI - TKO - Swaps	18,500,000.00
FX	98903830A	B	025347931.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98903828A	B	025347931.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98907739A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98907729A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98909039A	B	025208851.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	98909041A	S	025208851.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	104873830A	B	006818280.01	76080802	CC - NYK - Currencies	32,323,615.69
FX	99003100A	S	025236720.01	79004673	CC - NYK - Currencies	24,298,814.07
FX	99122728A	S	025236738.01	79004673	CC - NYK - Currencies	7,957,676.13
FX	99011913A	S	025240565.01	79000064	FI - TKO - Swaps	9,000,000.00
FX	99011915A	S	025240565.01	79000064	FI - TKO - Swaps	9,000,000.00
FX	99064173A	S	025200635.01	79001344	CC - NYK - Currencies	38,500,000.00
FX	99064171A	S	025200635.01	79001344	CC - NYK - Currencies	38,500,000.00
FX	99076036A	S	025208992.01	79001344	CC - NYK - Currencies	25,750,000.00
FX	99076017A	S	025208992.01	79001344	CC - NYK - Currencies	25,750,000.00
FX	99076067A	S	025243635.01	79001344	CC - NYK - Currencies	19,250,000.00
FX	99076089A	S	025243635.01	79001344	CC - NYK - Currencies	19,250,000.00
FX	99134147A	B	025208240.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	99134145A	S	025208240.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	99134406A	S	025208240.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	99134408A	S	025208240.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	99134568A	B	025200577.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	99134584A	S	025200577.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	99134588A	B	025200577.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	99190805A	B	025207960.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	99190824A	S	025207960.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	99236578A	B	025207960.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	99236584A	S	025207960.01	79000064	FI - TKO - Swaps	30,000,000.00

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
FX	99283145A	S	025240565.01	79001394	CC - NYK - Currencies	14,694,623.31
FX	99283160A	S	025240565.01	79001394	CC - NYK - Currencies	14,694,623.31
FX	99324979A	S	025201021.01	79001344	CC - NYK - Currencies	39,000,000.00
FX	99384696A	S	025340415.01	79004797	FI - TKO - Swaps	89,000,000.00
FX	99374443A	B	025268053.01	79001344	CC - NYK - Currencies	30,500,000.00
FX	99374441A	B	025268053.01	79001344	CC - NYK - Currencies	30,500,000.00
FX	99374447A	S	025268053.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	99417196A	B	025309840.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	99417193A	S	025309840.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	99473588A	B	025236738.01	79001344	CC - NYK - Currencies	33,151,600.00
FX	99492643A	B	025236720.01	79001344	CC - NYK - Currencies	100,848,400.00
FX	99476048A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	99483369A	S	025208844.01	79001394	CC - NYK - Currencies	71,681,089.33
FX	99483366A	B	025208844.01	79001394	CC - NYK - Currencies	71,681,089.33
FX	99514369A	B	025302985.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99514371A	S	025302985.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99517894A	S	025208844.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	99517921A	S	025208844.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	99517933A	S	025200635.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	99517938A	S	025200635.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	99518227A	S	025208240.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	99518235A	S	025208240.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	99519979A	S	025208240.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	99581463A	B	025236738.01	79001344	CC - NYK - Currencies	10,390,800.00
FX	99604752A	B	025236720.01	79001344	CC - NYK - Currencies	31,609,200.00
FX	99583418A	S	025208240.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	99583551A	S	025208026.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	99584304A	S	025200452.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	99627393A	B	025236738.01	79001344	CC - NYK - Currencies	8,164,200.00
FX	99637404A	B	025236720.01	79001344	CC - NYK - Currencies	24,835,800.00
FX	99672393A	S	025294513.01	79001344	CC - NYK - Currencies	7,500,000.00
FX	99672386A	S	025294513.01	79001344	CC - NYK - Currencies	7,500,000.00
FX	99681769A	B	025236738.01	79001344	CC - NYK - Currencies	14,844,000.00
FX	99698460A	B	025236720.01	79001344	CC - NYK - Currencies	45,156,000.00
FX	99674588A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	99674586A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	99674916A	S	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	99674901A	S	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	99674775A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	99674777A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	99683709A	B	025236738.01	79001344	CC - NYK - Currencies	1,834,471.00
FX	99698761A	B	025236720.01	79001344	CC - NYK - Currencies	5,580,529.00
FX	99683711A	B	025236738.01	79001344	CC - NYK - Currencies	4,934,000.00
FX	99698019A	B	025236720.01	79001344	CC - NYK - Currencies	15,066,000.00
FX	99683713A	B	025236738.01	79001344	CC - NYK - Currencies	3,711,000.00
FX	99698490A	B	025236720.01	79001344	CC - NYK - Currencies	11,289,000.00
FX	99683717A	B	025236738.01	79001344	CC - NYK - Currencies	8,659,000.00
FX	99697542A	B	025236720.01	79001344	CC - NYK - Currencies	26,341,000.00
FX	99683719A	B	025236738.01	79001344	CC - NYK - Currencies	4,934,000.00
FX	99697962A	B	025236720.01	79001344	CC - NYK - Currencies	15,066,000.00
FX	99735261A	B	025207960.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	99735273A	B	025207960.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	99845662A	S	025208240.01	79000930	FI - TKO - Swaps	30,000,000.00
FX	99848216A	S	025208240.01	79000930	FI - TKO - Swaps	30,000,000.00
FX	109640619A	S	017743154.01	76080802	CC - NYK - Currencies	28,404,310.36
FX	109640592A	B	017743154.01	76080802	CC - NYK - Currencies	2,415,430.82
FX	109615409A	S	017743154.01	76080802	CC - NYK - Currencies	88,937,198.07
FX	109640606A	B	017743154.01	76080802	CC - NYK - Currencies	131,884,057.97
FX	109615433A	B	017743154.01	76080802	CC - NYK - Currencies	122,753,623.19

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
FX	99990719A	S	025208240.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	100162239A	S	025342312.01	79001344	CC - NYK - Currencies	18,700,000.00
FX	100162280A	S	025342338.01	79001344	CC - NYK - Currencies	29,600,000.00
FX	100162288A	S	025342320.01	79001344	CC - NYK - Currencies	51,700,000.00
FX	100209133A	B	025259904.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	100227831A	B	025236738.01	79001344	CC - NYK - Currencies	12,370,000.00
FX	100227833A	B	025236720.01	79001344	CC - NYK - Currencies	37,630,000.00
FX	100227785A	S	025236738.01	79001344	CC - NYK - Currencies	12,310,000.00
FX	100227788A	S	025236720.01	79001344	CC - NYK - Currencies	37,690,000.00
FX	100228256A	S	025236738.01	79001344	CC - NYK - Currencies	17,726,400.00
FX	100228261A	S	025236720.01	79001344	CC - NYK - Currencies	54,273,600.00
FX	100265915A	S	025236738.01	79001344	CC - NYK - Currencies	12,910,000.00
FX	100302905A	S	025236720.01	79001344	CC - NYK - Currencies	37,090,000.00
FX	100256291A	S	025200346.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	100256286A	B	025200346.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	100259605A	S	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	100259588A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	100259724A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100259722A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100316429A	B	025207960.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	100316435A	B	025207960.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	100317281A	B	025294513.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	100317279A	B	025294513.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	100359066A	S	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	100359064A	B	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	100359079A	B	025200452.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	100359083A	S	025200452.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	100410044A	B	025236738.01	79001344	CC - NYK - Currencies	9,051,129.00
FX	100422178A	B	025236720.01	79001344	CC - NYK - Currencies	27,533,871.00
FX	100447474A	S	025208240.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	100447472A	B	025208240.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	100447490A	B	025200346.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	100447492A	S	025200346.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	100449741A	S	025209644.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	100488003A	B	025201179.01	79000060	FI - TKO - Swaps	25,000,000.00
FX	100488005A	B	025201179.01	79000060	FI - TKO - Swaps	25,000,000.00
FX	100489946A	B	025201179.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	100489942A	B	025201179.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	100571848A	B	025200635.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	100571839A	B	025200635.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	100571908A	B	025200577.01	79000051	FI - TKO - Swaps	17,500,000.00
FX	100571922A	B	025200577.01	79000051	FI - TKO - Swaps	17,500,000.00
FX	100575535A	B	025208992.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	100615862A	S	025208026.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	100615883A	S	025208026.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	100615866A	B	025208026.01	79000051	FI - TKO - Swaps	36,000,000.00
FX	100615885A	B	025208026.01	79000051	FI - TKO - Swaps	36,000,000.00
FX	100654000A	S	025200346.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	100654003A	B	025200346.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	100658250A	B	025312489.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	100660120A	B	025201179.01	79000060	FI - TKO - Swaps	15,000,000.00
FX	100660122A	B	025201179.01	79000060	FI - TKO - Swaps	15,000,000.00
FX	100697791A	B	025200122.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	100697787A	B	025200122.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	100706890A	S	025296633.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	100776085A	S	025208026.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	100776083A	S	025208026.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	100776109A	B	025208026.01	79000051	FI - TKO - Swaps	15,750,000.00
FX	100776107A	B	025208026.01	79000051	FI - TKO - Swaps	15,750,000.00

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
FX	100789226A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	100789240A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	100789249A	B	025201179.01	79000051	FI - TKO - Swaps	31,500,000.00
FX	100789242A	B	025201179.01	79000051	FI - TKO - Swaps	31,500,000.00
FX	100898166A	S	025296633.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	100898161A	S	025296633.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	100898172A	S	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	100898174A	S	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	100898180A	S	025200635.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	100898183A	S	025200635.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	100935855A	B	025309840.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	100935845A	S	025309840.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	100988983A	B	025208844.01	79000064	FI - TKO - Swaps	150,000,000.00
FX	100988989A	S	025208844.01	79000064	FI - TKO - Swaps	150,000,000.00
FX	100988985A	S	025208844.01	79000064	FI - TKO - Swaps	150,000,000.00
FX	100988981A	B	025208844.01	79000064	FI - TKO - Swaps	150,000,000.00
FX	101242637A	S	025207960.01	79000064	FI - TKO - Swaps	40,000,000.00
FX	101242641A	S	025207960.01	79000064	FI - TKO - Swaps	40,000,000.00
FX	101447339A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101449909A	S	025240565.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	101449911A	S	025240565.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	101451212A	B	025208992.01	79001344	CC - NYK - Currencies	130,000,000.00
FX	101497444A	B	025208240.01	79000051	FI - TKO - Swaps	125,500,000.00
FX	101497454A	S	025208240.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	101497469A	S	025208240.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	101497456A	B	025208240.01	79000051	FI - TKO - Swaps	125,500,000.00
FX	101538563A	B	025208844.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	101538565A	B	025208844.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	101539250A	S	025209131.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	101539252A	B	025209131.01	79004797	FI - TKO - Swaps	75,000,000.00
FX	101538870A	B	025243635.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	101538867A	B	025243635.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	101592252A	B	025240565.01	79000891	CC - NYK - Currencies	24,041,935.10
FX	101592120A	B	025240565.01	79000891	CC - NYK - Currencies	24,041,935.10
FX	101592282A	B	025208026.01	79000891	CC - NYK - Currencies	17,975,278.58
FX	101592284A	B	025208026.01	79000891	CC - NYK - Currencies	17,975,278.58
FX	101678542A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101683232A	B	025200577.01	79000930	FI - TKO - Swaps	15,000,000.00
FX	101683234A	B	025200577.01	79000930	FI - TKO - Swaps	15,000,000.00
FX	101713530A	B	025200577.01	79000051	FI - TKO - Swaps	31,000,000.00
FX	101713546A	B	025200577.01	79000051	FI - TKO - Swaps	31,000,000.00
FX	101713536A	S	025200577.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	101713534A	S	025200577.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	101713715A	B	025200577.01	79000051	FI - TKO - Swaps	63,000,000.00
FX	101713717A	B	025200577.01	79000051	FI - TKO - Swaps	63,000,000.00
FX	101713725A	S	025200577.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	101713727A	S	025200577.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	101713737A	B	025201179.01	79000051	FI - TKO - Swaps	19,000,000.00
FX	101713741A	B	025201179.01	79000051	FI - TKO - Swaps	19,000,000.00
FX	101713743A	S	025201179.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	101713746A	S	025201179.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	101714698A	B	025201179.01	79000051	FI - TKO - Swaps	31,000,000.00
FX	101714701A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	101714703A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	101714705A	B	025201179.01	79000051	FI - TKO - Swaps	31,000,000.00
FX	101718791A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	101718789A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	101718761A	B	025201179.01	79000051	FI - TKO - Swaps	31,000,000.00
FX	101718797A	B	025201179.01	79000051	FI - TKO - Swaps	31,000,000.00

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
FX	101752374A	B	025200577.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	101752372A	S	025200577.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	101753061A	B	025201179.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	101753073A	S	025201179.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	101793472A	B	025201021.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101793488A	S	025201021.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101794657A	B	025208026.01	79000051	FI - TKO - Swaps	30,000,000.00
FX	101794666A	B	025208026.01	79000051	FI - TKO - Swaps	30,000,000.00
FX	101846044A	B	025200577.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	101846042A	S	025200577.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	101879176A	S	017932419.01	76080802	CC - NYK - Currencies	1,433,621.79
FX	101879167A	S	017932419.01	76080802	CC - NYK - Currencies	1,433,621.79
FX	101896055A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101896053A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101896021A	S	025208240.01	79004886	CC - NYK - Currencies	108,955,255.78
FX	101896051A	S	025208240.01	79004886	CC - NYK - Currencies	108,955,255.78
FX	101904026A	B	025200122.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	101904022A	B	025200122.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	101988709A	B	025208240.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	101988706A	S	025208240.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	102137164A	B	025208844.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	102137160A	B	025208844.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	102137209A	B	025200577.01	79000051	FI - TKO - Swaps	60,000,000.00
FX	102137211A	B	025200577.01	79000051	FI - TKO - Swaps	60,000,000.00
FX	102286270A	B	025937327.01	79001475	CC - NYK - Currencies	1,797,527.86
FX	102229063A	S	025208240.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	102229044A	S	025208240.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	102324173A	B	025937327.01	79001475	CC - NYK - Currencies	898,763.93
FX	102327001A	B	025274937.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	102382710A	B	025208240.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	102444622A	B	025208844.01	79000930	FI - TKO - Swaps	25,000,000.00
FX	102444576A	B	025208844.01	79000930	FI - TKO - Swaps	25,000,000.00
FX	102445780A	S	025208240.01	79000930	FI - TKO - Swaps	10,000,000.00
FX	102445782A	S	025208240.01	79000930	FI - TKO - Swaps	10,000,000.00
FX	102492386A	S	025208471.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	102492369A	S	025208471.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	102527913A	B	025200577.01	79004797	FI - TKO - Swaps	40,000,000.00
FX	102529235A	B	025200577.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	102575588A	B	025208240.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	107312107A	B	017743162.01	76080802	CC - NYK - Currencies	1.00
FX	102580537A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102580545A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102580541A	S	025208752.01	79001344	CC - NYK - Currencies	15,500,000.00
FX	102580572A	S	025208752.01	79001344	CC - NYK - Currencies	15,500,000.00
FX	102623904A	B	025208844.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	102623900A	B	025208844.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	102623895A	S	025208844.01	79000064	FI - TKO - Swaps	55,000,000.00
FX	102623897A	S	025208844.01	79000064	FI - TKO - Swaps	55,000,000.00
FX	102624202A	S	025208992.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	102624199A	B	025208992.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	102627936A	B	025274937.01	79000051	FI - TKO - Swaps	29,983,750.74
FX	102628281A	B	025200635.01	79001344	CC - NYK - Currencies	110,000,000.00
FX	102628283A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102628265A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102628377A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102628389A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102628384A	B	025208992.01	79001344	CC - NYK - Currencies	110,000,000.00
FX	102795290A	B	025268053.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	102795286A	B	025268053.01	79001472	CC - NYK - Currencies	44,938,196.46

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
FX	102800949A	B	025211483.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	102800976A	B	025211483.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	102798819A	S	025208844.01	79000052	FI - TKO - Swaps	10,000,000.00
FX	102798810A	B	025208844.01	79000052	FI - TKO - Swaps	10,000,000.00
FX	102799479A	B	025268053.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	102799456A	B	025268053.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	102800994A	B	025211483.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	102800979A	B	025211483.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	102800152A	B	025201179.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	102844724A	B	025211483.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	102844721A	B	025211483.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	102847804A	S	025259169.01	79000060	FI - TKO - Swaps	20,000,000.00
FX	102894571A	B	025240565.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	102894576A	B	025240565.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	102924042A	B	025208844.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	102924037A	B	025208844.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	102924510A	B	025200577.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	102926466A	B	025208844.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	102926486A	B	025208844.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	102928954A	B	025200577.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	102928948A	B	025200577.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	103008733A	B	025208026.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	103057663A	B	025208240.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	103057666A	B	025208240.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	103095597A	B	025208240.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	103095599A	B	025208240.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	103098192A	B	025208844.01	79000051	FI - TKO - Swaps	75,000,000.00
FX	103098190A	B	025208844.01	79000051	FI - TKO - Swaps	75,000,000.00
FX	103341974A	B	025201179.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	103341970A	B	025201179.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	103342343A	B	025201179.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	103342338A	B	025201179.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	103348736A	B	025208240.01	79000051	FI - TKO - Swaps	300,000,000.00
FX	103348726A	S	025208240.01	79000051	FI - TKO - Swaps	300,000,000.00
FX	103477121A	S	025274937.01	79000063	FI - TKO - Swaps	50,000,000.00
FX	103487793A	S	025412891.01	79250980	FI - AEJ - FX and Swaps	112,287,500.00
FX	103582216A	B	025208992.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	103572884A	S	025809039.01	79001344	CC - NYK - Currencies	21,376,656.69
FX	103602008A	S	025200122.01	79000060	FI - TKO - Swaps	10,000,000.00
FX	103602005A	S	025200122.01	79000060	FI - TKO - Swaps	10,000,000.00
FX	103602010A	S	025207960.01	79000060	FI - TKO - Swaps	25,000,000.00
FX	103602014A	S	025207960.01	79000060	FI - TKO - Swaps	25,000,000.00
FX	103602036A	S	025263625.01	79000060	FI - TKO - Swaps	5,000,000.00
FX	103602039A	S	025263625.01	79000060	FI - TKO - Swaps	5,000,000.00
FX	103723438A	B	025200452.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	103723447A	B	025200452.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	104552149A	S	025431172.01	79001473	CC - NYK - Currencies	72,610,990.42
FX	104552155A	B	025431172.01	79001473	CC - NYK - Currencies	72,610,990.42
FX	103733805A	B	025200577.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	103942566A	B	025208844.01	79000064	FI - TKO - Swaps	80,000,000.00
FX	103942564A	S	025208844.01	79000064	FI - TKO - Swaps	80,000,000.00
FX	103961877A	S	025207960.01	79000064	FI - TKO - Swaps	6,000,000.00
FX	103961872A	S	025207960.01	79000064	FI - TKO - Swaps	6,000,000.00
FX	103962471A	S	025208844.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	103963667A	S	025240565.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	103963673A	B	025240565.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	103969031A	S	025208240.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	103969028A	S	025208240.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	103969010A	B	025208240.01	79000064	FI - TKO - Swaps	42,500,000.00

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
FX	103969008A	B	025208240.01	79000064	FI - TKO - Swaps	42,500,000.00
FX	104279999A	B	025200577.01	79004797	FI - TKO - Swaps	27,500,000.00
FX	104279997A	B	025200577.01	79004797	FI - TKO - Swaps	27,500,000.00
FX	104288000A	B	025309840.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	104322050A	B	025201179.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	104322948A	S	025207960.01	79000060	FI - TKO - Swaps	9,500,000.00
FX	104322945A	S	025207960.01	79000060	FI - TKO - Swaps	9,500,000.00
FX	104323368A	B	025200577.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	104323370A	B	025200577.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	104434786A	B	025274937.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	104434792A	B	025274937.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	104540392A	S	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104540415A	S	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104540485A	B	025209644.01	79001344	CC - NYK - Currencies	56,000,000.00
FX	104541124A	B	025208844.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	104541121A	B	025208844.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	104547096A	B	025274937.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104547094A	B	025274937.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104547089A	S	025274937.01	79001344	CC - NYK - Currencies	111,000,000.00
FX	104547078A	S	025274937.01	79001344	CC - NYK - Currencies	111,000,000.00
FX	104582116A	B	025309840.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	104582979A	B	025200122.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	104616948A	B	025200577.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	104649418A	B	025200635.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	104689651A	S	025207960.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	104689653A	B	025207960.01	79000051	FI - TKO - Swaps	166,000,000.00
FX	104694480A	B	025208844.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	104694474A	S	025208844.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	104694459A	S	025208844.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	104694484A	B	025208844.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	104698338A	B	025207960.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	104733567A	B	025200635.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	104733569A	B	025200635.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	104772799A	B	025207960.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	104772802A	B	025309840.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	104888026A	B	025291055.01	79001344	CC - NYK - Currencies	34,000,000.00
FX	104888003A	B	025291055.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	104984294A	S	025208026.01	79004675	CC - NYK - Currencies	17,920,272.33
FX	104984242A	S	025208026.01	79004675	CC - NYK - Currencies	17,920,272.33
FX	105011955A	B	025200635.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	105090210A	B	025309840.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	105093517A	B	025200577.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	105158772A	B	025309840.01	79000064	FI - TKO - Swaps	5,000,000.00
FX	105158767A	B	025309840.01	79000064	FI - TKO - Swaps	5,000,000.00
FX	105158843A	S	025208844.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	105209675A	B	025200635.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	105209677A	S	025200635.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	105210141A	B	025207960.01	79000054	FI - TKO - Swaps	30,000,000.00
FX	105210856A	S	025208240.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	105213961A	B	025200635.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	105217659A	B	025200635.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	105246519A	B	025200635.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	105246521A	B	025208992.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	105249974A	B	025208844.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	105249976A	B	025208844.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	105249978A	S	025208844.01	79001394	CC - NYK - Currencies	22,918,480.19
FX	105249981A	S	025208844.01	79001394	CC - NYK - Currencies	22,918,480.19
FX	105257081A	B	025208992.01	79000930	FI - TKO - Swaps	20,000,000.00
FX	105257106A	B	025309840.01	79000930	FI - TKO - Swaps	20,000,000.00

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
FX	109375251A	S	025411273.01	79250980	FI - AEJ - FX and Swaps	33,270,370.37
FX	109386390A	B	025411273.01	79250980	FI - AEJ - FX and Swaps	31,704,705.88
FX	105317207A	B	025274937.01	79000052	FI - TKO - Swaps	30,000,000.00
FX	105710659A	S	025296633.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105795301A	B	025200577.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	105795297A	S	025200577.01	79004797	FI - TKO - Swaps	12,500,000.00
FX	105795295A	S	025200577.01	79004797	FI - TKO - Swaps	12,500,000.00
FX	105798940A	S	025208844.01	79000930	FI - TKO - Swaps	40,000,000.00
FX	105799244A	S	025208026.01	79000930	FI - TKO - Swaps	40,000,000.00
FX	106013979A	B	025200577.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	106025848A	B	025200577.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	106025850A	B	025200577.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	106072543A	S	025414657.01	79250980	FI - AEJ - FX and Swaps	1,024,062.00
FX	106072551A	S	025411034.01	79250980	FI - AEJ - FX and Swaps	62,881.00
FX	106072589A	S	025411018.01	79250980	FI - AEJ - FX and Swaps	1,230,671.00
FX	106072597A	S	025411000.01	79250980	FI - AEJ - FX and Swaps	988,130.00
FX	106072605A	S	025410887.01	79250980	FI - AEJ - FX and Swaps	26,800,780.50
FX	106072613A	S	025410911.01	79250980	FI - AEJ - FX and Swaps	2,070,581.50
FX	106072649A	S	025411042.01	79250980	FI - AEJ - FX and Swaps	12,737,894.00
FX	106074611A	B	025200635.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	106074606A	B	025200635.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	106081454A	B	025208851.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	106081457A	B	025208851.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	106247527A	B	025208240.01	79000052	FI - TKO - Swaps	30,000,000.00
FX	106313620A	S	025274937.01	79000052	FI - TKO - Swaps	30,000,000.00
FX	106313617A	B	025274937.01	79000052	FI - TKO - Swaps	30,000,000.00
FX	106346967A	B	025208844.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	106346960A	B	025208844.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	106346958A	S	025208844.01	79000064	FI - TKO - Swaps	219,000,000.00
FX	106399901A	S	025302985.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	106399897A	B	025302985.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	106408350A	S	025208026.01	79000930	FI - TKO - Swaps	25,000,000.00
FX	106408342A	B	025208026.01	79000930	FI - TKO - Swaps	25,000,000.00
FX	106408382A	S	025208240.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	106408398A	B	025208240.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	106408909A	B	025208992.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	106408918A	B	025200577.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	106408979A	S	025208240.01	79000060	FI - TKO - Swaps	50,000,000.00
FX	106408983A	B	025208240.01	79000060	FI - TKO - Swaps	50,000,000.00
FX	106412961A	B	025207960.01	79000930	FI - TKO - Swaps	50,000,000.00
FX	106414478A	B	025207960.01	79000930	FI - TKO - Swaps	100,000,000.00
FX	106620971A	B	025208026.01	79000930	FI - TKO - Swaps	25,000,000.00
FX	106462568A	B	025200635.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	106465553A	S	025302985.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	106465556A	B	025302985.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	106465576A	S	025302985.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	106465578A	B	025302985.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	106517993A	S	025240565.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	106517996A	S	025240565.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	106518005A	S	025208992.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	106518009A	S	025208992.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	106569820A	B	025208240.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	106615886A	B	025200635.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	106617185A	S	025200577.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	106617178A	B	025200577.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	106621623A	B	025240565.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	106621612A	B	025240565.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	106625192A	B	025201179.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	106625200A	B	025201179.01	79000063	FI - TKO - Swaps	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
FX	106632166A	B	025270901.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	106632156A	B	025270901.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	106625234A	B	025208240.01	79000063	FI - TKO - Swaps	20,000,000.00
FX	106625245A	B	025208240.01	79000063	FI - TKO - Swaps	20,000,000.00
FX	106625269A	B	025240565.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	106625319A	B	025240565.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	106628616A	B	025295791.01	79004797	FI - TKO - Swaps	12,500,000.00
FX	106628619A	B	025295783.01	79004797	FI - TKO - Swaps	35,000,000.00
FX	106628621A	B	025295775.01	79004797	FI - TKO - Swaps	2,500,000.00
FX	106628623A	S	025295791.01	79004797	FI - TKO - Swaps	12,500,000.00
FX	106628625A	S	025295783.01	79004797	FI - TKO - Swaps	35,000,000.00
FX	106628630A	S	025295775.01	79004797	FI - TKO - Swaps	2,500,000.00
FX	106628637A	B	025295791.01	79004797	FI - TKO - Swaps	12,500,000.00
FX	106628681A	B	025295783.01	79004797	FI - TKO - Swaps	35,000,000.00
FX	106628685A	B	025295775.01	79004797	FI - TKO - Swaps	2,500,000.00
FX	106628577A	B	025208844.01	79000063	FI - TKO - Swaps	10,000,000.00
FX	106628579A	B	025208844.01	79000063	FI - TKO - Swaps	10,000,000.00
FX	106678271A	B	025208240.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	106678269A	S	025208240.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	106679093A	B	025208240.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	106679100A	S	025208240.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	106778429A	S	025274937.01	79000064	FI - TKO - Swaps	75,000,000.00
FX	106778433A	S	025200577.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	106785918A	S	025209131.01	79001345	CC - NYK - Currencies	25,000,000.00
FX	106874057A	S	025208844.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	106874055A	S	025208844.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	106876413A	S	025200122.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	106879650A	B	025200577.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	106879648A	B	025200577.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	106884321A	B	025200577.01	79000018	FI - TKO - Swaps	16,103,059.58
FX	106884319A	B	025200577.01	79000018	FI - TKO - Swaps	16,103,059.58
FX	106890598A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	106890600A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	106924749A	S	025208844.01	79000064	FI - TKO - Swaps	75,000,000.00
FX	106926250A	S	025240565.01	79000060	FI - TKO - Swaps	25,000,000.00
FX	106926374A	S	025259169.01	79000060	FI - TKO - Swaps	70,000,000.00
FX	106926382A	S	025200577.01	79000060	FI - TKO - Swaps	30,000,000.00
FX	106927299A	B	025201179.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	106929629A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	106929637A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	106941285A	B	025236738.01	79001344	CC - NYK - Currencies	18,442,500.00
FX	106941880A	B	025236720.01	79001344	CC - NYK - Currencies	56,557,500.00
FX	106941288A	S	025236738.01	79001344	CC - NYK - Currencies	18,442,500.00
FX	106941921A	S	025236720.01	79001344	CC - NYK - Currencies	56,557,500.00
FX	106931775A	S	025200577.01	79000064	FI - TKO - Swaps	12,500,000.00
FX	106931782A	S	025200577.01	79000064	FI - TKO - Swaps	12,500,000.00
FX	106933955A	S	025200635.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	106933950A	S	025200635.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	106938756A	S	025208844.01	79000930	FI - TKO - Swaps	130,000,000.00
FX	106995478A	B	025208992.01	79004797	FI - TKO - Swaps	37,500,000.00
FX	106995466A	B	025208992.01	79004797	FI - TKO - Swaps	37,500,000.00
FX	107036978A	B	025201179.01	79000064	FI - TKO - Swaps	5,000,000.00
FX	107036968A	B	025201179.01	79000064	FI - TKO - Swaps	5,000,000.00
FX	107143391A	B	025200577.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	107143369A	B	025200577.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	107193362A	B	025200577.01	79000054	FI - TKO - Swaps	5,000,000.00
FX	107193364A	B	025200577.01	79000054	FI - TKO - Swaps	5,000,000.00
FX	107252614A	S	025200122.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	107254996A	S	025431172.01	79000930	FI - TKO - Swaps	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
FX	107255002A	B	025431172.01	79000930	FI - TKO - Swaps	15,000,000.00
FX	107255005A	S	025431172.01	79000930	FI - TKO - Swaps	15,000,000.00
FX	107256003A	B	025201179.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	107256009A	B	025201179.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	107313675A	S	025240565.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	107313682A	B	025240565.01	79000064	FI - TKO - Swaps	43,000,000.00
FX	107314537A	B	025208992.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	107314535A	B	025208992.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	107314546A	B	025200122.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	107314544A	B	025200122.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	107314561A	B	025200577.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	107314557A	B	025200577.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	107319184A	S	025220450.01	79000064	FI - TKO - Swaps	37,500,000.00
FX	107319167A	B	025220450.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	107319169A	B	025220450.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	107319190A	S	025220450.01	79000064	FI - TKO - Swaps	37,500,000.00
FX	107456077A	B	025244005.01	79000891	CC - NYK - Currencies	29,436,631.76
FX	107435452A	S	025207960.01	79000063	FI - TKO - Swaps	20,000,000.00
FX	107441213A	S	025431172.01	79000930	FI - TKO - Swaps	700,000.00
FX	107441215A	B	025431172.01	79000930	FI - TKO - Swaps	700,000.00
FX	107441249A	S	025431172.01	79000930	FI - TKO - Swaps	700,000.00
FX	107578626A	S	025261025.01	79000891	CC - NYK - Currencies	22,320,618.45
FX	107580996A	S	025947292.01	79000891	CC - NYK - Currencies	3,746,727.11
FX	107578628A	S	025261025.01	79000891	CC - NYK - Currencies	22,320,618.45
FX	107581012A	S	025947292.01	79000891	CC - NYK - Currencies	3,746,727.11
FX	107583479A	S	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107584325A	B	025208844.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	107584327A	S	025208844.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	107635390A	B	025208026.01	79000060	FI - TKO - Swaps	30,000,000.00
FX	107639174A	S	025431172.01	79001473	CC - NYK - Currencies	20,331,077.32
FX	107639171A	B	025431172.01	79001473	CC - NYK - Currencies	20,331,077.32
FX	107642117A	B	025431172.01	79000930	FI - TKO - Swaps	25,000,000.00
FX	107642123A	S	025431172.01	79000930	FI - TKO - Swaps	25,000,000.00
FX	107687456A	B	025208844.01	79000064	FI - TKO - Swaps	1,000,000.00
FX	107687476A	B	025208844.01	79000064	FI - TKO - Swaps	6,900,000.00
FX	107687473A	B	025208844.01	79000064	FI - TKO - Swaps	6,900,000.00
FX	107738652A	S	025200452.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	107738655A	S	025200452.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	107777347A	B	025208844.01	79000064	FI - TKO - Swaps	110,000,000.00
FX	107777361A	S	025208844.01	79000064	FI - TKO - Swaps	110,000,000.00
FX	107777499A	S	025240565.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	107777453A	S	025240565.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	107778120A	S	025207960.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	107778126A	S	025207960.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	107780796A	S	025318098.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	107780756A	B	025318098.01	79004797	FI - TKO - Swaps	200,000,000.00
FX	107780779A	S	025318098.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	107785341A	S	025208844.01	79000930	FI - TKO - Swaps	14,336,000.00
FX	107785590A	B	025200122.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	107824183A	S	025302985.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	107824181A	B	025302985.01	79000064	FI - TKO - Swaps	40,000,000.00
FX	107824960A	S	025207960.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	107824957A	S	025207960.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	107830131A	S	025207960.01	79000930	FI - TKO - Swaps	35,000,000.00
FX	107830127A	S	025207960.01	79000930	FI - TKO - Swaps	35,000,000.00
FX	107829702A	B	025208240.01	79000018	FI - TKO - Swaps	107,353,730.54
FX	107829694A	S	025208240.01	79000018	FI - TKO - Swaps	107,353,730.54
FX	107830138A	B	025207960.01	79000930	FI - TKO - Swaps	44,000,000.00
FX	107830141A	B	025207960.01	79000930	FI - TKO - Swaps	44,000,000.00

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
FX	107871667A	S	025302985.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	107871664A	B	025302985.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	107871661A	B	025302985.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	107870814A	B	025261025.01	79000891	CC - NYK - Currencies	22,233,485.27
FX	107908136A	B	025947292.01	79000891	CC - NYK - Currencies	3,601,505.12
FX	107870817A	B	025261025.01	79000891	CC - NYK - Currencies	22,233,485.27
FX	107908184A	B	025947292.01	79000891	CC - NYK - Currencies	3,601,505.12
FX	107880770A	B	025201179.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	107880761A	B	025201179.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	107880756A	B	025200122.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	107880743A	B	025200122.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	107925807A	S	025240565.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	107926648A	S	025208992.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	107927327A	S	025207960.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	107930627A	B	025240565.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	107930603A	B	025240565.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	107930633A	S	025240565.01	79000064	FI - TKO - Swaps	31,250,000.00
FX	107930641A	S	025240565.01	79000064	FI - TKO - Swaps	31,250,000.00
FX	107975228A	S	025200635.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	107975232A	S	025200635.01	79000063	FI - TKO - Swaps	15,000,000.00
FX	107975503A	S	025295791.01	79004797	FI - TKO - Swaps	5,000,000.00
FX	107975507A	S	025295783.01	79004797	FI - TKO - Swaps	14,000,000.00
FX	107975509A	S	025295775.01	79004797	FI - TKO - Swaps	1,000,000.00
FX	107975497A	B	025295791.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	107975499A	B	025295783.01	79004797	FI - TKO - Swaps	28,000,000.00
FX	107975501A	B	025295775.01	79004797	FI - TKO - Swaps	2,000,000.00
FX	107975491A	S	025295791.01	79004797	FI - TKO - Swaps	5,000,000.00
FX	107975493A	S	025295783.01	79004797	FI - TKO - Swaps	14,000,000.00
FX	107975495A	S	025295775.01	79004797	FI - TKO - Swaps	1,000,000.00
FX	107975485A	B	025295791.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	107975487A	B	025295783.01	79004797	FI - TKO - Swaps	28,000,000.00
FX	107975489A	B	025295775.01	79004797	FI - TKO - Swaps	2,000,000.00
FX	107975891A	B	025208240.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	107975896A	S	025208240.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	107975936A	S	025208992.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	107975944A	S	025208240.01	79000064	FI - TKO - Swaps	75,000,000.00
FX	107975986A	B	025200452.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	107975984A	S	025200452.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	107976063A	B	025200635.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	107976059A	S	025200635.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	107985312A	S	025302985.01	79000063	FI - TKO - Swaps	30,000,000.00
FX	107985316A	B	025302985.01	79000063	FI - TKO - Swaps	75,000,000.00
FX	108021428A	S	025208992.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	108021436A	S	025274937.01	79000064	FI - TKO - Swaps	80,000,000.00
FX	108022477A	S	025274937.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	108022601A	S	025207960.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	108039376A	S	025259169.01	79000064	FI - TKO - Swaps	2,000,000.00
FX	108026936A	S	025302985.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	108026939A	B	025302985.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	108134001A	S	025302985.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	108134014A	B	025302985.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	108076196A	S	025241571.01	79004797	FI - TKO - Swaps	60,000,000.00
FX	108076623A	S	025274937.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	108077043A	S	025208240.01	79000054	FI - TKO - Swaps	50,000,000.00
FX	77712571A	B	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	77712564A	S	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	108129681A	S	025208240.01	79000064	FI - TKO - Swaps	40,000,000.00
FX	108129683A	S	025208240.01	79000064	FI - TKO - Swaps	40,000,000.00
FX	108131092A	B	025302985.01	79000064	FI - TKO - Swaps	10,000,000.00

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
FX	108133699A	B	025302985.01	79004889	CC - NYK - Currencies	71,681,089.33
FX	108133995A	S	025302985.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	108133999A	B	025302985.01	79004797	FI - TKO - Swaps	40,000,000.00
FX	108197083A	S	025302985.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	108197091A	B	025302985.01	79004797	FI - TKO - Swaps	40,000,000.00
FX	108199946A	B	025208844.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	108199948A	B	025208844.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	108199953A	S	025208844.01	79004797	FI - TKO - Swaps	31,000,000.00
FX	108199955A	S	025208844.01	79004797	FI - TKO - Swaps	31,000,000.00
FX	108280735A	B	025274937.01	79000018	FI - TKO - Swaps	10,735,373.05
FX	108280739A	B	025274937.01	79000018	FI - TKO - Swaps	10,735,373.05
FX	108288289A	B	025208240.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	108288284A	S	025208240.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	108331584A	B	025201179.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	108331580A	S	025201179.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	108333561A	B	025201179.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	108333581A	S	025201179.01	79000064	FI - TKO - Swaps	48,000,000.00
FX	108333629A	B	025200577.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	108333627A	S	025200577.01	79000064	FI - TKO - Swaps	24,000,000.00
FX	108408705A	S	025208844.01	79000063	FI - TKO - Swaps	50,000,000.00
FX	108529775A	B	025208844.01	79001393	CC - NYK - Currencies	67,407,294.68
FX	108530411A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	108530439A	B	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	108531912A	S	025302985.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	108531917A	B	025302985.01	79000064	FI - TKO - Swaps	40,000,000.00
FX	108629602A	S	025431172.01	79000054	FI - TKO - Swaps	9,200,000.00
FX	108629596A	B	025431172.01	79000054	FI - TKO - Swaps	9,200,000.00
FX	108629619A	B	025431172.01	79000054	FI - TKO - Swaps	9,200,000.00
FX	108630040A	S	025431172.01	79004797	FI - TKO - Swaps	22,000,000.00
FX	108630026A	B	025431172.01	79004797	FI - TKO - Swaps	44,000,000.00
FX	108630043A	S	025431172.01	79004797	FI - TKO - Swaps	22,000,000.00
FX	108623767A	B	025208844.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	108623769A	B	025208844.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	108645484A	S	025431172.01	79000052	FI - TKO - Swaps	1,700,000.00
FX	108645482A	B	025431172.01	79000052	FI - TKO - Swaps	1,700,000.00
FX	108645571A	S	025431172.01	79000052	FI - TKO - Swaps	1,700,000.00
FX	108647181A	S	025318098.01	79001393	CC - NYK - Currencies	22,469,098.23
FX	108669126A	S	025431172.01	79001473	CC - NYK - Currencies	10,165,538.66
FX	108669207A	B	025431172.01	79001473	CC - NYK - Currencies	10,165,538.66
FX	108658265A	S	025200577.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	108658263A	S	025200577.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	108658618A	B	025200122.01	79000018	FI - TKO - Swaps	16,103,059.58
FX	108658594A	B	025200122.01	79000018	FI - TKO - Swaps	16,103,059.58
FX	108726647A	S	025208844.01	79000018	FI - TKO - Swaps	9,750,000.00
FX	108726649A	S	025208844.01	79000018	FI - TKO - Swaps	9,750,000.00
FX	108740300A	S	025295783.01	79004797	FI - TKO - Swaps	28,000,000.00
FX	108740304A	S	025295775.01	79004797	FI - TKO - Swaps	2,000,000.00
FX	108742825A	S	025295791.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	108740316A	B	025295783.01	79004797	FI - TKO - Swaps	56,000,000.00
FX	108740332A	B	025295775.01	79004797	FI - TKO - Swaps	4,000,000.00
FX	108740335A	B	025295791.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	108787732A	B	025200635.01	79000018	FI - TKO - Swaps	118,089,103.59
FX	108787736A	S	025200635.01	79000018	FI - TKO - Swaps	118,089,103.59
FX	108787780A	B	025274937.01	79000018	FI - TKO - Swaps	21,470,746.11
FX	108787782A	S	025274937.01	79000018	FI - TKO - Swaps	21,470,746.11
FX	109746015A	B	017499591.01	76080802	CC - NYK - Currencies	1.00
FX	108915741A	S	025208844.01	79000930	FI - TKO - Swaps	50,000,000.00
FX	108963367A	S	025208844.01	79004797	FI - TKO - Swaps	126,000,000.00
FX	108963410A	B	025208844.01	79004797	FI - TKO - Swaps	100,000,000.00

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
FX	108963387A	B	025208844.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	108963375A	S	025208844.01	79004797	FI - TKO - Swaps	126,000,000.00
FX	108966029A	S	025200635.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	108966027A	S	025200635.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	109090337A	S	025200577.01	79000051	FI - TKO - Swaps	30,000,000.00
FX	109090426A	S	025208992.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	109090424A	S	025208992.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	109095883A	B	025207960.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	109095856A	B	025207960.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	109095906A	B	025208026.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	109095890A	B	025208026.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	109147959A	S	025200577.01	79000052	FI - TKO - Swaps	5,000,000.00
FX	109147957A	S	025200577.01	79000052	FI - TKO - Swaps	5,000,000.00
FX	109200247A	S	025236738.01	79000018	FI - TKO - Swaps	7,136,231.88
FX	109248977A	S	025236720.01	79000018	FI - TKO - Swaps	21,849,275.36
FX	109200260A	B	025236720.01	79000018	FI - TKO - Swaps	21,849,275.36
FX	109248982A	B	025236738.01	79000018	FI - TKO - Swaps	7,136,231.88
FX	109206927A	S	025236738.01	79001344	CC - NYK - Currencies	6,155,000.00
FX	109249003A	S	025236720.01	79001344	CC - NYK - Currencies	18,845,000.00
FX	109252971A	B	025236738.01	79001344	CC - NYK - Currencies	6,155,000.00
FX	109292618A	B	025236720.01	79001344	CC - NYK - Currencies	18,845,000.00
FX	109254273A	S	025208026.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	109254277A	S	025208026.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	109254281A	B	025208026.01	79000064	FI - TKO - Swaps	29,000,000.00
FX	109254285A	B	025208026.01	79000064	FI - TKO - Swaps	29,000,000.00
FX	109261663A	S	025240565.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	109316645A	B	025302985.01	79000063	FI - TKO - Swaps	25,000,000.00
FX	109746031A	B	017499591.01	76080802	CC - NYK - Currencies	1.00
FX	109746023A	B	017499591.01	76080802	CC - NYK - Currencies	1.00
FX	109439845A	B	025200163.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	109488893A	S	025431172.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109488902A	S	025431172.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109542945A	B	025302985.01	79000063	FI - TKO - Swaps	25,000,000.00
FX	109576688A	S	025302985.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	109576686A	B	025302985.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	109576677A	B	025302985.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	109576393A	S	025329061.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	109577404A	S	025431172.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	109577406A	B	025431172.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	109577390A	B	025431172.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	109577387A	S	025431172.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	109640453A	B	025200635.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	109640457A	B	025208844.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	109640492A	B	025240565.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109640487A	B	025240565.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109640498A	B	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109640496A	B	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109640944A	S	025302985.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	109640947A	B	025302985.01	79000064	FI - TKO - Swaps	40,000,000.00
FX	109641473A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109641475A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109641529A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109641527A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109747905A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109747907A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78235092A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78235090A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78390801A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	78390756A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00

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
FX	109520907A	B	023260854.01	78100913	CC - LDN - Currencies	1.00
FX	109520614A	B	023260854.01	78100913	CC - LDN - Currencies	1.00
FX	94440311A	S	025208844.01	79012737	CC - LDN - Commodities	37,500,000.00
FX	94440328A	S	025208844.01	79012737	CC - LDN - Commodities	37,500,000.00
FX	98232475A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98232483A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98232487A	B	025208992.01	79001344	CC - NYK - Currencies	33,500,000.00
FX	98232485A	B	025208992.01	79001344	CC - NYK - Currencies	33,500,000.00
FX	98233841A	S	025200239.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98233845A	S	025200239.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98235993A	S	025208992.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	98235991A	S	025208992.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	98237956A	S	025263625.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	98237954A	S	025263625.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	98238609A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98238611A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98240693A	S	025309857.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98240676A	S	025309857.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98280999A	B	025200122.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	98280985A	B	025200122.01	79004290	CC - NYK - Currencies	21,504,326.80
FX	98279246A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98279281A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98280304A	S	025208844.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	98280319A	S	025208844.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	98286031A	S	025208992.01	79001344	CC - NYK - Currencies	27,500,000.00
FX	98286013A	S	025208992.01	79001344	CC - NYK - Currencies	27,500,000.00
FX	98286049A	S	025243635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98286063A	S	025243635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98286476A	S	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	98286425A	S	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	98288261A	S	025208992.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	98288259A	S	025208992.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	98289253A	S	025207960.01	79001344	CC - NYK - Currencies	22,500,000.00
FX	98289274A	S	025207960.01	79001344	CC - NYK - Currencies	22,500,000.00
FX	98291399A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98291397A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98295506A	B	025803529.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	98303123A	B	025200577.01	79003981	CC - LDN - Currencies	5,750,000.00
FX	98303125A	B	025200577.01	79003981	CC - LDN - Currencies	5,750,000.00
FX	98303866A	B	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	98303883A	B	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	98305004A	B	025200577.01	79003981	CC - LDN - Currencies	9,500,000.00
FX	98305006A	B	025200577.01	79003981	CC - LDN - Currencies	9,500,000.00
FX	98327561A	B	025240565.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98327569A	S	025240565.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98330202A	S	025946997.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	98330740A	B	025200577.01	79001073	CC - NYK - Currencies	5,000,000.00
FX	98330748A	S	025200577.01	79001073	CC - NYK - Currencies	20,100,000.00
FX	98330746A	S	025200577.01	79001073	CC - NYK - Currencies	20,100,000.00
FX	98347338A	S	025200122.01	79005048	CC - LDN - Currencies	8,354,530.59
FX	98347336A	S	025200122.01	79005048	CC - LDN - Currencies	8,354,530.59
FX	98335489A	S	025207978.01	79001526	CC - LDN - Currencies	15,000,000.00
FX	98335493A	S	025207978.01	79001526	CC - LDN - Currencies	15,000,000.00
FX	98337509A	S	025200452.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	98337480A	S	025200452.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	98350341A	S	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98350323A	S	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98350361A	B	025200577.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	98350363A	B	025200577.01	79001344	CC - NYK - Currencies	12,500,000.00

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
FX	98353311A	S	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	98353299A	S	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	98377585A	S	025208992.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	98377583A	B	025208992.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	98391017A	S	025200122.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	98391005A	B	025200122.01	79001344	CC - NYK - Currencies	180,000,000.00
FX	98401400A	S	025200122.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	98401398A	S	025200122.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	98430501A	S	025208844.01	79000059	CC - LDN - Currencies	18,004,687.50
FX	98430482A	S	025208844.01	79000059	CC - LDN - Currencies	18,004,687.50
FX	98444171A	S	025208471.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	98444168A	B	025208471.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	98446743A	B	025208240.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	98446741A	B	025208240.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	98474472A	S	025207960.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98474470A	S	025207960.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98476339A	B	025207960.01	79001526	CC - LDN - Currencies	2,000,000.00
FX	98476298A	B	025207960.01	79001526	CC - LDN - Currencies	10,700,000.00
FX	98476300A	B	025207960.01	79001526	CC - LDN - Currencies	10,700,000.00
FX	98478773A	B	025208471.01	79004860	CC - NYK - Currencies	430,086,535.99
FX	98478776A	S	025208471.01	79004860	CC - NYK - Currencies	258,051,921.59
FX	98479168A	B	025200452.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	98479160A	S	025200452.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	98482838A	B	025200122.01	79000059	CC - LDN - Currencies	10,802,812.50
FX	98482834A	B	025200122.01	79000059	CC - LDN - Currencies	10,802,812.50
FX	108939473A	B	025309030.01	79000059	CC - LDN - Currencies	1.00
FX	98510845A	S	025208844.01	79004675	CC - NYK - Currencies	71,681,089.33
FX	98517603A	B	025208844.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	98517605A	B	025208844.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	98554660A	B	025207978.01	79000056	CC - LDN - Currencies	35,000,000.00
FX	98554627A	S	025207978.01	79000056	CC - LDN - Currencies	35,000,000.00
FX	98558998A	B	025263625.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	98558996A	S	025263625.01	79004860	CC - NYK - Currencies	30,106,057.52
FX	98559751A	S	025208026.01	79004886	CC - NYK - Currencies	27,597,219.39
FX	98559753A	S	025208026.01	79004886	CC - NYK - Currencies	27,597,219.39
FX	98559959A	S	025200635.01	79004886	CC - NYK - Currencies	11,110,568.85
FX	98559974A	S	025200635.01	79004886	CC - NYK - Currencies	11,110,568.85
FX	98560207A	S	025200122.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	98560205A	S	025200122.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	98604278A	S	038121612.01	76077636	CC - NYK - Currencies	366,000.00
FX	98604419A	S	038121612.01	76077636	CC - NYK - Currencies	2,989,056.00
FX	98604370A	S	038143285.01	76077636	CC - NYK - Currencies	5,978,112.00
FX	98601885A	S	025200577.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	98601874A	S	025200577.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	98602268A	B	025268053.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	98602270A	B	025268053.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	98602306A	S	025268053.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	98602308A	S	025268053.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	98602368A	S	025294828.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	98602366A	S	025294828.01	79000891	CC - NYK - Currencies	101,110,942.03
FX	98603931A	S	025312497.01	79004673	CC - NYK - Currencies	716,810,893.31
FX	98603760A	S	025207960.01	79001526	CC - LDN - Currencies	34,000,000.00
FX	98603812A	B	025207960.01	79001526	CC - LDN - Currencies	27,500,000.00
FX	98603800A	B	025207960.01	79001526	CC - LDN - Currencies	27,500,000.00
FX	98603787A	S	025207960.01	79001526	CC - LDN - Currencies	34,000,000.00
FX	98611319A	B	025208026.01	79001344	CC - NYK - Currencies	49,500,000.00
FX	98611317A	B	025208026.01	79001344	CC - NYK - Currencies	49,500,000.00
FX	98614168A	B	025208976.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	98614166A	B	025208976.01	79004673	CC - NYK - Currencies	35,840,544.67

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

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	98621668A	S	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98621674A	B	025209644.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98621673A	B	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98621672A	B	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98664311A	S	025209644.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	98664325A	B	025209644.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	98648294A	S	025209644.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98664296A	B	025209644.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98621681A	B	025209644.01	79001344	CC - NYK - Currencies	56,500,000.00
FX	98621680A	B	025209644.01	79001344	CC - NYK - Currencies	56,500,000.00
FX	98621679A	B	025209644.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98621678A	S	025209644.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	98621682A	B	025209644.01	79001344	CC - NYK - Currencies	45,000,000.00
FX	98621813A	B	025209644.01	79001344	CC - NYK - Currencies	45,000,000.00
FX	98621812A	S	025209644.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98621795A	B	025209644.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98621792A	S	025209644.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	98621791A	B	025209644.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	98621790A	B	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98621683A	B	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98621703A	S	025209644.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	98621814A	B	025209644.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	98652200A	S	025240565.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	98652215A	B	025240565.01	79000891	CC - NYK - Currencies	125,826,950.08
FX	98659948A	S	009147844.01	76077636	CC - NYK - Currencies	2,150,400.00
FX	98653003A	S	025208976.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	98652995A	B	025208976.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	98662648A	B	025201179.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	98662625A	S	025201179.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	98662317A	S	025207960.01	79004860	CC - NYK - Currencies	20,070,705.01
FX	98662319A	S	025207960.01	79004860	CC - NYK - Currencies	20,070,705.01
FX	98667033A	S	025347931.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98667062A	S	025347931.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98663942A	B	025309840.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	98663901A	S	025309840.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	98708250A	B	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	98708252A	S	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	98708669A	B	025263625.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	98708672A	S	025263625.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	98708996A	S	025200452.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98708994A	B	025200452.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98713061A	B	025309857.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	98720801A	B	025200122.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	98720775A	B	025200122.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	98721365A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	98721367A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	107332362A	B	025500950.01	76095329	CC - NYK - Currencies	1.00
FX	98724523A	S	025200577.01	79001564	CC - LDN - Currencies	4,321,125.00
FX	98724617A	S	025200577.01	79001564	CC - LDN - Currencies	12,243,187.50
FX	98724556A	S	025200577.01	79001564	CC - LDN - Currencies	12,243,187.50
FX	98759709A	B	025208992.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	98759707A	B	025208992.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	98759773A	B	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98759771A	B	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98760581A	S	025341579.01	79000720	CC - NYK - Currencies	38,658,095.05
FX	98760792A	B	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98760788A	B	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98761388A	S	025801390.01	79000590	CC - NYK - Currencies	100,966,936.27
FX	98761659A	B	025200122.01	79001072	CC - NYK - Currencies	66,250,000.00

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
FX	98761649A	B	025200122.01	79001072	CC - NYK - Currencies	83,750,000.00
FX	98762745A	B	025200635.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	98762758A	B	025200635.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	98763004A	B	025207978.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	98762983A	B	025207978.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	98763060A	B	025309840.01	79005046	CC - LDN - Currencies	72,018,750.01
FX	98763086A	B	025309840.01	79000083	CC - LDN - Currencies	19,084,968.75
FX	98763076A	B	025309840.01	79000083	CC - LDN - Currencies	19,084,968.75
FX	98776320A	B	025347931.01	79005046	CC - LDN - Currencies	72,018,750.01
FX	98776400A	B	025347931.01	79000083	CC - LDN - Currencies	18,724,875.00
FX	98776416A	B	025347931.01	79000083	CC - LDN - Currencies	18,724,875.00
FX	98811283A	S	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98811285A	S	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98811304A	B	025200635.01	79001072	CC - NYK - Currencies	33,750,000.00
FX	98811292A	B	025200635.01	79001072	CC - NYK - Currencies	33,750,000.00
FX	98827739A	S	025208844.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	98827735A	B	025208844.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	98828308A	B	025200635.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	98828295A	S	025200635.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	98869220A	S	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	98869201A	S	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	98911730A	S	025937657.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	98914612A	S	025932369.01	79004593	CC - LDN - Currencies	29,116,319.45
FX	98920937A	B	025207960.01	79001527	CC - LDN - Currencies	60,500,000.00
FX	98920972A	S	025207960.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	98920993A	S	025207960.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	98920945A	B	025207960.01	79001527	CC - LDN - Currencies	60,500,000.00
FX	99041853A	B	025208844.01	79001527	CC - LDN - Currencies	109,250,000.00
FX	99041820A	S	025208844.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	99041737A	S	025208844.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	99041909A	B	025208844.01	79001527	CC - LDN - Currencies	109,250,000.00
FX	99044959A	B	025201179.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	99044934A	B	025201179.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	99113490A	B	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	99152550A	B	025208844.01	79004860	CC - NYK - Currencies	358,405,446.65
FX	99152577A	S	025208844.01	79004860	CC - NYK - Currencies	537,608,169.98
FX	99161602A	S	025222191.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	99165798A	S	025264938.01	79004889	CC - NYK - Currencies	166,779.00
FX	99165800A	S	025264938.01	79004889	CC - NYK - Currencies	152,600.00
FX	99165803A	S	025264938.01	79004889	CC - NYK - Currencies	170,646.00
FX	99165806A	S	025264938.01	79004889	CC - NYK - Currencies	167,154.00
FX	99165807A	S	025264938.01	79004889	CC - NYK - Currencies	174,188.00
FX	99165808A	S	025264938.01	79004889	CC - NYK - Currencies	169,929.00
FX	99165810A	S	025264938.01	79004889	CC - NYK - Currencies	176,953.00
FX	99165811A	S	025264938.01	79004889	CC - NYK - Currencies	177,947.00
FX	99165812A	S	025264938.01	79004889	CC - NYK - Currencies	173,159.00
FX	99165813A	S	025264938.01	79004889	CC - NYK - Currencies	180,121.00
FX	99165814A	S	025264938.01	79004889	CC - NYK - Currencies	174,467.00
FX	99165816A	S	025264938.01	79004889	CC - NYK - Currencies	180,641.00
FX	99214169A	B	025208240.01	79001072	CC - NYK - Currencies	31,000,000.00
FX	99214122A	B	025208240.01	79001072	CC - NYK - Currencies	39,000,000.00
FX	99221283A	B	025208240.01	79000056	CC - LDN - Currencies	18,750,000.00
FX	99221269A	B	025208240.01	79000056	CC - LDN - Currencies	18,750,000.00
FX	99221249A	S	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	99221223A	S	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	99221817A	S	025264938.01	79004889	CC - NYK - Currencies	1,356,783.00
FX	99221818A	S	025264938.01	79004889	CC - NYK - Currencies	1,241,223.00
FX	99221820A	S	025264938.01	79004889	CC - NYK - Currencies	1,388,464.00
FX	99221821A	S	025264938.01	79004889	CC - NYK - Currencies	1,047,182.00

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
FX	99221822A	S	025264938.01	79004889	CC - NYK - Currencies	1,098,337.00
FX	99221823A	S	025264938.01	79004889	CC - NYK - Currencies	1,068,352.00
FX	99221824A	S	025264938.01	79004889	CC - NYK - Currencies	1,115,754.00
FX	99221825A	S	025264938.01	79004889	CC - NYK - Currencies	1,123,619.00
FX	99221826A	S	025264938.01	79004889	CC - NYK - Currencies	1,092,964.00
FX	99221827A	S	025264938.01	79004889	CC - NYK - Currencies	1,143,185.00
FX	99221828A	S	025264938.01	79004889	CC - NYK - Currencies	1,103,914.00
FX	99221829A	S	025264938.01	79004889	CC - NYK - Currencies	1,143,572.00
FX	99242970A	S	025200635.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99242988A	S	025200635.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99242964A	S	025208976.01	79000083	CC - LDN - Currencies	7,201,875.00
FX	99242936A	S	025208976.01	79000083	CC - LDN - Currencies	7,201,875.00
FX	99296314A	B	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	99296312A	S	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	99306419A	S	025207960.01	79001472	CC - NYK - Currencies	13,032,076.97
FX	99306349A	S	025207960.01	79001472	CC - NYK - Currencies	13,032,076.97
FX	99311536A	S	025264938.01	79004889	CC - NYK - Currencies	161,714.00
FX	99311537A	S	025264938.01	79004889	CC - NYK - Currencies	164,193.00
FX	99311538A	S	025264938.01	79004889	CC - NYK - Currencies	166,416.00
FX	99339929A	S	025208976.01	79001344	CC - NYK - Currencies	51,500,000.00
FX	99339916A	S	025208976.01	79001344	CC - NYK - Currencies	51,500,000.00
FX	99340535A	S	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	99351487A	B	025208026.01	79000083	CC - LDN - Currencies	78,500,437.51
FX	99351489A	B	025208026.01	79000083	CC - LDN - Currencies	78,500,437.51
FX	99351493A	S	025208026.01	79000083	CC - LDN - Currencies	57,615,000.01
FX	99351495A	S	025208026.01	79000083	CC - LDN - Currencies	57,615,000.01
FX	99355431A	S	025801390.01	79001392	CC - NYK - Currencies	24,232,064.71
FX	99355895A	B	025291055.01	79001072	CC - NYK - Currencies	84,000,000.00
FX	99355893A	B	025291055.01	79001072	CC - NYK - Currencies	66,000,000.00
FX	99368328A	B	025302985.01	79000122	CC - NYK - Currencies	30,000,000.00
FX	99380905A	B	025946997.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	105892054A	B	025941899.01	79001411	FW - NYK - GSS-DPB FX	58,000,000.00
FX	105892106A	S	025941899.01	79001411	FW - NYK - GSS-DPB FX	58,000,000.00
FX	106062245A	S	025330820.01	79001411	FW - NYK - GSS-DPB FX	35,000,000.00
FX	106062258A	B	025330820.01	79001411	FW - NYK - GSS-DPB FX	35,000,000.00
FX	106759233A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	106759245A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	107909498A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	7,677,044.67
FX	107909500A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,853,672.97
FX	107909543A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	7,677,044.67
FX	107909545A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,853,672.97
FX	108052736A	B	025432659.01	79989030	FW - NYK - GSS-DPB FX	31,515,000.00
FX	108052738A	B	025432550.01	79989030	FW - NYK - GSS-DPB FX	7,710,000.00
FX	108052764A	S	025432659.01	79989030	FW - NYK - GSS-DPB FX	63,030,000.00
FX	108052766A	S	025432550.01	79989030	FW - NYK - GSS-DPB FX	15,420,000.00
FX	108172874A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,421,670.87
FX	108172876A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,326,386.88
FX	108172912A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,421,670.87
FX	108172914A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,326,386.88
FX	108173092A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,042,400.00
FX	108173094A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,233,600.00
FX	108173105A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,042,400.00
FX	108173107A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,233,600.00
FX	108268431A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	108269145A	B	025432667.01	79989030	FW - NYK - GSS-DPB FX	16,994,727.14
FX	108269147A	B	025432568.01	79989030	FW - NYK - GSS-DPB FX	4,157,681.94
FX	108269181A	S	025432667.01	79989030	FW - NYK - GSS-DPB FX	16,994,727.14
FX	108269183A	S	025432568.01	79989030	FW - NYK - GSS-DPB FX	4,157,681.94
FX	108269213A	S	025432667.01	79989030	FW - NYK - GSS-DPB FX	13,730,012.18

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
FX	108269215A	S	025432568.01	79989030	FW - NYK - GSS-DPB FX	3,358,984.42
FX	108269231A	B	025432667.01	79989030	FW - NYK - GSS-DPB FX	13,730,012.18
FX	108269233A	B	025432568.01	79989030	FW - NYK - GSS-DPB FX	3,358,984.42
FX	108823820A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,108,715.18
FX	108823822A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	4,531,927.24
FX	108823858A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	4,531,927.24
FX	108823860A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,108,715.18
FX	108823985A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,245,528.13
FX	108823987A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,091,156.79
FX	108824022A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,091,156.79
FX	108824033A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,245,528.13
FX	108824179A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,547,451.36
FX	108824181A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	6,325,282.68
FX	108824200A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	6,325,282.68
FX	108824202A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,547,451.36
FX	108873583A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	108873616A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	108881399A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	108881433A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	108881549A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	108881560A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	108927495A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	108927759A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	108937933A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	6,303,000.00
FX	108937935A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,542,000.00
FX	108937957A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	6,303,000.00
FX	108937969A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,542,000.00
FX	108949170A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	108949180A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	108949854A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	14,336,217.87
FX	108949864A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	14,336,217.87
FX	108952123A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	108952163A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	108952203A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	108952360A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	99389855A	B	025302985.01	79000122	CC - NYK - Currencies	25,000,000.00
FX	108952968A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	108952990A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	108953117A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	108953136A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	108953182A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	108953205A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	108953254A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	108953281A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	109001768A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109001810A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109041308A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109091049A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109091012A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109125143A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,547,451.36
FX	109125145A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	6,325,282.68
FX	109125183A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	6,325,282.68
FX	109125186A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,547,451.36
FX	109125217A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,091,156.79
FX	109125228A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,245,528.13
FX	109125239A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,245,528.13
FX	109125241A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,091,156.79
FX	109125294A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,108,715.18
FX	109125296A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	4,531,927.24

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109125343A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,108,715.18
FX	109125345A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	4,531,927.24
FX	109172628A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109172646A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109172955A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	109172982A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	109233647A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	6,303,000.00
FX	109233658A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,542,000.00
FX	109233676A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	6,303,000.00
FX	109233686A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,542,000.00
FX	109233727A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	7,677,044.67
FX	109233729A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,853,672.97
FX	109233735A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,853,672.97
FX	109233737A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	7,677,044.67
FX	109233798A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,233,600.00
FX	109233800A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,042,400.00
FX	109233854A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,042,400.00
FX	109233865A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,233,600.00
FX	109235005A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	109235016A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	109290383A	S	025432659.01	79989030	FW - NYK - GSS-DPB FX	31,515,000.00
FX	109290393A	S	025432550.01	79989030	FW - NYK - GSS-DPB FX	7,710,000.00
FX	109290399A	S	025432659.01	79989030	FW - NYK - GSS-DPB FX	31,515,000.00
FX	109290409A	S	025432550.01	79989030	FW - NYK - GSS-DPB FX	7,710,000.00
FX	109295700A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109295769A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109308490A	B	025941899.01	79001411	FW - NYK - GSS-DPB FX	35,000,000.00
FX	109308455A	B	025941899.01	79001411	FW - NYK - GSS-DPB FX	58,000,000.00
FX	109322565A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109322575A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109327541A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109369556A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109369957A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109403417A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109403444A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109410484A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109410547A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109410649A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109410747A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109419289A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109419291A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109420933A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109420943A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109422454A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109422484A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109443147A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	109444079A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109444102A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109444141A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109446702A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109448190A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109448192A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109450372A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109450382A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109454529A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109454531A	B	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109461484A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	5,662,806.06
FX	109461482A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	5,662,806.06
FX	109461488A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	8,420,000.00

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
FX	109461486A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	8,420,000.00
FX	109461495A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	10,872,119.70
FX	109461491A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	10,872,119.70
FX	109461497A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,350,000.00
FX	109461493A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,350,000.00
FX	109461510A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	11,440,000.00
FX	109461506A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	11,440,000.00
FX	109461515A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	3,430,000.00
FX	109461512A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	3,430,000.00
FX	109461519A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	9,913,366.14
FX	109461517A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	9,913,366.14
FX	109461525A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	2,858,069.29
FX	109461522A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	2,858,069.29
FX	109461547A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	6,322,272.08
FX	109461545A	S	025279548.01	76082512	FW - NYK - GSS-DPB FX	6,322,272.08
FX	109461552A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	3,254,321.46
FX	109461550A	B	025279548.01	76082512	FW - NYK - GSS-DPB FX	3,254,321.46
FX	109462004A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	11,139,241.28
FX	109461984A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	11,139,241.28
FX	109462008A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,949,725.63
FX	109462006A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,949,725.63
FX	109464343A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109464467A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109464652A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109464745A	B	025306325.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109503787A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109503797A	S	025321159.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109514916A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,326,386.88
FX	109514926A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,421,670.87
FX	109514972A	B	025432634.01	79989030	FW - NYK - GSS-DPB FX	5,421,670.87
FX	109514982A	B	025432535.01	79989030	FW - NYK - GSS-DPB FX	1,326,386.88
FX	109518599A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	10,843,341.75
FX	109518601A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	2,652,773.75
FX	109518636A	S	025432535.01	79989030	FW - NYK - GSS-DPB FX	2,652,773.75
FX	109518638A	S	025432634.01	79989030	FW - NYK - GSS-DPB FX	10,843,341.75
FX	109524361A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109524383A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109524452A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109524479A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109524602A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	109524627A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	109524681A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109524705A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109551411A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,447,958.00
FX	109551409A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,447,958.00
FX	109551431A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,949,725.63
FX	109551429A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,949,725.63
FX	109551435A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,978,398.07
FX	109551433A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,978,398.07
FX	109551440A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	5,619,797.40
FX	109551437A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	5,619,797.40
FX	109551444A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,044,437.68
FX	109551442A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,044,437.68
FX	109551461A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	13,679,187.00
FX	109551459A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	13,679,187.00
FX	109551644A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	6,150,237.46
FX	109551640A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	6,150,237.46
FX	109551646A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,940,000.00
FX	109551642A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,940,000.00

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
FX	109551651A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	7,050,000.00
FX	109551649A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	7,050,000.00
FX	109551672A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	5,970,000.00
FX	109551670A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	5,970,000.00
FX	109551674A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	14,330,000.00
FX	109551676A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	14,330,000.00
FX	109551680A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	10,387,478.40
FX	109551678A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	10,387,478.40
FX	109551898A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,170,000.00
FX	109551893A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,170,000.00
FX	109588040A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	12,916,932.30
FX	109588038A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	12,916,932.30
FX	109588044A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	8,945,799.95
FX	109588042A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	8,945,799.95
FX	109588048A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	3,225,649.02
FX	109588046A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	3,225,649.02
FX	109588064A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	10,662,108.47
FX	109588050A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	10,662,108.47
FX	109588068A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	3,180,000.00
FX	109588066A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	3,180,000.00
FX	109588072A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	8,680,000.00
FX	109588070A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	8,680,000.00
FX	109588074A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	7,420,000.00
FX	109588076A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	7,420,000.00
FX	109588080A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,945,995.16
FX	109588078A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,945,995.16
FX	109588086A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,140,000.00
FX	109588084A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,140,000.00
FX	109588090A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	2,523,174.34
FX	109588088A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	2,523,174.34
FX	109591239A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,808,387.02
FX	109591572A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	12,897,262.38
FX	109595039A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	14,336,217.87
FX	109595090A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	14,336,217.87
FX	109595928A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109595938A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109596102A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109596119A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109596429A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109596451A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109596528A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109596546A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109596655A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	8,601,730.72
FX	109596686A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	8,601,730.72
FX	109596785A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	10,035,352.51
FX	109596809A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	10,035,352.51
FX	109596848A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109596889A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109596993A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109597032A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109597103A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	109597134A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	4,300,865.36
FX	109597708A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109597750A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109598439A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109598523A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109598619A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	10,035,352.51
FX	109598644A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	10,035,352.51
FX	109625084A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	11,813,043.52

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
FX	109625082A	B	025279548.01	76082512	FW - NYK - GSS-DPB FX	11,813,043.52
FX	109625090A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	5,122,954.40
FX	109625086A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	5,122,954.40
FX	109625092A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	11,621,017.60
FX	109625088A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	11,621,017.60
FX	109625104A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	6,479,970.48
FX	109625102A	S	025279548.01	76082512	FW - NYK - GSS-DPB FX	6,479,970.48
FX	109625108A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	7,125,100.28
FX	109625106A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	7,125,100.28
FX	109625114A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	2,695,208.96
FX	109625110A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	2,695,208.96
FX	109625117A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	3,655,735.56
FX	109625112A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	3,655,735.56
FX	109625131A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	10,419,787.82
FX	109625129A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	10,419,787.82
FX	109625135A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,880,000.00
FX	109625133A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,880,000.00
FX	109625139A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	6,020,000.00
FX	109625137A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	6,020,000.00
FX	109625141A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,420,000.00
FX	109625143A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,420,000.00
FX	109625145A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,140,000.00
FX	109625166A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,140,000.00
FX	109625315A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,760,000.00
FX	109625312A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,760,000.00
FX	109625319A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	15,470,000.00
FX	109625317A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	15,470,000.00
FX	109648939A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	8,329,342.58
FX	109648937A	B	025279548.01	76082512	FW - NYK - GSS-DPB FX	8,329,342.58
FX	109648943A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,601,925.94
FX	109648941A	S	025279548.01	76082512	FW - NYK - GSS-DPB FX	4,601,925.94
FX	109648973A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,143,301.71
FX	109648971A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,143,301.71
FX	109648976A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	11,764,819.83
FX	109648978A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	11,764,819.83
FX	109648982A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	5,630,000.00
FX	109648980A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	5,630,000.00
FX	109649042A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,558,917.28
FX	109649040A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,558,917.28
FX	109649044A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,616,262.15
FX	109649046A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,616,262.15
FX	109649049A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	10,161,312.47
FX	109649051A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	10,161,312.47
FX	109649055A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,360,000.00
FX	109649053A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,360,000.00
FX	109649059A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	15,956,210.49
FX	109649057A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	15,956,210.49
FX	109649063A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	3,750,000.00
FX	109649061A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	3,750,000.00
FX	109652048A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	8,640,000.00
FX	109682620A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	11,935,584.98
FX	109682616A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	11,935,584.98
FX	109682622A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,799,399.38
FX	109682618A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,799,399.38
FX	109682632A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	12,220,000.00
FX	109682630A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	12,220,000.00
FX	109682636A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	8,529,686.78
FX	109682634A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	8,529,686.78
FX	109682638A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	5,680,000.00

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
FX	109682640A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	5,680,000.00
FX	109682703A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,788,296.77
FX	109682701A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,788,296.77
FX	109682935A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	6,050,000.00
FX	109682933A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	6,050,000.00
FX	109682939A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	3,756,089.08
FX	109682937A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	3,756,089.08
FX	109682943A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,280,000.00
FX	109682941A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,280,000.00
FX	109682952A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	7,526,514.38
FX	109682945A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	7,526,514.38
FX	109682957A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	3,756,089.08
FX	109682955A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	3,756,089.08
FX	109682961A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	6,365,280.73
FX	109682959A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	6,365,280.73
FX	109682977A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	8,659,075.59
FX	109682963A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	8,659,075.59
FX	109682979A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	21,303,619.75
FX	109682975A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	21,303,619.75
FX	109682983A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	7,990,000.00
FX	109682981A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	7,990,000.00
FX	109720128A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	5,075,021.12
FX	109720126A	B	025279548.01	76082512	FW - NYK - GSS-DPB FX	5,075,021.12
FX	109720130A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	6,967,401.88
FX	109720132A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	6,967,401.88
FX	109720149A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	5,347,409.26
FX	109720147A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	5,347,409.26
FX	109720155A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,644,934.59
FX	109720151A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,644,934.59
FX	109720157A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	9,563,588.20
FX	109720153A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	9,563,588.20
FX	109720203A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	13,433,036.14
FX	109720159A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	13,433,036.14
FX	109720207A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,600,000.00
FX	109720205A	S	025279548.01	76082512	FW - NYK - GSS-DPB FX	1,600,000.00
FX	109720211A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	12,610,000.00
FX	109720209A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	12,610,000.00
FX	109720215A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,560,000.00
FX	109720213A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,560,000.00
FX	109720484A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,889,275.77
FX	109720482A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,889,275.77
FX	109720719A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	2,537,510.56
FX	109720714A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	2,537,510.56
FX	109720731A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	8,020,000.00
FX	109720726A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	8,020,000.00
FX	109720740A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	2,537,510.56
FX	109720734A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	2,537,510.56
FX	109720748A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	12,214,201.80
FX	109720744A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	12,214,201.80
FX	109720782A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	6,070,000.00
FX	109720780A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	6,070,000.00
FX	109766367A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,736,485.91
FX	109766369A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,736,485.91
FX	109766374A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	10,353,760.46
FX	109766371A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	10,353,760.46
FX	109766836A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	2,078,751.59
FX	109766834A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	2,078,751.59
FX	109766870A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,020,000.00
FX	109766838A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,020,000.00

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
FX	109766874A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,663,935.11
FX	109766872A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	1,663,935.11
FX	109766878A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,157,503.18
FX	109766876A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	4,157,503.18
FX	109766882A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	2,078,751.59
FX	109766880A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	2,078,751.59
FX	109766919A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	6,040,000.00
FX	109766917A	S	025336363.01	76082512	FW - NYK - GSS-DPB FX	6,040,000.00
FX	109766921A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	7,630,000.00
FX	109766915A	B	025336363.01	76082512	FW - NYK - GSS-DPB FX	7,630,000.00
FX	109768867A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	4,243,520.49
FX	109768922A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	9,361,550.27
FX	109769032A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	1,560,000.00
FX	109769111A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	7,640,000.00
FX	109769857A	S	025332255.01	76082512	FW - NYK - GSS-DPB FX	6,307,935.86
FX	109769952A	B	025332255.01	76082512	FW - NYK - GSS-DPB FX	9,519,248.66
FX	109769987A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109770031A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109770173A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109770238A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	7,168,108.93
FX	109770798A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109770812A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	2,867,243.57
FX	109770898A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	109770910A	S	025306325.01	76082521	FW - NYK - GSS-DPB FX	1,433,621.79
FX	99401108A	S	025264938.01	79004889	CC - NYK - Currencies	624,850.00
FX	99401109A	S	025264938.01	79004889	CC - NYK - Currencies	572,890.00
FX	99401110A	S	025264938.01	79004889	CC - NYK - Currencies	641,769.00
FX	99401113A	S	025264938.01	79004889	CC - NYK - Currencies	629,450.00
FX	99406758A	S	025264938.01	79004889	CC - NYK - Currencies	657,268.00
FX	99401115A	S	025264938.01	79004889	CC - NYK - Currencies	641,940.00
FX	99401116A	S	025264938.01	79004889	CC - NYK - Currencies	669,176.00
FX	99401117A	S	025264938.01	79004889	CC - NYK - Currencies	673,889.00
FX	99401118A	S	025264938.01	79004889	CC - NYK - Currencies	656,660.00
FX	99401119A	S	025264938.01	79004889	CC - NYK - Currencies	683,891.00
FX	99401120A	S	025264938.01	79004889	CC - NYK - Currencies	663,247.00
FX	99401121A	S	025264938.01	79004889	CC - NYK - Currencies	687,531.00
FX	99404032A	B	025201179.01	79005285	CC - LDN - Currencies	144,037,500.02
FX	99404002A	B	025208844.01	79005285	CC - LDN - Currencies	43,211,250.01
FX	99437236A	B	025208844.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	99437250A	B	025208844.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	99437282A	S	025208844.01	79004860	CC - NYK - Currencies	91,751,794.34
FX	99437252A	S	025208844.01	79004860	CC - NYK - Currencies	91,751,794.34
FX	99452224A	B	025208240.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99452226A	B	025208240.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99454378A	B	025208240.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99454425A	B	025208240.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99454700A	B	025200452.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	99454702A	B	025200452.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	99455486A	B	025200635.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99455455A	B	025200635.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99484309A	B	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	99484307A	B	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	99484319A	B	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99484330A	B	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99489118A	S	025208240.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	99489136A	B	025208240.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	99492529A	S	025208026.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	99492503A	S	025208026.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	99492474A	B	025208026.01	79000083	CC - LDN - Currencies	99,025,781.26

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
FX	99492472A	B	025208026.01	79000083	CC - LDN - Currencies	99,025,781.26
FX	99496496A	S	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	99496480A	S	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	99496454A	B	025208992.01	79004860	CC - NYK - Currencies	83,150,063.62
FX	99496431A	B	025208992.01	79004860	CC - NYK - Currencies	111,822,499.36
FX	99497059A	S	025207960.01	79004860	CC - NYK - Currencies	27,597,219.39
FX	99497034A	S	025207960.01	79004860	CC - NYK - Currencies	27,597,219.39
FX	99497228A	S	025309840.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	99497226A	S	025309840.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	99497334A	S	025200239.01	79004860	CC - NYK - Currencies	9,318,541.61
FX	99497336A	S	025200239.01	79004860	CC - NYK - Currencies	9,318,541.61
FX	99521811A	S	025200577.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	99521806A	S	025200577.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	99524904A	B	025200635.01	79005285	CC - LDN - Currencies	43,211,250.01
FX	99555580A	B	025200122.01	79000059	CC - LDN - Currencies	2,880,750.00
FX	99555488A	B	025200122.01	79000059	CC - LDN - Currencies	19,733,137.50
FX	99555512A	B	025200122.01	79000059	CC - LDN - Currencies	19,733,137.50
FX	99557702A	B	025208992.01	79004860	CC - NYK - Currencies	114,689,742.93
FX	99557817A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99557813A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99558335A	B	025201179.01	79001527	CC - LDN - Currencies	75,000,000.00
FX	99558361A	B	025201179.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	99606772A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99606743A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99593512A	B	025802950.01	79005046	CC - LDN - Currencies	1,440,375.00
FX	99599047A	S	025208026.01	79001475	CC - NYK - Currencies	3,235,550.14
FX	99599049A	S	025208026.01	79001475	CC - NYK - Currencies	3,235,550.14
FX	99606417A	B	025208844.01	79001527	CC - LDN - Currencies	40,000,000.00
FX	99606370A	B	025208844.01	79001527	CC - LDN - Currencies	40,000,000.00
FX	99630823A	S	025801390.01	79001392	CC - NYK - Currencies	48,464,129.41
FX	99630726A	B	025208992.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99630731A	B	025208992.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99631835A	S	025264938.01	79004889	CC - NYK - Currencies	582,155.00
FX	99631836A	S	025264938.01	79004889	CC - NYK - Currencies	539,675.00
FX	99631839A	S	025264938.01	79004889	CC - NYK - Currencies	609,811.00
FX	99631849A	S	025264938.01	79004889	CC - NYK - Currencies	597,115.00
FX	99647021A	S	025264938.01	79004889	CC - NYK - Currencies	614,707.00
FX	99631837A	S	025264938.01	79004889	CC - NYK - Currencies	609,882.00
FX	99631848A	S	025264938.01	79004889	CC - NYK - Currencies	632,118.00
FX	99631840A	S	025264938.01	79004889	CC - NYK - Currencies	636,780.00
FX	99631847A	S	025264938.01	79004889	CC - NYK - Currencies	624,681.00
FX	99631844A	S	025264938.01	79004889	CC - NYK - Currencies	640,919.00
FX	99631845A	S	025264938.01	79004889	CC - NYK - Currencies	631,356.00
FX	99631846A	S	025264938.01	79004889	CC - NYK - Currencies	656,190.00
FX	99682459A	B	025341579.01	79001393	CC - NYK - Currencies	44,938,196.46
FX	99685675A	B	025309840.01	79000083	CC - LDN - Currencies	16,204,218.75
FX	99685659A	B	025309840.01	79000083	CC - LDN - Currencies	16,204,218.75
FX	99685626A	S	025309840.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	99685579A	S	025309840.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	99689002A	S	025208851.01	79001344	CC - NYK - Currencies	17,500,000.00
FX	99708200A	B	025207978.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	99708178A	B	025207978.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	99735638A	S	025208844.01	79001344	CC - NYK - Currencies	35,750,000.00
FX	99735640A	S	025208844.01	79001344	CC - NYK - Currencies	35,750,000.00
FX	99736419A	S	025200122.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	99736958A	B	025309840.01	79001613	CC - LDN - Currencies	36,009,375.00
FX	99737226A	B	025208026.01	79004889	CC - NYK - Currencies	4,300,865.36
FX	99737265A	S	025208026.01	79004889	CC - NYK - Currencies	14,336,217.87
FX	99737262A	S	025208026.01	79004889	CC - NYK - Currencies	14,336,217.87

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	99803500A	B	025302985.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	99803496A	B	025302985.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	99857941A	B	025208471.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	99857943A	B	025208471.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	99861434A	B	025240565.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	99861437A	B	025240565.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	99864569A	S	025801390.01	79000590	CC - NYK - Currencies	48,464,129.41
FX	99874097A	B	025207960.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	99874095A	S	025207960.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	99875937A	S	025200452.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99875935A	S	025200452.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99875933A	B	025200452.01	79004673	CC - NYK - Currencies	26,880,408.50
FX	99875919A	B	025200452.01	79004673	CC - NYK - Currencies	26,880,408.50
FX	99900750A	S	025801390.01	79000590	CC - NYK - Currencies	40,386,774.51
FX	99902827A	S	025263625.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	99902825A	B	025263625.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	99902891A	S	025200122.01	79000059	CC - LDN - Currencies	21,605,625.00
FX	99902893A	S	025200122.01	79000059	CC - LDN - Currencies	21,605,625.00
FX	99905931A	B	025208976.01	79000056	CC - LDN - Currencies	8,600,000.00
FX	99905933A	B	025208976.01	79000056	CC - LDN - Currencies	8,600,000.00
FX	99911552A	S	025217787.01	79004675	CC - NYK - Currencies	2,150,432.68
FX	109079631A	B	023749120.01	76080802	CC - NYK - Currencies	1.00
FX	99919827A	S	025201179.01	79003981	CC - LDN - Currencies	15,000,000.00
FX	99919829A	S	025201179.01	79003981	CC - LDN - Currencies	15,000,000.00
FX	107904326A	B	023749120.01	76080802	CC - NYK - Currencies	1.00
FX	99924343A	S	025201179.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	99924345A	S	025201179.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	99956253A	S	025946997.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	99967089A	S	025208844.01	79003981	CC - LDN - Currencies	110,000,000.00
FX	99967091A	B	025208844.01	79003981	CC - LDN - Currencies	50,000,000.00
FX	99967093A	B	025208844.01	79003981	CC - LDN - Currencies	50,000,000.00
FX	99967095A	S	025208844.01	79003981	CC - LDN - Currencies	110,000,000.00
FX	99968026A	B	025309840.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	99968028A	B	025309840.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	99968030A	S	025309840.01	79001613	CC - LDN - Currencies	51,853,500.01
FX	99968033A	S	025309840.01	79001613	CC - LDN - Currencies	51,853,500.01
FX	99996007A	S	025208240.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	100009127A	S	025200452.01	79001588	CC - LDN - Currencies	16,197,500.01
FX	100125125A	S	025200601.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	105904747A	S	025200601.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	100060832A	S	025309840.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	100060846A	S	025309840.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	100100612A	B	025208992.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	100100645A	B	025208992.01	79001345	CC - NYK - Currencies	5,700,000.00
FX	100100641A	B	025208992.01	79001345	CC - NYK - Currencies	5,700,000.00
FX	100103548A	S	025291345.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	100108499A	S	025802950.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	100108610A	S	025200122.01	79004593	CC - LDN - Currencies	100,826,250.01
FX	100108612A	S	025200122.01	79004593	CC - LDN - Currencies	100,826,250.01
FX	100108646A	S	025207978.01	79004593	CC - LDN - Currencies	14,403,750.00
FX	100108657A	S	025207978.01	79004593	CC - LDN - Currencies	14,403,750.00
FX	100116535A	S	025320714.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	100219707A	S	038143285.01	76077636	CC - NYK - Currencies	4,550,000.00
FX	100264927A	B	025217787.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	100323481A	B	025295783.01	79001344	CC - NYK - Currencies	3,000,000.00
FX	100323479A	S	025295775.01	79001344	CC - NYK - Currencies	3,000,000.00
FX	100273764A	S	038121612.01	76077636	CC - NYK - Currencies	4,500,000.00
FX	100369838A	S	025302985.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	100369834A	B	025302985.01	79004674	CC - NYK - Currencies	143,362,178.66

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
FX	100457636A	S	025312497.01	79004673	CC - NYK - Currencies	358,405,446.65
FX	100458876A	B	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	100458866A	B	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	100464343A	S	025208026.01	79000056	CC - LDN - Currencies	7,250,000.00
FX	100458828A	S	025208026.01	79000056	CC - LDN - Currencies	7,250,000.00
FX	100511053A	S	025222191.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	100474387A	S	025260837.01	79000083	CC - LDN - Currencies	38,890,125.00
FX	100474229A	B	025260837.01	79000083	CC - LDN - Currencies	38,890,125.00
FX	100473208A	S	025200346.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	100473230A	B	025200346.01	79001344	CC - NYK - Currencies	41,500,000.00
FX	100473217A	B	025200346.01	79001344	CC - NYK - Currencies	41,500,000.00
FX	100499090A	B	025207960.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	100499092A	S	025207960.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	100499116A	S	025207960.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	100499112A	B	025207960.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	100499863A	S	025207978.01	79001527	CC - LDN - Currencies	11,000,000.00
FX	100499871A	S	025207978.01	79001527	CC - LDN - Currencies	11,000,000.00
FX	100502579A	S	025207960.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100502570A	S	025207960.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100502568A	B	025208844.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	100502563A	B	025208844.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	100502689A	S	025208240.01	79004860	CC - NYK - Currencies	15,339,753.12
FX	100502692A	S	025208240.01	79004860	CC - NYK - Currencies	20,500,791.55
FX	100510370A	B	025208844.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	100510366A	S	025208844.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	100579961A	S	025201179.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	100592413A	S	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100592411A	S	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100593387A	S	025200122.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	100593380A	S	025200122.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	100593441A	B	025200122.01	79004211	CC - LDN - Currencies	20,000,000.00
FX	100593428A	B	025200122.01	79004211	CC - LDN - Currencies	20,000,000.00
FX	100633110A	S	025302985.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	100642806A	S	025240565.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	100642725A	S	025208992.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	100642934A	S	025208844.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	100642962A	S	025200635.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	100672206A	B	025200122.01	79001613	CC - LDN - Currencies	2,880,750.00
FX	100672124A	B	025200122.01	79001613	CC - LDN - Currencies	15,267,975.00
FX	100672147A	B	025200122.01	79001613	CC - LDN - Currencies	15,267,975.00
FX	100678142A	S	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	100678140A	S	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	100678136A	B	025208992.01	79001072	CC - NYK - Currencies	135,000,000.00
FX	100678125A	B	025208992.01	79001072	CC - NYK - Currencies	135,000,000.00
FX	100679679A	B	025200122.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	100679657A	B	025200122.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	100679632A	S	025200122.01	79000083	CC - LDN - Currencies	54,734,250.01
FX	100679593A	S	025200122.01	79000083	CC - LDN - Currencies	54,734,250.01
FX	100685538A	S	025268053.01	79004860	CC - NYK - Currencies	44,083,869.94
FX	100685511A	S	025268053.01	79004860	CC - NYK - Currencies	33,331,706.54
FX	100685542A	B	025268053.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	100686714A	B	025302985.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	100686705A	S	025302985.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	100710857A	B	025200635.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	100710830A	S	025200635.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	100711573A	B	025200577.01	79000700	CC - NYK - Currencies	121,160,323.53
FX	100735183A	B	025200577.01	79000700	CC - NYK - Currencies	24,232,064.71
FX	100735189A	B	025200577.01	79000700	CC - NYK - Currencies	24,232,064.71
FX	100743139A	S	025208992.01	79005046	CC - LDN - Currencies	2,880,750.00

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
FX	100743241A	B	025208992.01	79000083	CC - LDN - Currencies	9,362,437.50
FX	100743227A	B	025208992.01	79000083	CC - LDN - Currencies	9,362,437.50
FX	100785005A	B	025200163.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	100785011A	B	025200163.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	100789561A	B	025201179.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	100789557A	B	025201179.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	100789585A	S	025201179.01	79000056	CC - LDN - Currencies	30,750,000.00
FX	100789589A	S	025201179.01	79000056	CC - LDN - Currencies	30,750,000.00
FX	100793867A	B	025272204.01	79004860	CC - NYK - Currencies	142,371,310.34
FX	100797946A	S	025208240.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	100797928A	B	025208240.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	100802570A	S	025302985.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	100802572A	B	025302985.01	79004674	CC - NYK - Currencies	286,724,357.32
FX	100802881A	B	025201179.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	100802859A	B	025201179.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	100802969A	S	025201179.01	79000083	CC - LDN - Currencies	88,583,062.51
FX	100802952A	S	025201179.01	79000083	CC - LDN - Currencies	88,583,062.51
FX	100825646A	B	025312497.01	79004673	CC - NYK - Currencies	329,733,010.92
FX	100827814A	B	025200189.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100827817A	B	025200189.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100827902A	S	025208026.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	100842363A	S	025208844.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	100842364A	S	025208844.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	100841091A	S	025200122.01	79001613	CC - LDN - Currencies	21,605,625.00
FX	100841093A	S	025200122.01	79001613	CC - LDN - Currencies	21,605,625.00
FX	100830486A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	100842832A	S	025201179.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	100867547A	S	025200577.01	79001344	CC - NYK - Currencies	25,500,000.00
FX	100867545A	S	025200577.01	79001344	CC - NYK - Currencies	25,500,000.00
FX	100870012A	S	025208646.01	79001344	CC - NYK - Currencies	17,000,000.00
FX	100870002A	S	025208646.01	79001344	CC - NYK - Currencies	17,000,000.00
FX	100874234A	B	025207960.01	79004889	CC - NYK - Currencies	26,163,597.61
FX	100874223A	B	025207960.01	79004889	CC - NYK - Currencies	26,163,597.61
FX	100883264A	B	025208844.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	100883271A	S	025208844.01	79001345	CC - NYK - Currencies	88,000,000.00
FX	100883265A	S	025208844.01	79001345	CC - NYK - Currencies	88,000,000.00
FX	100948277A	B	025208240.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	100948282A	S	025208240.01	79001345	CC - NYK - Currencies	22,750,000.00
FX	100948279A	S	025208240.01	79001345	CC - NYK - Currencies	22,750,000.00
FX	100957416A	B	025207960.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	100957419A	S	025207960.01	79001072	CC - NYK - Currencies	182,500,000.00
FX	100959097A	S	025302985.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	100959099A	B	025302985.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	100959103A	S	025302985.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	100959105A	B	025302985.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	100962071A	B	025291055.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100962047A	B	025291055.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100962307A	S	025291055.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	100962328A	S	025291055.01	79004673	CC - NYK - Currencies	37,274,166.45
FX	100962357A	S	025200635.01	79004673	CC - NYK - Currencies	37,274,166.45
FX	100962369A	S	025200635.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	100962376A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100962374A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100968050A	B	025200122.01	79000083	CC - LDN - Currencies	54,014,062.51
FX	100968037A	B	025200122.01	79000083	CC - LDN - Currencies	54,014,062.51
FX	100968016A	S	025200122.01	79000083	CC - LDN - Currencies	32,768,531.25
FX	100968014A	S	025200122.01	79000083	CC - LDN - Currencies	32,768,531.25
FX	101001029A	B	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	101001036A	S	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00

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
FX	100996884A	B	025265703.01	79004860	CC - NYK - Currencies	36,996,691.27
FX	108450040A	B	025208240.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	100999510A	S	025208240.01	79001345	CC - NYK - Currencies	15,500,000.00
FX	100999497A	S	025208240.01	79001345	CC - NYK - Currencies	15,500,000.00
FX	101012877A	S	025302985.01	79005048	CC - LDN - Currencies	13,367,248.94
FX	101012889A	B	025302985.01	79005048	CC - LDN - Currencies	13,367,248.94
FX	101012879A	S	025302985.01	79005048	CC - LDN - Currencies	13,367,248.94
FX	101012891A	B	025302985.01	79005048	CC - LDN - Currencies	13,367,248.94
FX	101003761A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	101003768A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	101003776A	S	025200635.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	101003804A	S	025200635.01	79004673	CC - NYK - Currencies	37,274,166.45
FX	101040510A	B	025200718.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101040515A	B	025200718.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101013218A	B	025208752.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	101013215A	B	025208752.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	101013494A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101013492A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101052968A	S	025200577.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	101090894A	B	025201179.01	79004886	CC - NYK - Currencies	13,977,812.42
FX	101090880A	B	025201179.01	79004886	CC - NYK - Currencies	13,977,812.42
FX	101116452A	S	025286667.01	79004893	CC - NYK - Currencies	945,245.13
FX	101116361A	B	025286667.01	79004893	CC - NYK - Currencies	976,359.90
FX	101116418A	S	025286667.01	79004893	CC - NYK - Currencies	656,871.38
FX	101122701A	S	025222191.01	79001072	CC - NYK - Currencies	35,000,000.00
FX	101122735A	S	025222191.01	79001072	CC - NYK - Currencies	35,000,000.00
FX	101120955A	B	025268053.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	101120967A	B	025268053.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	101190918A	B	025312497.01	79004673	CC - NYK - Currencies	358,405,446.65
FX	101190940A	B	025312497.01	79004673	CC - NYK - Currencies	387,077,882.39
FX	101345168A	B	017379736.01	76080802	CC - NYK - Currencies	35,840,544.67
FX	101282020A	S	025200452.01	79000957	CC - NYK - Currencies	14,336,217.87
FX	101282014A	S	025200452.01	79000957	CC - NYK - Currencies	14,336,217.87
FX	101284015A	B	025208026.01	79004889	CC - NYK - Currencies	215,043,267.99
FX	101284045A	B	025208844.01	79004889	CC - NYK - Currencies	71,681,089.33
FX	101284049A	S	025208026.01	79004889	CC - NYK - Currencies	36,557,355.56
FX	101284042A	S	025208026.01	79004889	CC - NYK - Currencies	36,557,355.56
FX	101284057A	S	025208844.01	79004889	CC - NYK - Currencies	12,185,785.19
FX	101284060A	S	025208844.01	79004889	CC - NYK - Currencies	12,185,785.19
FX	101285749A	B	025306010.01	79001280	CC - NYK - Currencies	50,000,000.00
FX	101322081A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101322069A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101337533A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	101337558A	B	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	101369356A	B	025301169.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	101369253A	S	025301169.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	101376996A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	101376898A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	101376878A	S	025201179.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	101376852A	S	025201179.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	101388303A	B	025200122.01	79005052	CC - LDN - Currencies	1,000,000.00
FX	101388391A	B	025200122.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	101388366A	B	025200122.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	101391205A	B	025207960.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	101391198A	B	025207960.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	101391250A	S	025207960.01	79003981	CC - LDN - Currencies	22,000,000.00
FX	101391243A	S	025207960.01	79003981	CC - LDN - Currencies	22,000,000.00
FX	101395136A	S	025207960.01	79001394	CC - NYK - Currencies	71,681,089.33
FX	101395179A	S	025207960.01	79001394	CC - NYK - Currencies	71,681,089.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	101395748A	B	025207960.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	101395762A	B	025207960.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	101416244A	B	025347931.01	79004886	CC - NYK - Currencies	143,362,178.66
FX	101421462A	S	025200577.01	79001073	CC - NYK - Currencies	3,800,000.00
FX	101421445A	S	025200577.01	79001073	CC - NYK - Currencies	3,800,000.00
FX	101425089A	S	025208240.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	101425110A	B	025208240.01	79000891	CC - NYK - Currencies	27,636,990.82
FX	101425101A	B	025208240.01	79000891	CC - NYK - Currencies	27,636,990.82
FX	101426566A	B	025208992.01	79004860	CC - NYK - Currencies	61,645,736.82
FX	101426554A	B	025208992.01	79004860	CC - NYK - Currencies	81,716,441.84
FX	101451205A	S	025312422.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	101453990A	S	025286667.01	79004893	CC - NYK - Currencies	652,981.91
FX	101522779A	B	025207960.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	101522763A	S	025207960.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	101566191A	B	025208992.01	79001072	CC - NYK - Currencies	142,000,000.00
FX	101596384A	S	025801390.01	79000591	CC - NYK - Currencies	40,386,774.51
FX	101598430A	S	025240565.01	79004860	CC - NYK - Currencies	170,600,992.61
FX	101598503A	S	025208992.01	79004860	CC - NYK - Currencies	425,785,670.63
FX	101598532A	S	025217787.01	79004860	CC - NYK - Currencies	85,300,496.30
FX	101598988A	S	025208851.01	79004860	CC - NYK - Currencies	42,650,248.15
FX	101599003A	S	025208471.01	79004860	CC - NYK - Currencies	127,950,744.46
FX	101599041A	S	025200635.01	79004889	CC - NYK - Currencies	71,681,089.33
FX	101599055A	B	025200635.01	79004889	CC - NYK - Currencies	16,773,374.90
FX	101599049A	B	025200635.01	79004889	CC - NYK - Currencies	16,773,374.90
FX	101599659A	S	025200577.01	79004860	CC - NYK - Currencies	85,300,496.30
FX	101607147A	S	025207960.01	79001344	CC - NYK - Currencies	31,750,000.00
FX	101610801A	S	025207960.01	79001344	CC - NYK - Currencies	23,500,000.00
FX	101640335A	S	025286667.01	79004889	CC - NYK - Currencies	533,143.10
FX	101640336A	S	025286667.01	79004889	CC - NYK - Currencies	533,143.10
FX	101640332A	S	025286667.01	79004889	CC - NYK - Currencies	519,428.18
FX	101640331A	B	025286667.01	79004889	CC - NYK - Currencies	533,937.35
FX	101640330A	S	025286667.01	79004889	CC - NYK - Currencies	519,428.18
FX	101640329A	B	025286667.01	79004889	CC - NYK - Currencies	533,937.35
FX	101642343A	B	025207960.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	101642349A	B	025207960.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	101642422A	B	025347931.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	101642428A	B	025347931.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	108582122A	B	023260854.01	76080802	CC - NYK - Currencies	1.00
FX	102519586A	B	025305939.01	79004889	CC - NYK - Currencies	21,504,326.80
FX	101691870A	S	025200635.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	101691997A	B	025200635.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	101722721A	B	025265703.01	79004860	CC - NYK - Currencies	27,747,518.45
FX	101724439A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	101724395A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	101725705A	B	025932369.01	79004593	CC - LDN - Currencies	29,116,319.45
FX	101734931A	S	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	101734933A	S	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	101734945A	B	025208240.01	79004673	CC - NYK - Currencies	178,127,506.99
FX	101734928A	B	025208240.01	79004673	CC - NYK - Currencies	178,127,506.99
FX	101739901A	S	025200635.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	101739894A	S	025200635.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	101765990A	S	025209644.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	101765971A	S	025209644.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	101766684A	B	025200577.01	79001345	CC - NYK - Currencies	15,000,000.00
FX	101774434A	B	025207978.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	101774401A	S	025207978.01	79000056	CC - LDN - Currencies	110,500,000.00
FX	101781711A	B	025201179.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	101781718A	B	025201179.01	79001527	CC - LDN - Currencies	5,000,000.00
FX	101800864A	B	025270901.01	79001344	CC - NYK - Currencies	150,000,000.00

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
FX	101800871A	B	025208844.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	101803477A	B	025341579.01	79000720	CC - NYK - Currencies	28,993,571.29
FX	101810760A	B	025201179.01	79005285	CC - LDN - Currencies	144,037,500.02
FX	101810458A	S	025201179.01	79005285	CC - LDN - Currencies	144,037,500.02
FX	101810660A	B	025201179.01	79005285	CC - LDN - Currencies	36,009,375.00
FX	101810554A	S	025201179.01	79005285	CC - LDN - Currencies	36,009,375.00
FX	101808802A	S	025208844.01	79001527	CC - LDN - Currencies	70,000,000.00
FX	101808804A	B	025208844.01	79001527	CC - LDN - Currencies	179,500,000.00
FX	101825228A	S	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	101825232A	S	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	101825259A	B	025208240.01	79004673	CC - NYK - Currencies	170,959,398.05
FX	101825276A	S	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	101825278A	S	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	101825293A	B	025200635.01	79004673	CC - NYK - Currencies	85,300,496.30
FX	101851422A	B	025302985.01	79000063	FI - TKO - Swaps	200,000,000.00
FX	101851426A	S	025302985.01	79000063	FI - TKO - Swaps	100,000,000.00
FX	101849725A	B	025208992.01	79004860	CC - NYK - Currencies	61,645,736.82
FX	101849713A	B	025208992.01	79004860	CC - NYK - Currencies	81,716,441.84
FX	101852064A	B	025316845.01	79000930	FI - TKO - Swaps	47,335,975.34
FX	101852066A	S	025316845.01	79000930	FI - TKO - Swaps	43,469,470.28
FX	101853889A	B	025208992.01	79001072	CC - NYK - Currencies	12,500,000.00
FX	101853891A	B	025208992.01	79001072	CC - NYK - Currencies	12,500,000.00
FX	101857667A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101885152A	S	025301169.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101888067A	S	025208844.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	101888079A	S	025208844.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	101903818A	B	025265703.01	79004860	CC - NYK - Currencies	23,122,932.04
FX	101957692A	B	025265703.01	79004860	CC - NYK - Currencies	23,122,932.04
FX	101961720A	B	025207960.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	101961664A	B	025207960.01	79004860	CC - NYK - Currencies	24,371,570.37
FX	102045730A	S	025200288.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102045724A	S	025200288.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102049382A	S	025209644.01	79001527	CC - LDN - Currencies	60,000,000.00
FX	102049455A	S	025207978.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	102049621A	S	025208026.01	79001527	CC - LDN - Currencies	40,000,000.00
FX	102062557A	S	025208026.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	102141367A	B	025200635.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	102141378A	B	025200635.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	102140751A	B	025341579.01	79001393	CC - NYK - Currencies	3,630,549.52
FX	102159866A	S	009470097.01	76077636	CC - NYK - Currencies	1,379,310.34
FX	102159874A	B	009470097.01	76077636	CC - NYK - Currencies	1,538,461.54
FX	102162271A	B	025207978.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	102162235A	S	025207978.01	79000056	CC - LDN - Currencies	111,000,000.00
FX	102167028A	B	025207978.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	102167004A	S	025207978.01	79000056	CC - LDN - Currencies	66,250,000.00
FX	102172396A	S	025200122.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	102173492A	S	025208844.01	79001527	CC - LDN - Currencies	3,000,000.00
FX	102279254A	S	025338146.01	79000051	FI - TKO - Swaps	1,000,000,000.00
FX	102220471A	S	025208976.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102220383A	S	025208976.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102260214A	B	025208992.01	79004860	CC - NYK - Currencies	61,645,736.82
FX	102260244A	B	025208992.01	79004860	CC - NYK - Currencies	81,716,441.84
FX	102245356A	B	025209644.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	102245354A	B	025209644.01	79004860	CC - NYK - Currencies	24,371,570.37
FX	102254346A	B	025200122.01	79004860	CC - NYK - Currencies	16,128,245.10
FX	102254356A	B	025200122.01	79004860	CC - NYK - Currencies	12,544,190.63
FX	102280063A	B	025208992.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	102285813A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102285808A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	102286736A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102286741A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102297316A	B	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	102297318A	S	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	102306397A	S	025250655.01	79004889	CC - NYK - Currencies	4,247,768.26
FX	102306399A	B	025250655.01	79004889	CC - NYK - Currencies	4,096,062.25
FX	102306999A	B	025265703.01	79004860	CC - NYK - Currencies	23,122,932.04
FX	102336602A	B	025263625.01	79000957	CC - NYK - Currencies	16,750,000.00
FX	102336600A	B	025263625.01	79000957	CC - NYK - Currencies	13,250,000.00
FX	102343483A	S	025208240.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	102343606A	S	025208844.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	102343594A	S	025208844.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	102343517A	S	025208240.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	102360053A	S	025200577.01	79001472	CC - NYK - Currencies	22,019,716.26
FX	102362442A	S	025340415.01	79004894	CC - LDN - Currencies	160,000,000.00
FX	102392720A	S	025200635.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	102394223A	S	025209644.01	79000891	CC - NYK - Currencies	71,901,114.33
FX	102456535A	B	025200577.01	79001072	CC - NYK - Currencies	17,750,000.00
FX	102456521A	B	025200577.01	79001072	CC - NYK - Currencies	17,750,000.00
FX	102456669A	B	025208240.01	79001072	CC - NYK - Currencies	11,750,000.00
FX	102456664A	B	025208240.01	79001072	CC - NYK - Currencies	11,750,000.00
FX	102490615A	S	025208026.01	79001527	CC - LDN - Currencies	40,000,000.00
FX	102490635A	S	025208026.01	79001527	CC - LDN - Currencies	40,000,000.00
FX	102492701A	S	025200577.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	102492901A	S	025207978.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	102492881A	S	025207978.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	102493323A	S	025208026.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	102493299A	S	025208026.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	102493275A	S	025200122.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	102493238A	S	025200122.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	102493913A	B	025208992.01	79004860	CC - NYK - Currencies	60,570,520.48
FX	102493916A	B	025208992.01	79004860	CC - NYK - Currencies	82,791,658.18
FX	102503842A	B	025263625.01	79004860	CC - NYK - Currencies	18,278,677.78
FX	102503836A	B	025263625.01	79004860	CC - NYK - Currencies	24,729,975.82
FX	102503855A	B	025208240.01	79004860	CC - NYK - Currencies	41,216,626.37
FX	102503866A	B	025208240.01	79004860	CC - NYK - Currencies	30,464,462.97
FX	102503881A	B	025200122.01	79004860	CC - NYK - Currencies	62,004,142.27
FX	102503889A	B	025200122.01	79004860	CC - NYK - Currencies	45,517,491.73
FX	102562925A	B	025205576.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	102588424A	S	025208844.01	79001527	CC - LDN - Currencies	36,500,000.00
FX	102588395A	S	025208844.01	79001527	CC - LDN - Currencies	36,500,000.00
FX	102589003A	S	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102589005A	S	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102589016A	B	025200635.01	79004860	CC - NYK - Currencies	30,106,057.52
FX	102589014A	B	025200635.01	79004860	CC - NYK - Currencies	30,106,057.52
FX	102597957A	S	025807413.01	79004860	CC - NYK - Currencies	62,720,953.16
FX	102597960A	S	025807413.01	79004860	CC - NYK - Currencies	62,720,953.16
FX	102606932A	S	025807413.01	79001302	CC - NYK - Currencies	67,311,290.85
FX	102606934A	B	025807413.01	79001302	CC - NYK - Currencies	103,851,705.88
FX	102606936A	S	025807413.01	79001302	CC - NYK - Currencies	67,311,290.85
FX	102606938A	B	025807413.01	79001302	CC - NYK - Currencies	111,840,298.64
FX	102606940A	S	025807413.01	79001472	CC - NYK - Currencies	35,337,763.58
FX	102606942A	S	025807413.01	79001472	CC - NYK - Currencies	35,337,763.58
FX	102606948A	S	025807413.01	79004163	CC - NYK - Currencies	43,250,000.00
FX	102606950A	S	025807413.01	79004163	CC - NYK - Currencies	43,250,000.00
FX	102606952A	S	025807413.01	79001072	CC - NYK - Currencies	87,500,000.00
FX	102606954A	S	025807413.01	79001072	CC - NYK - Currencies	87,500,000.00
FX	102632838A	S	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102632833A	S	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80

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
FX	102632874A	B	025200452.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	102632863A	B	025200452.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	102643875A	B	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	102643859A	B	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	102750566A	B	025265703.01	79004860	CC - NYK - Currencies	46,245,864.08
FX	102750364A	B	025200122.01	79001527	CC - LDN - Currencies	75,000,000.00
FX	102750394A	S	025200122.01	79001527	CC - LDN - Currencies	148,500,000.00
FX	102772425A	B	025801390.01	79004630	CC - NYK - Currencies	9,562,174.62
FX	102777667A	S	025222191.01	79004889	CC - NYK - Currencies	16,000,000.00
FX	102806792A	B	025208992.01	79004886	CC - NYK - Currencies	42,291,842.71
FX	102806785A	B	025208992.01	79004886	CC - NYK - Currencies	42,291,842.71
FX	102818065A	S	025200635.01	79004673	CC - NYK - Currencies	23,368,035.12
FX	103085498A	S	025200635.01	79004673	CC - NYK - Currencies	19,640,618.48
FX	102852788A	S	025207978.01	79000056	CC - LDN - Currencies	167,000,000.00
FX	102852815A	B	025207978.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	102864811A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	102864785A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	102864759A	B	025208844.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	102897763A	S	025208240.01	79004674	CC - NYK - Currencies	107,521,634.00
FX	102933935A	S	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	102938889A	S	025208844.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	102938859A	S	025208844.01	79001527	CC - LDN - Currencies	12,500,000.00
FX	102938841A	S	025200452.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	102938799A	S	025200452.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	102938767A	B	025208844.01	79001527	CC - LDN - Currencies	33,000,000.00
FX	102938788A	B	025200452.01	79001527	CC - LDN - Currencies	52,000,000.00
FX	103018947A	B	025801390.01	79004901	CC - NYK - Currencies	32,309,419.61
FX	103030816A	B	025201179.01	79001302	CC - NYK - Currencies	80,773,549.02
FX	103038082A	S	025201179.01	79005290	CC - LDN - Currencies	15,000,000.00
FX	103038064A	S	025201179.01	79005290	CC - LDN - Currencies	15,000,000.00
FX	103040916A	B	025207978.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	103040872A	S	025207978.01	79000056	CC - LDN - Currencies	110,000,000.00
FX	103113950A	B	025208992.01	79004593	CC - LDN - Currencies	21,818,237.61
FX	103116410A	S	025200577.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	103116390A	S	025200577.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	103116701A	S	025201179.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	103116674A	S	025201179.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	103148460A	S	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103155350A	S	025207960.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	103164791A	B	025341579.01	79000720	CC - NYK - Currencies	38,658,095.05
FX	103214410A	S	025240565.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	103214401A	B	025240565.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	103350096A	B	025208992.01	79005290	CC - LDN - Currencies	25,000,000.00
FX	103350104A	B	025208992.01	79005290	CC - LDN - Currencies	25,000,000.00
FX	103350089A	S	025208992.01	79005290	CC - LDN - Currencies	14,000,000.00
FX	103350102A	S	025208992.01	79005290	CC - LDN - Currencies	14,000,000.00
FX	103350115A	S	025200577.01	79005290	CC - LDN - Currencies	14,000,000.00
FX	103350122A	B	025200577.01	79005290	CC - LDN - Currencies	25,000,000.00
FX	103350124A	S	025200577.01	79005290	CC - LDN - Currencies	14,000,000.00
FX	103350126A	B	025200577.01	79005290	CC - LDN - Currencies	25,000,000.00
FX	103351288A	B	025200577.01	79001613	CC - LDN - Currencies	40,330,500.00
FX	103425761A	B	025208240.01	79005046	CC - LDN - Currencies	144,037,500.02
FX	103425781A	B	025208240.01	79000083	CC - LDN - Currencies	6,841,781.25
FX	103425792A	B	025208240.01	79000083	CC - LDN - Currencies	6,841,781.25
FX	103444896A	B	025200122.01	79001527	CC - LDN - Currencies	33,000,000.00
FX	103445353A	B	025200577.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	103445482A	B	025200122.01	79001475	CC - NYK - Currencies	2,920,982.77
FX	103445492A	B	025200122.01	79001475	CC - NYK - Currencies	2,920,982.77
FX	103495354A	S	028213973.01	76080802	CC - NYK - Currencies	107,352.48

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	103461981A	S	025208844.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	103462011A	B	025208844.01	79001527	CC - LDN - Currencies	180,000,000.00
FX	103486721A	S	025312422.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	103493581A	B	025341579.01	79001393	CC - NYK - Currencies	18,152,747.60
FX	103494158A	S	025801390.01	79004901	CC - NYK - Currencies	32,309,419.61
FX	103499924A	S	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	103499906A	S	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	103502642A	B	025265703.01	79004860	CC - NYK - Currencies	23,122,932.04
FX	103537211A	B	025265703.01	79004860	CC - NYK - Currencies	18,498,345.63
FX	103609888A	S	025207960.01	79001527	CC - LDN - Currencies	16,000,000.00
FX	103616514A	S	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	103616603A	B	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	103625559A	S	025200122.01	79001527	CC - LDN - Currencies	22,500,000.00
FX	103651072A	S	025306010.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	103652858A	B	025316845.01	79000063	FI - TKO - Swaps	56,800,252.45
FX	103652861A	S	025316845.01	79000063	FI - TKO - Swaps	52,941,176.47
FX	103658517A	S	025200122.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	103663501A	S	025208844.01	79004673	CC - NYK - Currencies	38,349,382.79
FX	103663498A	S	025208844.01	79004673	CC - NYK - Currencies	33,331,706.54
FX	103665473A	S	025240565.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	103665507A	B	025240565.01	79001345	CC - NYK - Currencies	14,750,000.00
FX	103665505A	B	025240565.01	79001345	CC - NYK - Currencies	14,750,000.00
FX	103701559A	B	025240565.01	79004902	CC - NYK - Currencies	10,393,757.95
FX	103701557A	B	025240565.01	79004902	CC - NYK - Currencies	10,393,757.95
FX	103705855A	S	025264938.01	79004889	CC - NYK - Currencies	287,031.00
FX	103705869A	S	025264938.01	79004889	CC - NYK - Currencies	282,149.00
FX	103705870A	S	025264938.01	79004889	CC - NYK - Currencies	330,767.00
FX	103705871A	S	025264938.01	79004889	CC - NYK - Currencies	317,355.00
FX	103705873A	S	025264938.01	79004889	CC - NYK - Currencies	305,467.00
FX	103705874A	S	025264938.01	79004889	CC - NYK - Currencies	322,556.00
FX	103705875A	S	025264938.01	79004889	CC - NYK - Currencies	324,920.00
FX	103705877A	S	025264938.01	79004889	CC - NYK - Currencies	327,342.00
FX	103705878A	S	025264938.01	79004889	CC - NYK - Currencies	329,571.00
FX	103705890A	S	025264938.01	79004889	CC - NYK - Currencies	316,609.00
FX	103705891A	S	025264938.01	79004889	CC - NYK - Currencies	333,493.00
FX	103705892A	S	025264938.01	79004889	CC - NYK - Currencies	350,451.00
FX	103705893A	S	025264938.01	79004889	CC - NYK - Currencies	172,219.00
FX	103705894A	S	025264938.01	79004889	CC - NYK - Currencies	169,289.00
FX	103705895A	S	025264938.01	79004889	CC - NYK - Currencies	198,460.00
FX	103705896A	S	025264938.01	79004889	CC - NYK - Currencies	190,413.00
FX	103705897A	S	025264938.01	79004889	CC - NYK - Currencies	183,280.00
FX	103705898A	S	025264938.01	79004889	CC - NYK - Currencies	193,534.00
FX	103705899A	S	025264938.01	79004889	CC - NYK - Currencies	194,952.00
FX	103705900A	S	025264938.01	79004889	CC - NYK - Currencies	196,405.00
FX	103705901A	S	025264938.01	79004889	CC - NYK - Currencies	197,743.00
FX	103705865A	S	025264938.01	79004889	CC - NYK - Currencies	189,966.00
FX	103705866A	S	025264938.01	79004889	CC - NYK - Currencies	200,096.00
FX	103705867A	S	025264938.01	79004889	CC - NYK - Currencies	210,271.00
FX	103710750A	S	025208844.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	103734866A	B	009470097.01	76077636	CC - NYK - Currencies	1,073.54
FX	103744112A	S	009470097.01	76077636	CC - NYK - Currencies	100,000.00
FX	103734979A	B	009147844.01	76077636	CC - NYK - Currencies	1,073.54
FX	103744162A	S	009147844.01	76077636	CC - NYK - Currencies	100,000.00
FX	103746203A	S	025208992.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	103746126A	B	025208992.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	103746177A	S	025208844.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	103746076A	B	025208844.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	103747219A	S	025207960.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	103747370A	B	025207960.01	79001527	CC - LDN - Currencies	25,000,000.00

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
FX	103752297A	S	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	103752261A	S	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	103752344A	B	025208240.01	79004673	CC - NYK - Currencies	178,127,506.99
FX	103752301A	B	025208240.01	79004673	CC - NYK - Currencies	178,127,506.99
FX	103755190A	S	025207960.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	103755177A	S	025207960.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	103782922A	S	025217787.01	79001646	CC - LDN - Currencies	701,840.37
FX	103787997A	S	025264938.01	79004889	CC - NYK - Currencies	606,168.00
FX	103787998A	S	025264938.01	79004889	CC - NYK - Currencies	682,287.00
FX	103787999A	S	025264938.01	79004889	CC - NYK - Currencies	740,642.00
FX	103788000A	S	025264938.01	79004889	CC - NYK - Currencies	668,929.00
FX	103788001A	S	025264938.01	79004889	CC - NYK - Currencies	681,248.00
FX	103787989A	S	025264938.01	79004889	CC - NYK - Currencies	690,711.00
FX	103788002A	S	025264938.01	79004889	CC - NYK - Currencies	713,190.00
FX	103788003A	S	025264938.01	79004889	CC - NYK - Currencies	624,412.00
FX	103788004A	S	025264938.01	79004889	CC - NYK - Currencies	714,477.00
FX	103788005A	S	025264938.01	79004889	CC - NYK - Currencies	22,077.00
FX	103787990A	S	025264938.01	79004889	CC - NYK - Currencies	32,131.00
FX	103788006A	S	025264938.01	79004889	CC - NYK - Currencies	40,909.00
FX	103788007A	S	025264938.01	79004889	CC - NYK - Currencies	93,489.00
FX	103788008A	S	025264938.01	79004889	CC - NYK - Currencies	94,830.00
FX	103787991A	S	025264938.01	79004889	CC - NYK - Currencies	97,825.00
FX	103788009A	S	025264938.01	79004889	CC - NYK - Currencies	98,214.00
FX	103788010A	S	025264938.01	79004889	CC - NYK - Currencies	100,339.00
FX	103787992A	S	025264938.01	79004889	CC - NYK - Currencies	99,589.00
FX	103788011A	S	025264938.01	79004889	CC - NYK - Currencies	103,747.00
FX	103788012A	S	025264938.01	79004889	CC - NYK - Currencies	89,676.00
FX	103788013A	S	025264938.01	79004889	CC - NYK - Currencies	99,731.00
FX	103788014A	S	025264938.01	79004889	CC - NYK - Currencies	103,013.00
FX	103787993A	S	025264938.01	79004889	CC - NYK - Currencies	99,299.00
FX	103788015A	S	025264938.01	79004889	CC - NYK - Currencies	95,451.00
FX	103801649A	B	025932369.01	79005050	CC - LDN - Currencies	24,263,599.54
FX	103801647A	S	025932369.01	79005050	CC - LDN - Currencies	48,527,199.08
FX	103834305A	S	038049615.01	76077636	CC - NYK - Currencies	10,200,000.00
FX	103835464A	S	038011151.01	76077636	CC - NYK - Currencies	9,000,000.00
FX	103836561A	B	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	103836586A	B	025200635.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	103836612A	B	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	103882863A	S	033297508.01	76077636	CC - NYK - Currencies	4,000,000.00
FX	103847688A	B	025200122.01	79005048	CC - LDN - Currencies	150,381,550.53
FX	103847686A	S	025200122.01	79005048	CC - LDN - Currencies	150,381,550.53
FX	103851131A	B	025347931.01	79005052	CC - LDN - Currencies	4,321,125.00
FX	103851177A	B	025347931.01	79000056	CC - LDN - Currencies	20,885,437.50
FX	103851137A	B	025347931.01	79000056	CC - LDN - Currencies	20,885,437.50
FX	103871047A	S	025201179.01	79001527	CC - LDN - Currencies	10,500,000.00
FX	103870998A	S	025201179.01	79001527	CC - LDN - Currencies	10,500,000.00
FX	103870956A	S	025208240.01	79001527	CC - LDN - Currencies	10,500,000.00
FX	103870913A	S	025208240.01	79001527	CC - LDN - Currencies	10,500,000.00
FX	103875130A	B	025209644.01	79004860	CC - NYK - Currencies	35,123,733.77
FX	103875127A	B	025209644.01	79004860	CC - NYK - Currencies	50,893,573.42
FX	103914533A	S	038013256.01	76077636	CC - NYK - Currencies	5,000,000.00
FX	103904652A	B	025200122.01	79001564	CC - LDN - Currencies	72,018,750.01
FX	103904625A	S	025200122.01	79001564	CC - LDN - Currencies	72,018,750.01
FX	103905635A	S	025200635.01	79004889	CC - NYK - Currencies	71,681,089.33
FX	103905637A	B	025200635.01	79004889	CC - NYK - Currencies	16,630,012.72
FX	103905641A	B	025200635.01	79004889	CC - NYK - Currencies	16,630,012.72
FX	103916484A	B	025207960.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	103916494A	B	025207960.01	79004889	CC - NYK - Currencies	11,468,974.29
FX	103916489A	B	025207960.01	79004889	CC - NYK - Currencies	11,468,974.29

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	103940880A	S	025240565.01	79001527	CC - LDN - Currencies	150,000,000.00
FX	103940873A	B	025240565.01	79001527	CC - LDN - Currencies	204,000,000.00
FX	104001947A	B	025338658.01	79000930	FI - TKO - Swaps	50,000,000.00
FX	104001953A	S	025338658.01	79000930	FI - TKO - Swaps	50,000,000.00
FX	104002947A	S	025207978.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	104005624A	B	025207960.01	79004860	CC - NYK - Currencies	31,181,273.86
FX	104005622A	B	025207960.01	79004860	CC - NYK - Currencies	40,499,815.47
FX	104047579A	B	025801390.01	79000033	CC - NYK - Currencies	24,161,309.41
FX	104049777A	S	025309030.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	104049774A	B	025309030.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	104109435A	B	013023395.01	76077636	CC - NYK - Currencies	1,000,000.00
FX	104104068A	B	025340530.01	79005244	CC - LDN - Currencies	144,037,500.02
FX	104127708A	B	025340571.01	79016768	CC - LDN - Currencies	144,037,500.02
FX	104130236A	B	025208992.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	104130251A	S	025208992.01	79001345	CC - NYK - Currencies	9,800,000.00
FX	104130255A	S	025208992.01	79001345	CC - NYK - Currencies	9,800,000.00
FX	104142017A	B	025302985.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	104147184A	S	025264938.01	79004889	CC - NYK - Currencies	1,040,941.00
FX	104147185A	S	025264938.01	79004889	CC - NYK - Currencies	820,665.00
FX	104147186A	S	025264938.01	79004889	CC - NYK - Currencies	650,522.00
FX	104147187A	S	025264938.01	79004889	CC - NYK - Currencies	687,355.00
FX	104147188A	S	025264938.01	79004889	CC - NYK - Currencies	352,519.00
FX	104147198A	S	025264938.01	79004889	CC - NYK - Currencies	212,391.00
FX	104147199A	S	025264938.01	79004889	CC - NYK - Currencies	240,353.00
FX	104147200A	S	025264938.01	79004889	CC - NYK - Currencies	162,063.00
FX	104147201A	S	025264938.01	79004889	CC - NYK - Currencies	184,422.00
FX	104147202A	S	025264938.01	79004889	CC - NYK - Currencies	257,968.00
FX	104147203A	S	025264938.01	79004889	CC - NYK - Currencies	374,288.00
FX	104147204A	S	025264938.01	79004889	CC - NYK - Currencies	792,220.00
FX	104147205A	S	025264938.01	79004889	CC - NYK - Currencies	598,022.00
FX	104147206A	S	025264938.01	79004889	CC - NYK - Currencies	839,841.00
FX	104265708A	B	025320714.01	79000052	FI - TKO - Swaps	20,000,000.00
FX	104288746A	S	025341579.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	104299773A	B	025243452.01	79001345	CC - NYK - Currencies	7,500,000.00
FX	104299770A	B	025243452.01	79001345	CC - NYK - Currencies	7,500,000.00
FX	104301103A	S	025286667.01	79004889	CC - NYK - Currencies	3,024,518.54
FX	104309483A	B	025208992.01	79005052	CC - LDN - Currencies	2,000,000.00
FX	104309517A	B	025208992.01	79000056	CC - LDN - Currencies	12,250,000.00
FX	104309530A	B	025208992.01	79000056	CC - LDN - Currencies	12,250,000.00
FX	104323121A	S	025286667.01	79004889	CC - NYK - Currencies	2,025,604.79
FX	104364010A	S	025316845.01	79000930	FI - TKO - Swaps	40,543,279.95
FX	104364012A	B	025316845.01	79000930	FI - TKO - Swaps	43,677,658.88
FX	104366934A	B	025341579.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	104367117A	B	025207960.01	79005046	CC - LDN - Currencies	2,880,750.00
FX	104367275A	B	025347931.01	79000083	CC - LDN - Currencies	28,375,387.50
FX	104367258A	B	025347931.01	79000083	CC - LDN - Currencies	28,375,387.50
FX	104367239A	B	025347931.01	79005046	CC - LDN - Currencies	2,880,750.00
FX	104367180A	B	025207960.01	79000083	CC - LDN - Currencies	28,375,387.50
FX	104367160A	B	025207960.01	79000083	CC - LDN - Currencies	28,375,387.50
FX	104380219A	B	025200239.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	104398936A	B	025802950.01	79005046	CC - LDN - Currencies	4,321,125.00
FX	107808115A	B	013020904.01	76077636	CC - NYK - Currencies	1.00
FX	104412761A	S	025222191.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	104424195A	S	025294018.01	79004860	CC - NYK - Currencies	1,718,382.28
FX	104424196A	B	025294018.01	79004860	CC - NYK - Currencies	1,805,179.25
FX	104424197A	S	025294018.01	79004860	CC - NYK - Currencies	1,718,382.28
FX	104424198A	B	025294018.01	79004860	CC - NYK - Currencies	1,805,179.25
FX	104424199A	S	025294018.01	79004860	CC - NYK - Currencies	1,718,382.28
FX	104424200A	B	025294018.01	79004860	CC - NYK - Currencies	1,805,179.25

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	104424201A	S	025294018.01	79004860	CC - NYK - Currencies	1,902,494.67
FX	104424202A	B	025294018.01	79004860	CC - NYK - Currencies	1,998,591.32
FX	104424203A	S	025294018.01	79004860	CC - NYK - Currencies	5,118,324.36
FX	104424204A	B	025294018.01	79004860	CC - NYK - Currencies	5,376,855.35
FX	104424205A	S	025294018.01	79004860	CC - NYK - Currencies	5,118,324.36
FX	104424206A	B	025294018.01	79004860	CC - NYK - Currencies	5,376,855.35
FX	104446473A	B	025280017.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	104446049A	S	025208844.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	104446078A	B	025208844.01	79001527	CC - LDN - Currencies	56,000,000.00
FX	104488259A	B	025200601.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	104488253A	B	025200601.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	104488242A	S	025200601.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104488218A	S	025200601.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104507215A	S	025295791.01	79001472	CC - NYK - Currencies	2,067,157.04
FX	104507217A	S	025295783.01	79001472	CC - NYK - Currencies	6,381,223.90
FX	104507219A	S	025295775.01	79001472	CC - NYK - Currencies	539,258.36
FX	104507221A	S	025295791.01	79001472	CC - NYK - Currencies	20,671,570.37
FX	104507223A	S	025295783.01	79001472	CC - NYK - Currencies	63,812,238.97
FX	104507225A	S	025295775.01	79001472	CC - NYK - Currencies	5,392,583.57
FX	104508488A	S	025201179.01	79001526	CC - LDN - Currencies	15,000,000.00
FX	104508476A	S	025201179.01	79001526	CC - LDN - Currencies	15,000,000.00
FX	104551441A	B	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	104551437A	S	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	104554522A	S	025802950.01	79005046	CC - LDN - Currencies	216,056.25
FX	104516465A	S	025201179.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	104516405A	S	025201179.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	104517721A	S	025200452.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	104517698A	S	025200452.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	104518522A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	104570559A	S	013016373.01	76077636	CC - NYK - Currencies	4,800,000.00
FX	104566275A	S	038045084.01	76077636	CC - NYK - Currencies	5,100,000.00
FX	104551106A	B	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	104607016A	S	023812803.01	76077636	CC - NYK - Currencies	5,000,000.00
FX	104572858A	B	025201179.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	104572893A	S	025201179.01	79001527	CC - LDN - Currencies	60,750,000.00
FX	104572867A	B	025240565.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	104572913A	S	025240565.01	79001527	CC - LDN - Currencies	36,500,000.00
FX	104572887A	B	025208026.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	104572932A	S	025208026.01	79001527	CC - LDN - Currencies	24,250,000.00
FX	104590331A	B	025208844.01	79005285	CC - LDN - Currencies	72,018,750.01
FX	104593196A	B	025946997.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	104593194A	S	025946997.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	104602125A	S	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	104602092A	S	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	104602067A	B	025201179.01	79001527	CC - LDN - Currencies	31,000,000.00
FX	104602053A	B	025201179.01	79001527	CC - LDN - Currencies	31,000,000.00
FX	104623330A	B	025208992.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	104623342A	S	025208992.01	79001345	CC - NYK - Currencies	5,500,000.00
FX	104623344A	S	025208992.01	79001345	CC - NYK - Currencies	5,500,000.00
FX	104623654A	B	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	104624464A	B	025208026.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	104676145A	B	025201179.01	79000059	CC - LDN - Currencies	2,880,750.00
FX	104676233A	B	025201179.01	79000059	CC - LDN - Currencies	39,970,406.25
FX	104676222A	B	025201179.01	79000059	CC - LDN - Currencies	39,970,406.25
FX	104676135A	B	025347931.01	79000059	CC - LDN - Currencies	2,880,750.00
FX	104676215A	B	025347931.01	79000059	CC - LDN - Currencies	39,970,406.25
FX	104676202A	B	025347931.01	79000059	CC - LDN - Currencies	39,970,406.25
FX	104676147A	B	025208992.01	79000059	CC - LDN - Currencies	1,440,375.00
FX	104676256A	B	025208992.01	79000059	CC - LDN - Currencies	19,805,156.25

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	104676242A	B	025208992.01	79000059	CC - LDN - Currencies	19,805,156.25
FX	104696947A	B	025200452.01	79005285	CC - LDN - Currencies	36,009,375.00
FX	104696929A	B	025200452.01	79005285	CC - LDN - Currencies	36,009,375.00
FX	104697049A	S	025200452.01	79001527	CC - LDN - Currencies	35,500,000.00
FX	104696987A	S	025200452.01	79001527	CC - LDN - Currencies	35,500,000.00
FX	104697948A	B	025208844.01	79001527	CC - LDN - Currencies	40,000,000.00
FX	104698013A	B	025208844.01	79001527	CC - LDN - Currencies	40,000,000.00
FX	104708865A	S	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	104708880A	S	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	104708849A	B	025201179.01	79001527	CC - LDN - Currencies	31,000,000.00
FX	104708826A	B	025201179.01	79001527	CC - LDN - Currencies	31,000,000.00
FX	104709875A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104709868A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104714277A	S	025243049.01	79004889	CC - NYK - Currencies	1,433,621.79
FX	104714280A	B	025243049.01	79004889	CC - NYK - Currencies	1,433,621.79
FX	104714281A	B	025243049.01	79004889	CC - NYK - Currencies	1,433,621.79
FX	104716299A	B	025201179.01	79000059	CC - LDN - Currencies	2,880,750.00
FX	104716475A	B	025201179.01	79000059	CC - LDN - Currencies	46,452,093.76
FX	104716439A	B	025201179.01	79000059	CC - LDN - Currencies	46,452,093.76
FX	104748800A	S	025932369.01	79004592	CC - LDN - Currencies	27,052,887.76
FX	104748785A	B	025932369.01	79004592	CC - LDN - Currencies	54,105,775.52
FX	104758878A	B	025306010.01	79001280	CC - NYK - Currencies	10,000,000.00
FX	104759572A	S	025294018.01	79004669	CC - NYK - Currencies	16,832,974.91
FX	104759574A	B	025294018.01	79004669	CC - NYK - Currencies	17,845,560.06
FX	104816670A	B	025249533.01	79005052	CC - LDN - Currencies	2,000,000.00
FX	104815493A	B	025249533.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	104815489A	B	025249533.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	104784178A	S	025264938.01	79004889	CC - NYK - Currencies	3,674,072.00
FX	104784186A	S	025264938.01	79004889	CC - NYK - Currencies	3,568,312.00
FX	104784179A	S	025264938.01	79004889	CC - NYK - Currencies	3,703,995.00
FX	104789966A	B	025207960.01	79001345	CC - NYK - Currencies	14,600,000.00
FX	104789986A	B	025207960.01	79001345	CC - NYK - Currencies	14,600,000.00
FX	104810151A	B	025208844.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	104810148A	B	025208844.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	104814852A	S	025208992.01	79000423	CC - NYK - Currencies	72,483,928.22
FX	104814871A	S	025208240.01	79000423	CC - NYK - Currencies	72,483,928.22
FX	104814892A	S	025208844.01	79000423	CC - NYK - Currencies	72,483,928.22
FX	104815900A	B	025208844.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	104815915A	S	025208844.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	104817028A	B	025208240.01	79001475	CC - NYK - Currencies	10,335,785.18
FX	104817030A	B	025208240.01	79001475	CC - NYK - Currencies	10,335,785.18
FX	104823235A	S	009223538.01	76077636	CC - NYK - Currencies	100,000.00
FX	104848918A	S	025207960.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	104856848A	S	025264938.01	79004889	CC - NYK - Currencies	1,669,436.00
FX	104898531A	S	025264938.01	79004889	CC - NYK - Currencies	1,513,511.00
FX	104857163A	S	025264938.01	79004889	CC - NYK - Currencies	1,678,928.00
FX	104888312A	S	025200122.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	104888310A	B	025200122.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	104898679A	B	025208844.01	79001527	CC - LDN - Currencies	10,250,000.00
FX	104898640A	B	025208844.01	79001527	CC - LDN - Currencies	10,250,000.00
FX	104898820A	B	025208844.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	104916453A	B	025208844.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	104936712A	S	025208844.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	104940359A	B	025309840.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	104940370A	B	025309840.01	79004889	CC - NYK - Currencies	16,845,055.99
FX	104940363A	B	025309840.01	79004889	CC - NYK - Currencies	16,845,055.99
FX	104973161A	S	025264938.01	79004889	CC - NYK - Currencies	419,621.00
FX	104973181A	S	025264938.01	79004889	CC - NYK - Currencies	380,398.00
FX	104973189A	S	025264938.01	79004889	CC - NYK - Currencies	421,937.00

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
FX	104974046A	S	025200239.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	104974060A	S	025200239.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	105186778A	B	025200577.01	79001526	CC - LDN - Currencies	150,000,000.00
FX	105125075A	B	025208844.01	79001527	CC - LDN - Currencies	70,000,000.00
FX	105126181A	B	025221441.01	79000891	CC - NYK - Currencies	5,392,583.57
FX	105186698A	B	025200577.01	79001526	CC - LDN - Currencies	25,000,000.00
FX	105186662A	B	025200577.01	79001526	CC - LDN - Currencies	25,000,000.00
FX	105135701A	S	025200122.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	105135603A	S	025200122.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	108452151A	B	025221441.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	105350730A	S	025249533.01	79001345	CC - NYK - Currencies	38,200,000.00
FX	105350728A	S	025249533.01	79001345	CC - NYK - Currencies	38,200,000.00
FX	105179619A	B	025208844.01	79001527	CC - LDN - Currencies	200,000,000.00
FX	105186281A	S	025200163.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	105213687A	B	025201179.01	79001526	CC - LDN - Currencies	15,000,000.00
FX	105213670A	B	025201179.01	79001526	CC - LDN - Currencies	15,000,000.00
FX	105214849A	B	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105214852A	B	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105215286A	B	025201179.01	79001526	CC - LDN - Currencies	15,000,000.00
FX	105215280A	B	025201179.01	79001526	CC - LDN - Currencies	15,000,000.00
FX	105216132A	B	025207960.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	105216088A	B	025207960.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	105221997A	B	025801390.01	79001398	CC - NYK - Currencies	6,461,883.92
FX	105229337A	B	025207960.01	79004893	CC - NYK - Currencies	28,672,435.73
FX	105261264A	B	028141919.01	76080802	CC - NYK - Currencies	23,905,436.55
FX	105261273A	B	028141919.01	76080802	CC - NYK - Currencies	23,905,436.55
FX	105264516A	B	025201179.01	79001527	CC - LDN - Currencies	17,500,000.00
FX	105265182A	B	025201179.01	79001527	CC - LDN - Currencies	17,500,000.00
FX	105303873A	B	025341579.01	79000033	CC - NYK - Currencies	24,161,309.41
FX	105305500A	B	025801390.01	79001398	CC - NYK - Currencies	25,847,535.69
FX	105327173A	S	025200163.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105327178A	B	025200163.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105333035A	S	025200577.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	105333033A	B	025200577.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	105333233A	S	025200577.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105333159A	B	025200577.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105372597A	S	023818214.01	76077636	CC - NYK - Currencies	5,800,000.00
FX	105348548A	S	025200577.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	105368048A	S	025208240.01	79000083	CC - LDN - Currencies	86,422,500.01
FX	105368032A	B	025208240.01	79000083	CC - LDN - Currencies	157,000,875.02
FX	105370656A	B	025207960.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	105370661A	B	025207960.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	105373036A	B	025302985.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	105373034A	S	025302985.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	105386348A	S	025208240.01	79000083	CC - LDN - Currencies	86,422,500.01
FX	105386332A	B	025208240.01	79000083	CC - LDN - Currencies	157,000,875.02
FX	105422395A	S	025341579.01	79001394	CC - NYK - Currencies	36,305,495.21
FX	105503932A	S	038011151.01	76077636	CC - NYK - Currencies	5,200,000.00
FX	105476213A	B	025207960.01	79005046	CC - LDN - Currencies	21,605,625.00
FX	105476305A	B	025207960.01	79005046	CC - LDN - Currencies	7,345,912.50
FX	105476265A	B	025207960.01	79005046	CC - LDN - Currencies	7,345,912.50
FX	105513851A	B	025208992.01	79005046	CC - LDN - Currencies	14,403,750.00
FX	105481196A	B	025208992.01	79005046	CC - LDN - Currencies	4,897,275.00
FX	105481203A	B	025208992.01	79005046	CC - LDN - Currencies	4,897,275.00
FX	105476344A	B	025347931.01	79005046	CC - LDN - Currencies	36,009,375.00
FX	105476473A	B	025347931.01	79005046	CC - LDN - Currencies	12,243,187.50
FX	105476456A	B	025347931.01	79005046	CC - LDN - Currencies	12,243,187.50
FX	105499267A	B	025208380.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105499273A	S	025208380.01	79001344	CC - NYK - Currencies	26,000,000.00

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
FX	105499276A	B	025208380.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105499282A	S	025208380.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	105520034A	B	025209644.01	79004673	CC - NYK - Currencies	57,344,871.46
FX	105520041A	B	025209644.01	79004673	CC - NYK - Currencies	57,344,871.46
FX	105520043A	S	025209644.01	79004673	CC - NYK - Currencies	64,154,574.95
FX	105520039A	S	025209644.01	79004673	CC - NYK - Currencies	54,836,033.34
FX	105520477A	B	025201179.01	79000083	CC - LDN - Currencies	158,441,250.02
FX	105569582A	B	025240565.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	105569629A	B	025240565.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	105569677A	B	025207978.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	105569690A	B	025207978.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	105569716A	B	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	105569770A	B	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	105596048A	S	025208844.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	105596038A	S	025208844.01	79001527	CC - LDN - Currencies	10,000,000.00
FX	105596032A	B	025200122.01	79001527	CC - LDN - Currencies	13,500,000.00
FX	105596021A	B	025200122.01	79001527	CC - LDN - Currencies	13,500,000.00
FX	105597907A	S	025200577.01	79001527	CC - LDN - Currencies	100,000,000.00
FX	105597900A	B	025200577.01	79001527	CC - LDN - Currencies	200,000,000.00
FX	105599660A	B	025938945.01	79001345	CC - NYK - Currencies	20,000,000.00
FX	105605015A	B	025208844.01	79001527	CC - LDN - Currencies	150,000,000.00
FX	105605049A	S	025208844.01	79001527	CC - LDN - Currencies	150,000,000.00
FX	105605022A	S	025208844.01	79001527	CC - LDN - Currencies	270,000,000.00
FX	105605055A	B	025208844.01	79001527	CC - LDN - Currencies	270,000,000.00
FX	105617415A	S	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105617413A	S	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105655801A	B	025270901.01	79004163	CC - NYK - Currencies	20,000,000.00
FX	105695457A	B	025208240.01	79001475	CC - NYK - Currencies	6,920,482.25
FX	105695455A	B	025208240.01	79001475	CC - NYK - Currencies	6,920,482.25
FX	105717771A	S	025338146.01	79004860	CC - NYK - Currencies	2,418,042,080.10
FX	105727994A	B	025200577.01	79004889	CC - NYK - Currencies	286,724,357.32
FX	105728003A	S	025200577.01	79004889	CC - NYK - Currencies	76,842,127.76
FX	105728005A	S	025200577.01	79004889	CC - NYK - Currencies	76,842,127.76
FX	105762530A	S	025224502.01	79004889	CC - NYK - Currencies	71,681,089.33
FX	105755824A	B	025224502.01	79004889	CC - NYK - Currencies	71,681,089.33
FX	105757172A	B	025200122.01	79001220	CC - NYK - Currencies	100,000,000.00
FX	105757400A	B	028141919.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	105757510A	B	025217787.01	79001220	CC - NYK - Currencies	40,000,000.00
FX	105757543A	B	025240565.01	79001220	CC - NYK - Currencies	100,000,000.00
FX	105761114A	S	025200577.01	79984916	CC - LDN - Currencies	35,131,097.57
FX	105763096A	S	025208992.01	79004674	CC - NYK - Currencies	107,521,634.00
FX	105763198A	S	025200122.01	79004674	CC - NYK - Currencies	215,043,267.99
FX	105815365A	B	025208240.01	79001475	CC - NYK - Currencies	44,938,196.46
FX	105820306A	B	025211483.01	79004860	CC - NYK - Currencies	30,106,057.52
FX	105820317A	B	025211483.01	79004860	CC - NYK - Currencies	37,274,166.45
FX	105855053A	S	025801390.01	79001393	CC - NYK - Currencies	17,975,278.58
FX	105856351A	B	025801390.01	79004901	CC - NYK - Currencies	16,154,709.80
FX	105861781A	S	025801390.01	79000891	CC - NYK - Currencies	14,343,261.93
FX	105861556A	S	025263625.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105861566A	S	025263625.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105861560A	B	025263625.01	79004860	CC - NYK - Currencies	29,389,246.63
FX	105861558A	B	025263625.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105886357A	S	025930348.01	79004832	CC - NYK - Currencies	300,000.00
FX	105886359A	S	025930348.01	79004832	CC - NYK - Currencies	300,000.00
FX	105905091A	S	025201179.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	105905093A	B	025201179.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	105905146A	S	025200635.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	105905168A	B	025200635.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	105905235A	S	025200288.01	79001072	CC - NYK - Currencies	100,000,000.00

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
FX	105905245A	B	025200288.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	105905535A	S	025208240.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	105905537A	B	025208240.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	105915399A	B	025200577.01	79001073	CC - NYK - Currencies	15,000,000.00
FX	105976882A	B	025200288.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	105976976A	B	025201179.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	105977039A	B	025200577.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	105977248A	B	025208992.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	105977379A	B	025208026.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	106022217A	B	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106022401A	B	025208026.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106022496A	B	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106022886A	B	025207960.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106028671A	B	025208976.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	106028785A	S	025208976.01	79004889	CC - NYK - Currencies	15,411,434.21
FX	106028675A	S	025208976.01	79004889	CC - NYK - Currencies	15,411,434.21
FX	106031941A	S	025208240.01	79000056	CC - LDN - Currencies	60,000,000.00
FX	106031944A	B	025208240.01	79000056	CC - LDN - Currencies	60,000,000.00
FX	106034348A	S	025208026.01	79004889	CC - NYK - Currencies	36,700,717.74
FX	106034346A	S	025208026.01	79004889	CC - NYK - Currencies	36,700,717.74
FX	106040416A	S	025264938.01	79004889	CC - NYK - Currencies	492,048.00
FX	106040417A	S	025264938.01	79004889	CC - NYK - Currencies	446,386.00
FX	106040418A	S	025264938.01	79004889	CC - NYK - Currencies	551,675.00
FX	106040493A	S	025264938.01	79004889	CC - NYK - Currencies	625,268.00
FX	106043361A	S	025264938.01	79004889	CC - NYK - Currencies	650,713.00
FX	106040489A	S	025264938.01	79004889	CC - NYK - Currencies	621,986.00
FX	106040444A	S	025264938.01	79004889	CC - NYK - Currencies	642,776.00
FX	106040479A	S	025264938.01	79004889	CC - NYK - Currencies	647,720.00
FX	106040492A	S	025264938.01	79004889	CC - NYK - Currencies	662,486.00
FX	106040443A	S	025264938.01	79004889	CC - NYK - Currencies	682,763.00
FX	106040481A	S	025264938.01	79004889	CC - NYK - Currencies	664,762.00
FX	106040480A	S	025264938.01	79004889	CC - NYK - Currencies	679,601.00
FX	106103497A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	106103523A	S	025208844.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	106103603A	B	025208844.01	79001527	CC - LDN - Currencies	18,000,000.00
FX	106103681A	B	025208844.01	79001527	CC - LDN - Currencies	18,000,000.00
FX	106194000A	B	025208844.01	79001302	CC - NYK - Currencies	60,580,161.76
FX	106194431A	B	025207960.01	79001302	CC - NYK - Currencies	60,580,161.76
FX	106203152A	B	025347931.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106203156A	B	025347931.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106211581A	S	025208992.01	79001302	CC - NYK - Currencies	88,850,903.92
FX	106223331A	S	025212622.01	79001300	CC - NYK - Currencies	50,748,811.42
FX	106223351A	S	025212622.01	79001300	CC - NYK - Currencies	47,807,469.25
FX	106223401A	S	025212622.01	79001300	CC - NYK - Currencies	60,818,252.46
FX	106218288A	S	025243049.01	79004885	CC - NYK - Currencies	2,087,265.44
FX	106218291A	B	025243049.01	79004885	CC - NYK - Currencies	2,251,141.65
FX	106218294A	B	025243049.01	79004885	CC - NYK - Currencies	2,055,759.54
FX	106218296A	S	025243049.01	79004885	CC - NYK - Currencies	2,269,901.16
FX	106261816A	B	025200288.01	79001302	CC - NYK - Currencies	87,235,432.94
FX	106321321A	B	025251380.01	79001302	CC - NYK - Currencies	21,256,197.11
FX	106321299A	S	025251380.01	79001302	CC - NYK - Currencies	19,944,086.18
FX	106321269A	B	025251380.01	79001302	CC - NYK - Currencies	19,231,797.38
FX	106368460A	S	025801994.01	79004797	FI - TKO - Swaps	150,000,000.00
FX	106368458A	B	025801994.01	79004797	FI - TKO - Swaps	150,000,000.00
FX	109708536A	B	025272204.01	79005046	CC - LDN - Currencies	7,009,904.58
FX	106368591A	B	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	106368622A	S	025201179.01	79001527	CC - LDN - Currencies	25,000,000.00
FX	106371234A	B	025208844.01	79001527	CC - LDN - Currencies	37,500,000.00
FX	106371282A	B	025208844.01	79001527	CC - LDN - Currencies	37,500,000.00

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
FX	106376405A	S	025302985.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	106376708A	B	025302985.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	106423807A	S	025294018.01	79004860	CC - NYK - Currencies	3,000,603.74
FX	106423809A	B	025294018.01	79004860	CC - NYK - Currencies	3,143,469.74
FX	106423813A	B	025294018.01	79004860	CC - NYK - Currencies	7,259,918.21
FX	106423814A	S	025294018.01	79004860	CC - NYK - Currencies	7,501,509.35
FX	106423815A	B	025294018.01	79004860	CC - NYK - Currencies	7,858,674.35
FX	106471906A	S	025944075.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	106471916A	B	025944075.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	106483186A	B	025201179.01	79001527	CC - LDN - Currencies	2,000,000.00
FX	106483472A	B	025201179.01	79001527	CC - LDN - Currencies	16,250,000.00
FX	106483446A	B	025201179.01	79001527	CC - LDN - Currencies	16,250,000.00
FX	106497766A	B	025932369.01	79005050	CC - LDN - Currencies	33,969,039.36
FX	106497769A	S	025932369.01	79005050	CC - LDN - Currencies	48,527,199.08
FX	106497065A	B	025224502.01	79004889	CC - NYK - Currencies	71,681,089.33
FX	106538741A	S	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	106538744A	B	025200122.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	106536281A	B	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	106536279A	S	025802950.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	106533873A	S	025250655.01	79004889	CC - NYK - Currencies	4,247,768.26
FX	106534449A	B	025208992.01	79001527	CC - LDN - Currencies	2,000,000.00
FX	106534650A	B	025208992.01	79001527	CC - LDN - Currencies	16,750,000.00
FX	106534525A	B	025208992.01	79001527	CC - LDN - Currencies	16,750,000.00
FX	106536579A	B	025208240.01	79001613	CC - LDN - Currencies	4,321,125.00
FX	106536636A	B	025208240.01	79001613	CC - LDN - Currencies	41,050,687.50
FX	106536616A	B	025208240.01	79001613	CC - LDN - Currencies	41,050,687.50
FX	106537046A	B	025207978.01	79001613	CC - LDN - Currencies	2,880,750.00
FX	106537097A	B	025207978.01	79001613	CC - LDN - Currencies	27,007,031.25
FX	106537103A	B	025207978.01	79001613	CC - LDN - Currencies	27,007,031.25
FX	106538633A	S	025200577.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	106538618A	S	025200577.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	106538648A	B	025200577.01	79001527	CC - LDN - Currencies	18,750,000.00
FX	106538658A	B	025200577.01	79001527	CC - LDN - Currencies	18,750,000.00
FX	106552697A	S	025205576.01	79005052	CC - LDN - Currencies	5,000,000.00
FX	106544653A	S	025208240.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	106556607A	S	025312497.01	79000930	FI - TKO - Swaps	10,735,373.05
FX	106554995A	B	025208992.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	106556038A	B	025201179.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106556134A	B	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	106577525A	S	025212374.01	79001344	CC - NYK - Currencies	3,000,000.00
FX	106578494A	B	025207960.01	79004669	CC - NYK - Currencies	63,079,358.61
FX	106578751A	B	025208844.01	79004669	CC - NYK - Currencies	64,512,980.40
FX	106579318A	B	025208240.01	79004669	CC - NYK - Currencies	64,512,980.40
FX	106587205A	S	025208844.01	79001527	CC - LDN - Currencies	250,000,000.00
FX	106589590A	B	025208026.01	79001527	CC - LDN - Currencies	70,000,000.00
FX	106596349A	S	025234964.01	79001394	CC - NYK - Currencies	3,630,549.52
FX	106625283A	S	028162709.01	76080802	CC - NYK - Currencies	58,154,400.00
FX	106625294A	S	028162709.01	76080802	CC - NYK - Currencies	25,804,800.00
FX	106625259A	S	025240565.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	106625971A	B	025804089.01	79001564	CC - LDN - Currencies	144,037,500.02
FX	106638377A	B	025804089.01	79001564	CC - LDN - Currencies	4,321,125.00
FX	106638379A	B	025804089.01	79001564	CC - LDN - Currencies	31,688,250.00
FX	106625973A	S	025804089.01	79001564	CC - LDN - Currencies	144,037,500.02
FX	106638411A	S	025804089.01	79001564	CC - LDN - Currencies	4,321,125.00
FX	106638413A	S	025804089.01	79001564	CC - LDN - Currencies	31,688,250.00
FX	106625301A	B	025240565.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	106625492A	S	025200122.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	106625497A	B	025200122.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	106634163A	B	025208844.01	79001527	CC - LDN - Currencies	300,000,000.00

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
FX	106636590A	B	025207960.01	79005052	CC - LDN - Currencies	30,000,000.00
FX	106636595A	B	025207960.01	79000056	CC - LDN - Currencies	9,000,000.00
FX	106636624A	B	025207960.01	79000056	CC - LDN - Currencies	9,000,000.00
FX	106637738A	S	025312422.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	106638280A	S	025200122.01	79005285	CC - LDN - Currencies	14,403,750.00
FX	106638262A	S	025200122.01	79005285	CC - LDN - Currencies	14,403,750.00
FX	106638316A	B	025200122.01	79005285	CC - LDN - Currencies	31,688,250.00
FX	106638308A	B	025200122.01	79005285	CC - LDN - Currencies	31,688,250.00
FX	106642430A	S	025240565.01	79005285	CC - LDN - Currencies	21,605,625.00
FX	106642477A	S	025240565.01	79005285	CC - LDN - Currencies	21,605,625.00
FX	106642488A	B	025240565.01	79005285	CC - LDN - Currencies	48,972,750.01
FX	106642517A	B	025240565.01	79005285	CC - LDN - Currencies	48,972,750.01
FX	106643258A	B	025207960.01	79001527	CC - LDN - Currencies	18,500,000.00
FX	106643246A	B	025207960.01	79001527	CC - LDN - Currencies	18,500,000.00
FX	106643195A	S	025207960.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	106643145A	S	025207960.01	79001527	CC - LDN - Currencies	15,000,000.00
FX	106648089A	S	025208844.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	106648073A	B	025208844.01	79001527	CC - LDN - Currencies	102,000,000.00
FX	106653483A	S	025212374.01	79004832	CC - NYK - Currencies	23,424,329.21
FX	106691760A	S	025208844.01	79001527	CC - LDN - Currencies	200,000,000.00
FX	106691771A	B	025208844.01	79001527	CC - LDN - Currencies	400,000,000.00
FX	106699719A	B	025200577.01	79003120	CC - NYK - Currencies	2,867,243.57
FX	106699861A	B	025200577.01	79003120	CC - NYK - Currencies	36,915,761.01
FX	106699863A	B	025200577.01	79003120	CC - NYK - Currencies	36,915,761.01
FX	106699897A	B	025240565.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	106699919A	B	025240565.01	79004889	CC - NYK - Currencies	36,915,761.01
FX	106699921A	B	025240565.01	79004889	CC - NYK - Currencies	36,915,761.01
FX	106703695A	B	025209644.01	79004860	CC - NYK - Currencies	12,185,785.19
FX	106703687A	B	025209644.01	79004860	CC - NYK - Currencies	16,486,650.55
FX	106766172A	S	025209487.01	79004860	CC - NYK - Currencies	23,973,608.47
FX	106794433A	S	025938945.01	79001361	CC - NYK - Currencies	500,000.00
FX	106838233A	S	038143285.01	76077636	CC - NYK - Currencies	11,469,340.00
FX	106798577A	S	025932377.01	79000083	CC - LDN - Currencies	79,596,319.64
FX	106798582A	B	025932377.01	79000083	CC - LDN - Currencies	82,632,004.69
FX	106809347A	B	025208992.01	79005052	CC - LDN - Currencies	3,000,000.00
FX	106809389A	B	025208992.01	79000056	CC - LDN - Currencies	22,250,000.00
FX	106809380A	B	025208992.01	79000056	CC - LDN - Currencies	22,250,000.00
FX	106838591A	S	013011960.01	76077636	CC - NYK - Currencies	17,400,000.00
FX	106856275A	S	025338146.01	79004860	CC - NYK - Currencies	1,412,117,459.82
FX	106856034A	B	025251380.01	79001303	CC - NYK - Currencies	21,256,197.11
FX	106856031A	S	025251380.01	79001303	CC - NYK - Currencies	19,944,086.18
FX	106856036A	B	025251380.01	79001303	CC - NYK - Currencies	19,005,540.95
FX	106892396A	S	025208992.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	106896779A	B	025316845.01	79000063	FI - TKO - Swaps	42,386,288.73
FX	106896751A	S	025316845.01	79000063	FI - TKO - Swaps	40,149,859.51
FX	106903736A	B	025272204.01	79005046	CC - LDN - Currencies	11,783,567.13
FX	106935409A	B	025208471.01	79004902	CC - NYK - Currencies	14,909,666.58
FX	106935411A	B	025208471.01	79004902	CC - NYK - Currencies	14,909,666.58
FX	106943089A	S	025208240.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	106943369A	S	025200288.01	79001302	CC - NYK - Currencies	121,160,323.53
FX	106948304A	S	025200122.01	79004889	CC - NYK - Currencies	143,362,178.66
FX	106948318A	B	025200122.01	79004889	CC - NYK - Currencies	20,070,705.01
FX	106948311A	B	025200122.01	79004889	CC - NYK - Currencies	20,070,705.01
FX	106961036A	S	025302985.01	79000083	CC - LDN - Currencies	15,844,125.00
FX	106960890A	B	025347931.01	79001613	CC - LDN - Currencies	19,084,968.75
FX	106960952A	B	025347931.01	79001613	CC - LDN - Currencies	19,084,968.75
FX	106963187A	S	025338146.01	79004860	CC - NYK - Currencies	1,247,781,925.39
FX	106974063A	S	025338146.01	79004860	CC - NYK - Currencies	614,409,337.12
FX	107000249A	S	025207960.01	79004674	CC - NYK - Currencies	107,521,634.00

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
FX	107000622A	S	025240565.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	107000639A	B	025240565.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	107000584A	S	025200452.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	107000660A	B	025200452.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	109591867A	B	025208992.01	79004889	CC - NYK - Currencies	107,521,634.00
FX	109591868A	B	025208992.01	79004889	CC - NYK - Currencies	107,521,634.00
FX	107043637A	S	009470097.01	76077636	CC - NYK - Currencies	143,360.00
FX	107043669A	B	009470097.01	76077636	CC - NYK - Currencies	143,360.00
FX	107013982A	B	025208844.01	79001344	CC - NYK - Currencies	32,000,000.00
FX	107013978A	B	025208844.01	79001344	CC - NYK - Currencies	18,000,000.00
FX	107047838A	S	025200577.01	79001527	CC - LDN - Currencies	250,000,000.00
FX	107055389A	B	025347931.01	79001613	CC - LDN - Currencies	19,661,118.75
FX	107055350A	B	025347931.01	79001613	CC - LDN - Currencies	19,661,118.75
FX	107057789A	S	025208844.01	79984916	CC - LDN - Currencies	60,792,417.00
FX	107101340A	S	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	107101290A	B	025208240.01	79000083	CC - LDN - Currencies	115,230,000.01
FX	107117770A	B	025801994.01	79001345	CC - NYK - Currencies	179,000,000.00
FX	107143896A	B	025200577.01	79004889	CC - NYK - Currencies	7,168,108.93
FX	107143889A	S	025200577.01	79004889	CC - NYK - Currencies	46,449,345.89
FX	107143883A	S	025200577.01	79004889	CC - NYK - Currencies	46,449,345.89
FX	107145917A	B	025200122.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	107145937A	S	025200122.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	107145953A	B	025200452.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	107145948A	S	025200452.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	107147712A	S	025200452.01	79005285	CC - LDN - Currencies	36,009,375.00
FX	107147704A	S	025200452.01	79005285	CC - LDN - Currencies	36,009,375.00
FX	107147715A	B	025200452.01	79005285	CC - LDN - Currencies	81,741,281.26
FX	107147723A	B	025200452.01	79005285	CC - LDN - Currencies	81,741,281.26
FX	107151678A	B	025801390.01	79000720	CC - NYK - Currencies	28,993,571.29
FX	107153791A	S	025207960.01	79005052	CC - LDN - Currencies	5,000,000.00
FX	107153775A	B	025207960.01	79000056	CC - LDN - Currencies	14,300,000.00
FX	107153759A	B	025207960.01	79000056	CC - LDN - Currencies	14,300,000.00
FX	107165321A	S	025200452.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	107165370A	B	025200452.01	79001527	CC - LDN - Currencies	30,000,000.00
FX	107168476A	S	025286667.01	79004893	CC - NYK - Currencies	1,604,501.16
FX	107168776A	B	025347931.01	79000083	CC - LDN - Currencies	42,779,137.51
FX	107168711A	B	025347931.01	79000083	CC - LDN - Currencies	42,779,137.51
FX	107198548A	B	025208240.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107198582A	B	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107199070A	B	025200577.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107202942A	B	025274358.01	79001472	CC - NYK - Currencies	93,136,158.45
FX	107220574A	B	025240565.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	107220730A	B	025208026.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	107220784A	B	025200577.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	107220899A	B	025208844.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	107221386A	B	025207960.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	107221460A	B	025208240.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	107221626A	B	025200122.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	107221782A	S	025200577.01	79001527	CC - LDN - Currencies	50,000,000.00
FX	107221752A	B	025201179.01	79004674	CC - NYK - Currencies	143,362,178.66
FX	107235114A	S	025286667.01	79004889	CC - NYK - Currencies	1,958,901.12
FX	107261259A	S	025207960.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	107268635A	S	025312422.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107268637A	S	025312422.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107287125A	S	025200122.01	79001302	CC - NYK - Currencies	56,541,484.31
FX	107329812A	B	025260837.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	107326360A	B	025316845.01	79004211	CC - LDN - Currencies	44,000,000.00
FX	107326362A	S	025316845.01	79004211	CC - LDN - Currencies	40,965,517.24
FX	107331672A	S	025208844.01	79001527	CC - LDN - Currencies	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
FX	107331644A	S	025208844.01	79001527	CC - LDN - Currencies	20,000,000.00
FX	107451274A	B	025200122.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	107451284A	S	025200122.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	107478414A	S	025264938.01	79004889	CC - NYK - Currencies	1,014,700.00
FX	107478415A	S	025264938.01	79004889	CC - NYK - Currencies	1,072,897.00
FX	107478416A	S	025264938.01	79004889	CC - NYK - Currencies	1,096,139.00
FX	107478418A	S	025264938.01	79004889	CC - NYK - Currencies	1,064,955.00
FX	107481169A	S	025264938.01	79004889	CC - NYK - Currencies	1,130,097.00
FX	107478419A	S	025264938.01	79004889	CC - NYK - Currencies	1,245,464.00
FX	107478420A	S	025264938.01	79004889	CC - NYK - Currencies	1,509,231.00
FX	107478421A	S	025264938.01	79004889	CC - NYK - Currencies	903,546.00
FX	107478422A	S	025264938.01	79004889	CC - NYK - Currencies	1,349,794.00
FX	107478423A	S	025264938.01	79004889	CC - NYK - Currencies	1,354,237.00
FX	107478424A	S	025264938.01	79004889	CC - NYK - Currencies	1,158,217.00
FX	107478425A	S	025264938.01	79004889	CC - NYK - Currencies	1,006,465.00
FX	107478474A	S	025264938.01	79004889	CC - NYK - Currencies	237,122.00
FX	107478475A	S	025264938.01	79004889	CC - NYK - Currencies	263,222.00
FX	107478484A	S	025264938.01	79004889	CC - NYK - Currencies	302,451.00
FX	107478485A	S	025264938.01	79004889	CC - NYK - Currencies	297,843.00
FX	107481170A	S	025264938.01	79004889	CC - NYK - Currencies	345,886.00
FX	107478486A	S	025264938.01	79004889	CC - NYK - Currencies	354,597.00
FX	107478487A	S	025264938.01	79004889	CC - NYK - Currencies	412,710.00
FX	107478488A	S	025264938.01	79004889	CC - NYK - Currencies	199,505.00
FX	107478489A	S	025264938.01	79004889	CC - NYK - Currencies	389,640.00
FX	107478490A	S	025264938.01	79004889	CC - NYK - Currencies	379,018.00
FX	107478491A	S	025264938.01	79004889	CC - NYK - Currencies	354,427.00
FX	107478492A	S	025264938.01	79004889	CC - NYK - Currencies	277,393.00
FX	107478545A	S	025264938.01	79004889	CC - NYK - Currencies	3,967,290.00
FX	107478546A	S	025264938.01	79004889	CC - NYK - Currencies	1,020,257.00
FX	107478547A	S	025264938.01	79004889	CC - NYK - Currencies	1,163,658.00
FX	107520435A	B	025208844.01	79000957	CC - NYK - Currencies	121,160,323.53
FX	107520655A	B	025208240.01	79000957	CC - NYK - Currencies	121,160,323.53
FX	107521001A	B	025201179.01	79000957	CC - NYK - Currencies	121,160,323.53
FX	107521235A	B	025207960.01	79000957	CC - NYK - Currencies	121,160,323.53
FX	107530981A	B	025200577.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	107530994A	S	025200577.01	79004889	CC - NYK - Currencies	18,637,083.23
FX	107531002A	S	025200577.01	79004889	CC - NYK - Currencies	18,637,083.23
FX	107540262A	S	025328154.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	107596906A	S	009311887.01	76077636	CC - NYK - Currencies	2,000,000.00
FX	107596923A	B	009311887.01	76077636	CC - NYK - Currencies	3,593,200.00
FX	107540864A	S	025200122.01	79001302	CC - NYK - Currencies	61,387,897.25
FX	107544755A	B	025200635.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107544818A	S	025200635.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107545251A	B	025200577.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107545270A	S	025200577.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107545429A	B	025208240.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107545443A	S	025208240.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	107553968A	S	025205576.01	79001361	CC - NYK - Currencies	500,000.00
FX	107547424A	S	025200122.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	107551565A	B	025208976.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	107551567A	B	025208976.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	107559423A	B	025801994.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107563566A	B	025264938.01	79004889	CC - NYK - Currencies	432,519.00
FX	107563567A	B	025264938.01	79004889	CC - NYK - Currencies	392,309.00
FX	107563568A	B	025264938.01	79004889	CC - NYK - Currencies	435,348.00
FX	107563638A	B	025264938.01	79004889	CC - NYK - Currencies	423,307.00
FX	107563588A	B	025264938.01	79004889	CC - NYK - Currencies	438,464.00
FX	107563569A	B	025264938.01	79004889	CC - NYK - Currencies	425,243.00
FX	107563579A	B	025264938.01	79004889	CC - NYK - Currencies	440,292.00

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
FX	107563570A	B	025264938.01	79004889	CC - NYK - Currencies	440,963.00
FX	107563571A	B	025264938.01	79004889	CC - NYK - Currencies	427,403.00
FX	107563572A	B	025264938.01	79004889	CC - NYK - Currencies	441,797.00
FX	107563580A	B	025264938.01	79004889	CC - NYK - Currencies	426,972.00
FX	107563639A	B	025264938.01	79004889	CC - NYK - Currencies	441,204.00
FX	107593887A	B	025307257.01	79004889	CC - NYK - Currencies	200,707,050.13
FX	107598387A	B	025801390.01	79004630	CC - NYK - Currencies	28,686,523.86
FX	107617845A	B	025243049.01	79004889	CC - NYK - Currencies	2,867,243.57
FX	107649158A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107649160A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107649335A	B	025207978.01	79001526	CC - LDN - Currencies	23,500,000.00
FX	107656592A	S	025205576.01	79001393	CC - NYK - Currencies	17,975,278.58
FX	107650306A	B	025316845.01	79000064	FI - TKO - Swaps	122,645,641.70
FX	107650616A	B	025316845.01	79000064	FI - TKO - Swaps	114,402,451.48
FX	107650623A	S	025316845.01	79000064	FI - TKO - Swaps	118,193,330.52
FX	107656133A	S	025208026.01	79001564	CC - LDN - Currencies	2,880,750.00
FX	107656069A	B	025208026.01	79001564	CC - LDN - Currencies	25,926,750.00
FX	107656026A	B	025208026.01	79001564	CC - LDN - Currencies	25,926,750.00
FX	107668811A	S	025291345.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	107670931A	B	025200635.01	79001072	CC - NYK - Currencies	20,250,000.00
FX	107670921A	B	025200635.01	79001072	CC - NYK - Currencies	14,750,000.00
FX	107670907A	S	025200635.01	79001072	CC - NYK - Currencies	21,750,000.00
FX	107670888A	S	025200635.01	79001072	CC - NYK - Currencies	21,750,000.00
FX	107693996A	B	038143285.01	76077636	CC - NYK - Currencies	3,233,880.00
FX	107694957A	S	025208240.01	79001220	CC - NYK - Currencies	100,000,000.00
FX	107695460A	S	025200122.01	79001220	CC - NYK - Currencies	100,000,000.00
FX	107696886A	B	025208992.01	79001564	CC - LDN - Currencies	1,440,375.00
FX	107696897A	B	025208992.01	79001564	CC - LDN - Currencies	7,489,950.00
FX	107696890A	B	025208992.01	79001564	CC - LDN - Currencies	7,489,950.00
FX	107697006A	B	025347931.01	79001564	CC - LDN - Currencies	1,440,375.00
FX	107697023A	B	025347931.01	79001564	CC - LDN - Currencies	7,489,950.00
FX	107697035A	B	025347931.01	79001564	CC - LDN - Currencies	7,489,950.00
FX	107718281A	B	025208976.01	79004593	CC - LDN - Currencies	72,018,750.01
FX	96633761A	S	025207960.01	79004902	CC - NYK - Currencies	143,362,178.66
FX	96633762A	S	025207960.01	79004902	CC - NYK - Currencies	143,362,178.66
FX	96662400A	S	025200635.01	79001344	CC - NYK - Currencies	77,000,000.00
FX	96662425A	S	025200635.01	79001344	CC - NYK - Currencies	8,000,000.00
FX	75620094A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	108547297A	S	017381658.01	76080802	CC - NYK - Currencies	2,295,530.16
FX	75624730A	B	025200635.01	79001344	CC - NYK - Currencies	4,000,000.00
FX	75624742A	B	025200635.01	79001344	CC - NYK - Currencies	4,000,000.00
FX	75624795A	B	025208992.01	79001344	CC - NYK - Currencies	11,750,000.00
FX	75624843A	B	025208992.01	79001344	CC - NYK - Currencies	11,750,000.00
FX	75657958A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	96939007A	B	025200239.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	96939005A	S	025200239.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	75661605A	B	025207960.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	75661602A	S	025207960.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	96995613A	B	025200718.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96995611A	B	025200718.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96995727A	S	025201179.01	79000122	CC - NYK - Currencies	12,500,000.00
FX	96995725A	S	025201179.01	79000122	CC - NYK - Currencies	12,500,000.00
FX	97045566A	S	025200577.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	97045555A	S	025200577.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	97089805A	B	025213422.01	79004889	CC - NYK - Currencies	50,000,000.00
FX	75694471A	B	025294828.01	79000891	CC - NYK - Currencies	72,610,990.42
FX	75694476A	B	025294828.01	79000891	CC - NYK - Currencies	72,610,990.42
FX	97096292A	S	025208240.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	97096290A	B	025208240.01	79001344	CC - NYK - Currencies	200,000,000.00

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
FX	97129435A	B	025200452.01	79001303	CC - NYK - Currencies	4,846,412.94
FX	97129450A	B	025200452.01	79001303	CC - NYK - Currencies	26,655,271.18
FX	97129451A	B	025200452.01	79001303	CC - NYK - Currencies	26,655,271.18
FX	97163369A	S	025200122.01	79001344	CC - NYK - Currencies	62,500,000.00
FX	97163350A	S	025200122.01	79001344	CC - NYK - Currencies	62,500,000.00
FX	97163393A	B	025200122.01	79001344	CC - NYK - Currencies	44,500,000.00
FX	97163416A	B	025200122.01	79001344	CC - NYK - Currencies	44,500,000.00
FX	97214597A	B	025208240.01	79001344	CC - NYK - Currencies	1,700,000.00
FX	97214500A	B	025208240.01	79001344	CC - NYK - Currencies	1,700,000.00
FX	97225172A	B	025208240.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	97225183A	B	025208240.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	97225189A	S	025209644.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	97225194A	S	025209644.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	97278629A	B	025208240.01	79001345	CC - NYK - Currencies	15,000,000.00
FX	97278625A	B	025208240.01	79001345	CC - NYK - Currencies	15,000,000.00
FX	97319582A	B	025201179.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	97319578A	B	025201179.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	97319567A	S	025201179.01	79004600	CC - NYK - Currencies	12,750,000.00
FX	97319552A	S	025201179.01	79004600	CC - NYK - Currencies	12,750,000.00
FX	97319593A	B	025201179.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	97319587A	B	025201179.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	97319605A	S	025201179.01	79004600	CC - NYK - Currencies	14,000,000.00
FX	97319601A	S	025201179.01	79004600	CC - NYK - Currencies	14,000,000.00
FX	82145333A	S	025271024.01	79004885	CC - NYK - Currencies	7,168,108.93
FX	82145342A	B	025271024.01	79004885	CC - NYK - Currencies	7,168,108.93
FX	97469058A	S	025236720.01	79001344	CC - NYK - Currencies	75,260,000.00
FX	97469061A	S	025236738.01	79001344	CC - NYK - Currencies	24,740,000.00
FX	97469051A	S	025236720.01	79001344	CC - NYK - Currencies	75,260,000.00
FX	97469055A	S	025236738.01	79001344	CC - NYK - Currencies	24,740,000.00
FX	97463509A	S	025201179.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	97545304A	S	025236738.01	79001344	CC - NYK - Currencies	37,110,000.00
FX	97559092A	S	025236720.01	79001344	CC - NYK - Currencies	112,890,000.00
FX	97558797A	S	025236738.01	79001344	CC - NYK - Currencies	18,555,000.00
FX	97558804A	S	025236720.01	79001344	CC - NYK - Currencies	56,445,000.00
FX	97616311A	S	025236720.01	79001344	CC - NYK - Currencies	37,630,000.00
FX	97616316A	S	025236738.01	79001344	CC - NYK - Currencies	12,370,000.00
FX	97632106A	S	025208992.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	97632116A	B	025208992.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	97639191A	S	025208844.01	79001361	CC - NYK - Currencies	1,000,000.00
FX	97714251A	S	025207960.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	97714239A	S	025207960.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	97750646A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	97750644A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	97765553A	B	025200346.01	79001344	CC - NYK - Currencies	19,000,000.00
FX	97765456A	B	025200346.01	79001344	CC - NYK - Currencies	19,000,000.00
FX	97824665A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	97824709A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	97867109A	B	025309840.01	79001302	CC - NYK - Currencies	12,116,032.35
FX	97867104A	B	025309840.01	79001302	CC - NYK - Currencies	12,116,032.35
FX	97867664A	B	025200635.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	97867655A	S	025200635.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	97869256A	S	025220971.01	79001613	CC - LDN - Currencies	2,880,750.00
FX	97869258A	B	025220971.01	79001613	CC - LDN - Currencies	2,880,750.00
FX	97973956A	S	025211483.01	79000121	CC - NYK - Currencies	4,000,000.00
FX	97973951A	B	025211483.01	79000121	CC - NYK - Currencies	6,700,000.00
FX	97973962A	B	025211483.01	79000121	CC - NYK - Currencies	6,700,000.00
FX	98047299A	B	025208992.01	79001345	CC - NYK - Currencies	150,000,000.00
FX	98047278A	S	025208992.01	79001344	CC - NYK - Currencies	12,000,000.00
FX	98047280A	S	025208992.01	79001344	CC - NYK - Currencies	12,000,000.00

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
FX	98052680A	S	025200635.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98052675A	S	025200635.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98052902A	S	025208646.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98052907A	S	025208646.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98055760A	B	025280017.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98090132A	S	025201179.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	98090130A	S	025201179.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	98094027A	S	025294828.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	98094000A	S	025294828.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	98095461A	S	025294828.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98095484A	S	025294828.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98098415A	B	025200098.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	98098354A	B	025200098.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	98098559A	S	025200098.01	79004600	CC - NYK - Currencies	13,000,000.00
FX	98098481A	S	025200098.01	79004600	CC - NYK - Currencies	13,000,000.00
FX	98098745A	S	025200577.01	79004886	CC - NYK - Currencies	57,344,871.46
FX	98102852A	S	025932369.01	79004628	CC - NYK - Currencies	35,840,544.67
FX	98102850A	B	025932369.01	79004628	CC - NYK - Currencies	35,840,544.67
FX	98107261A	S	025208992.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	98107259A	S	025208992.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	98108330A	S	025294828.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98108316A	S	025294828.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98146583A	B	025208026.01	79004889	CC - NYK - Currencies	10,035,352.51
FX	98146598A	S	025208026.01	79004889	CC - NYK - Currencies	26,522,003.05
FX	98146596A	S	025208026.01	79004889	CC - NYK - Currencies	26,522,003.05
FX	82338885A	S	025200635.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	82338937A	B	025200635.01	79001345	CC - NYK - Currencies	9,000,000.00
FX	82338924A	B	025200635.01	79001345	CC - NYK - Currencies	9,000,000.00
FX	98169295A	S	025200122.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	98209212A	S	040233652.01	76077636	CC - NYK - Currencies	570,000.00
FX	98213534A	S	025200577.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	98213550A	B	025200577.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	98213641A	S	025208240.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	98213632A	B	025208240.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	73132928A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	73132931A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	73133099A	S	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	73133107A	S	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	73249945A	B	025319997.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	73256636A	B	025211483.01	79001344	CC - NYK - Currencies	22,000,000.00
FX	73256639A	B	025211483.01	79001344	CC - NYK - Currencies	22,000,000.00
FX	73378574A	S	017559121.01	76080802	CC - NYK - Currencies	61,000,000.00
FX	73378587A	B	017559121.01	76080802	CC - NYK - Currencies	70,000,000.00
FX	73306645A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	73478565A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	73478581A	B	025347931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	73817389A	B	023803687.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	73817397A	B	023803687.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	73822813A	B	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	73822811A	B	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	73891108A	B	025211483.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	73891104A	B	025211483.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	73894259A	B	025271024.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	73894238A	B	025271024.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	73959859A	B	025200288.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	73959864A	B	025200288.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	73994292A	S	025319997.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	73994294A	S	025319997.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74031037A	B	025271024.01	79001344	CC - NYK - Currencies	20,000,000.00

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
FX	74031039A	B	025271024.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	74031313A	B	025211483.01	79001344	CC - NYK - Currencies	1,250,000.00
FX	74031315A	B	025211483.01	79001344	CC - NYK - Currencies	1,250,000.00
FX	74031386A	S	025208844.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	74031373A	B	025208844.01	79001344	CC - NYK - Currencies	72,000,000.00
FX	74032336A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74032353A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74049639A	B	025208646.01	79001345	CC - NYK - Currencies	1,073,524.81
FX	74049733A	B	025208646.01	79001345	CC - NYK - Currencies	1,073,524.81
FX	74152671A	B	025200718.01	79000891	CC - NYK - Currencies	5,841,965.54
FX	74152679A	B	025200718.01	79000891	CC - NYK - Currencies	5,841,965.54
FX	74203496A	B	025221177.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	74203498A	B	025221177.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	74204442A	B	025211483.01	79001344	CC - NYK - Currencies	36,000,000.00
FX	74204438A	B	025211483.01	79001344	CC - NYK - Currencies	36,000,000.00
FX	74290967A	B	025208646.01	79001345	CC - NYK - Currencies	1,073,524.81
FX	74290970A	B	025208646.01	79001345	CC - NYK - Currencies	1,073,524.81
FX	74290972A	B	025208646.01	79001345	CC - NYK - Currencies	1,073,524.81
FX	74356511A	B	025211483.01	79001344	CC - NYK - Currencies	56,500,000.00
FX	74356509A	B	025211483.01	79001344	CC - NYK - Currencies	56,500,000.00
FX	74395889A	B	025200346.01	79001344	CC - NYK - Currencies	4,500,000.00
FX	74395892A	B	025200346.01	79001344	CC - NYK - Currencies	4,500,000.00
FX	74396138A	S	025200577.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	74399393A	B	025200346.01	79001344	CC - NYK - Currencies	3,000,000.00
FX	74399395A	B	025200346.01	79001344	CC - NYK - Currencies	3,000,000.00
FX	74429856A	B	025319997.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74429850A	S	025319997.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74429853A	S	025319997.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74500854A	B	025200577.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	74500872A	S	025200577.01	79001344	CC - NYK - Currencies	121,500,000.00
FX	74853058A	B	025208646.01	79001345	CC - NYK - Currencies	2,147,049.62
FX	74853063A	B	025208646.01	79001345	CC - NYK - Currencies	2,147,049.62
FX	74853073A	B	025208646.01	79001345	CC - NYK - Currencies	2,147,049.62
FX	74891158A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	74891672A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	74895128A	B	025208646.01	79001345	CC - NYK - Currencies	2,147,049.62
FX	74895142A	B	025208646.01	79001345	CC - NYK - Currencies	2,147,049.62
FX	74895137A	B	025208646.01	79001345	CC - NYK - Currencies	2,147,049.62
FX	74895135A	B	025208646.01	79001345	CC - NYK - Currencies	2,147,049.62
FX	74895132A	B	025208646.01	79001345	CC - NYK - Currencies	2,147,049.62
FX	74895130A	B	025208646.01	79001345	CC - NYK - Currencies	2,147,049.62
FX	74922568A	B	025208646.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	74968847A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	74968850A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	74968852A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	74968856A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	74968858A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	74968862A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	74968742A	S	025271024.01	79004885	CC - NYK - Currencies	14,336,217.87
FX	74968740A	B	025271024.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	74997673A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74997671A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74998451A	B	040866139.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	74998465A	B	025200577.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	75152544A	S	025271024.01	79004885	CC - NYK - Currencies	10,035,352.51
FX	75155726A	B	025271024.01	79030000	CC - NYK - Currencies	10,035,352.51
FX	75152641A	S	025319997.01	79000891	CC - NYK - Currencies	4,493,819.65
FX	75152635A	S	025319997.01	79000891	CC - NYK - Currencies	4,493,819.65
FX	75154220A	B	040866139.01	76080802	CC - NYK - Currencies	40,000,000.00

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
FX	75207174A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75207182A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75207336A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75228776A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75228778A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75228780A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75228783A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75231498A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75256870A	B	025208646.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	75314154A	B	025319997.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	75314179A	B	025319997.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	75314184A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	75314182A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	75314056A	B	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	75314052A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	75314275A	B	025208646.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	75309289A	B	025208646.01	79001344	CC - NYK - Currencies	2,147,049.62
FX	75309293A	B	025208646.01	79001344	CC - NYK - Currencies	2,147,049.62
FX	75309291A	B	025208646.01	79001344	CC - NYK - Currencies	2,147,049.62
FX	75309297A	B	025208646.01	79001344	CC - NYK - Currencies	2,147,049.62
FX	75309295A	B	025208646.01	79001344	CC - NYK - Currencies	2,147,049.62
FX	75356235A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	75354749A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	75354737A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	75356227A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	75357450A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75357467A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75357460A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75357454A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75364477A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75364479A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75364489A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75364503A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75364505A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75364507A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75364511A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75364528A	B	025208646.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	75364537A	B	025208646.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	75403426A	S	025208646.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	75406559A	S	025208646.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	75407656A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75407653A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75407658A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75407798A	B	025208646.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	75407804A	B	025208646.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	75407800A	S	025208646.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	75408076A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	75408078A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	75409049A	S	025347931.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	75409051A	S	025347931.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	75408893A	B	040866139.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	75408904A	B	040866139.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	75409174A	B	025208646.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	75409167A	B	025208646.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	75414091A	B	025271024.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	75414089A	B	025271024.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	75449071A	S	025333931.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	75449075A	S	025333931.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	75449077A	S	025207960.01	79000891	CC - NYK - Currencies	8,987,639.29

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	75449085A	S	025207960.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	75479312A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75479320A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75480401A	B	040866139.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	75480409A	B	040866139.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	75480418A	B	025220450.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	75480420A	B	025220450.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	75583844A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	75584306A	S	025208992.01	79001345	CC - NYK - Currencies	5,000,000.00
FX	75584310A	B	025208992.01	79001344	CC - NYK - Currencies	33,750,000.00
FX	75584317A	B	025208992.01	79001344	CC - NYK - Currencies	33,750,000.00
FX	75839858A	B	025208646.01	79001343	CC - NYK - Currencies	30,000,000.00
FX	75848120A	B	025208646.01	79001343	CC - NYK - Currencies	50,000,000.00
FX	75880899A	B	025208646.01	79001343	CC - NYK - Currencies	40,000,000.00
FX	75913720A	B	025208646.01	79001343	CC - NYK - Currencies	40,000,000.00
FX	75941677A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75941679A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75971530A	S	025294828.01	79001344	CC - NYK - Currencies	53,000,000.00
FX	75971533A	S	025294828.01	79001344	CC - NYK - Currencies	53,000,000.00
FX	75972072A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	75972084A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	75973681A	S	025271024.01	79004885	CC - NYK - Currencies	14,336,217.87
FX	75973684A	B	025271024.01	79030000	CC - NYK - Currencies	14,336,217.87
FX	75977577A	B	025208646.01	79001343	CC - NYK - Currencies	50,000,000.00
FX	75980972A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75980974A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75980976A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	75980983A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	76021438A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	76021446A	B	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	76022589A	S	025271024.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	76022586A	B	025271024.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	76056042A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	76056915A	B	025208646.01	79001344	CC - NYK - Currencies	3,220,574.42
FX	76056907A	B	025208646.01	79001344	CC - NYK - Currencies	3,220,574.42
FX	76057438A	B	025208646.01	79001344	CC - NYK - Currencies	3,220,574.42
FX	76057431A	B	025208646.01	79001344	CC - NYK - Currencies	3,220,574.42
FX	76059350A	S	025208646.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	76059363A	B	025208646.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	77035451A	B	025200346.01	79001345	CC - NYK - Currencies	75,000,000.00
FX	76059574A	B	025333931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	76059564A	S	025333931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	76067477A	S	025294828.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	76067472A	S	025294828.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	76145533A	S	025208992.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	76145544A	B	025208992.01	79001344	CC - NYK - Currencies	18,750,000.00
FX	76145542A	B	025208992.01	79001344	CC - NYK - Currencies	18,750,000.00
FX	76336324A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	76362427A	S	025208240.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	76362437A	S	025208240.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	76416670A	S	025200346.01	79001343	CC - NYK - Currencies	200,000,000.00
FX	76416676A	B	025200346.01	79001344	CC - NYK - Currencies	77,000,000.00
FX	76416672A	B	025200346.01	79001344	CC - NYK - Currencies	77,000,000.00
FX	76949775A	B	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	76949769A	B	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	77003869A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	77003866A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	77037958A	S	025341470.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	77037963A	S	025208240.01	79001344	CC - NYK - Currencies	75,000,000.00

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
FX	77116241A	S	025201179.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	77116243A	S	025264011.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	77118251A	B	025208992.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	77118253A	B	025208992.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	77118256A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	77120023A	S	025319997.01	79004886	CC - NYK - Currencies	129,025,960.80
FX	77120037A	B	025319997.01	79004886	CC - NYK - Currencies	86,017,307.20
FX	77148425A	B	025200577.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	77148427A	B	025200577.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	77206830A	B	025341470.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	77206836A	B	025341470.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	77233844A	B	025337395.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	77261416A	B	025201021.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	77261422A	B	025201021.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	77287956A	B	025208240.01	79001345	CC - NYK - Currencies	5,000,000.00
FX	77287954A	B	025208240.01	79001345	CC - NYK - Currencies	5,000,000.00
FX	77287925A	B	025347931.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	77290033A	B	025208646.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	77291040A	S	025337395.01	79000891	CC - NYK - Currencies	32,355,501.45
FX	77291058A	S	025337395.01	79000891	CC - NYK - Currencies	21,570,334.30
FX	109141562A	S	017381658.01	76080802	CC - NYK - Currencies	4,836,088.83
FX	77441028A	B	025255555.01	79000891	CC - NYK - Currencies	1,073,524.81
FX	77439517A	B	025255555.01	79000891	CC - NYK - Currencies	1,073,524.81
FX	77439519A	B	025255555.01	79000891	CC - NYK - Currencies	1,073,524.81
FX	77495577A	B	025208240.01	79001345	CC - NYK - Currencies	14,500,000.00
FX	77495584A	B	025208240.01	79001345	CC - NYK - Currencies	14,500,000.00
FX	77508281A	B	025200346.01	79001345	CC - NYK - Currencies	150,000,000.00
FX	77509542A	B	025200346.01	79001345	CC - NYK - Currencies	70,000,000.00
FX	77509551A	B	025200346.01	79001345	CC - NYK - Currencies	70,000,000.00
FX	77572885A	B	025208240.01	79001344	CC - NYK - Currencies	8,500,000.00
FX	77572887A	B	025208240.01	79001344	CC - NYK - Currencies	8,500,000.00
FX	77642111A	S	025207960.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	77710342A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	77710344A	S	025319997.01	79001344	CC - NYK - Currencies	80,800,000.00
FX	77826245A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	77826247A	S	025319997.01	79001344	CC - NYK - Currencies	78,500,000.00
FX	77834333A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	77834302A	S	025319997.01	79001344	CC - NYK - Currencies	78,500,000.00
FX	77884295A	B	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	77884368A	B	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	77916910A	B	025200346.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	77916908A	B	025200346.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	77921124A	B	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	77921132A	B	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	78045179A	B	025200635.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	78045176A	B	025200635.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	78076585A	B	025200288.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	78076589A	S	025200288.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	78076591A	S	025200288.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	78079736A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78079733A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78079740A	S	025208240.01	79001344	CC - NYK - Currencies	29,350,000.00
FX	78079738A	S	025208240.01	79001344	CC - NYK - Currencies	22,150,000.00
FX	78084881A	S	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	78084884A	S	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	109604839A	B	017381658.01	76080802	CC - NYK - Currencies	117,000,000.00
FX	78108397A	B	025200635.01	79000891	CC - NYK - Currencies	4,493,819.65
FX	78108395A	B	025200635.01	79000891	CC - NYK - Currencies	4,493,819.65
FX	78185238A	S	025309857.01	79001344	CC - NYK - Currencies	37,500,000.00

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
FX	78185236A	S	025309857.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	78185230A	B	025309857.01	79001344	CC - NYK - Currencies	166,000,000.00
FX	78190493A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	78190324A	S	025200288.01	79001345	CC - NYK - Currencies	30,000,000.00
FX	78190334A	S	025200288.01	79001345	CC - NYK - Currencies	1,500,000.00
FX	78190350A	S	025200288.01	79001345	CC - NYK - Currencies	1,500,000.00
FX	78190853A	B	025200346.01	79001345	CC - NYK - Currencies	200,000,000.00
FX	78193086A	B	025200346.01	79001345	CC - NYK - Currencies	31,000,000.00
FX	78193112A	B	025200346.01	79001345	CC - NYK - Currencies	31,000,000.00
FX	78372572A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	78414131A	S	025319997.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	109658684A	B	017381658.01	76080802	CC - NYK - Currencies	118,300,000.00
FX	78428730A	S	025319997.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	78486547A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78486549A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78514768A	S	025309840.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	78518212A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	78518223A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	78518338A	S	025319997.01	79001344	CC - NYK - Currencies	111,000,000.00
FX	78518350A	S	025319997.01	79001344	CC - NYK - Currencies	111,000,000.00
FX	78556148A	S	025309857.01	79001344	CC - NYK - Currencies	32,250,000.00
FX	78556163A	S	025309857.01	79001344	CC - NYK - Currencies	32,250,000.00
FX	78559057A	S	025201179.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	78559055A	S	025201179.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	78559477A	S	025268053.01	79001344	CC - NYK - Currencies	64,500,000.00
FX	78559512A	S	025268053.01	79001344	CC - NYK - Currencies	64,500,000.00
FX	78559539A	S	025209388.01	79001344	CC - NYK - Currencies	32,250,000.00
FX	78559572A	S	025209388.01	79001344	CC - NYK - Currencies	32,250,000.00
FX	78587269A	S	025319997.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78588844A	B	025255555.01	79004885	CC - NYK - Currencies	3,220,574.42
FX	78594179A	S	025319997.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	78595251A	B	025208976.01	79001345	CC - NYK - Currencies	5,500,000.00
FX	78595253A	B	025208976.01	79001345	CC - NYK - Currencies	5,500,000.00
FX	78621257A	S	025309857.01	79001344	CC - NYK - Currencies	82,000,000.00
FX	78621259A	B	025309857.01	79001344	CC - NYK - Currencies	155,000,000.00
FX	78712575A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	78712570A	S	025208992.01	79001344	CC - NYK - Currencies	88,000,000.00
FX	78712568A	S	025208992.01	79001344	CC - NYK - Currencies	88,000,000.00
FX	78712606A	S	025208992.01	79001344	CC - NYK - Currencies	22,000,000.00
FX	78712610A	S	025208992.01	79001344	CC - NYK - Currencies	22,000,000.00
FX	78712612A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	78715763A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	78750876A	B	025271024.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	78786168A	S	025309857.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	78786195A	B	025309857.01	79001344	CC - NYK - Currencies	182,000,000.00
FX	78816794A	S	025240565.01	79001344	CC - NYK - Currencies	32,250,000.00
FX	78816796A	S	025240565.01	79001344	CC - NYK - Currencies	32,250,000.00
FX	78816802A	S	025200122.01	79001344	CC - NYK - Currencies	16,250,000.00
FX	78816804A	S	025200122.01	79001344	CC - NYK - Currencies	16,250,000.00
FX	78816808A	S	025208844.01	79001344	CC - NYK - Currencies	16,250,000.00
FX	78816811A	S	025208844.01	79001344	CC - NYK - Currencies	16,250,000.00
FX	78819783A	B	025255555.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	78819786A	B	025255555.01	79001342	CC - NYK - Currencies	4,294,099.23
FX	78819781A	B	025255555.01	79001342	CC - NYK - Currencies	4,294,099.23
FX	78839655A	B	025223801.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	78839657A	B	025223801.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	78840168A	B	025271024.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	78867516A	B	025255555.01	79001342	CC - NYK - Currencies	3,220,574.42
FX	78868250A	B	025200635.01	79001345	CC - NYK - Currencies	3,000,000.00

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
FX	78868260A	B	025200635.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	106782896A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	78901251A	B	025208992.01	79001343	CC - NYK - Currencies	300,000,000.00
FX	78901254A	S	025208992.01	79001343	CC - NYK - Currencies	26,500,000.00
FX	78901256A	S	025208992.01	79001343	CC - NYK - Currencies	26,500,000.00
FX	78902028A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78902025A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	78946987A	B	025275496.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	78947021A	B	025275496.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	79005333A	S	025319997.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	79005339A	S	025319997.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	79005481A	S	025319997.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	79005483A	S	025319997.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	79005336A	S	025319997.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	79005491A	B	025319997.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	79005489A	B	025319997.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	79005485A	B	025319997.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	79005487A	B	025319997.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	79005495A	B	025319997.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	79005493A	S	025319997.01	79001345	CC - NYK - Currencies	64,412.24
FX	79005502A	S	025319997.01	79001345	CC - NYK - Currencies	64,412.24
FX	79005499A	S	025319997.01	79001345	CC - NYK - Currencies	64,412.24
FX	79005497A	S	025319997.01	79001345	CC - NYK - Currencies	64,412.24
FX	79005504A	S	025319997.01	79001345	CC - NYK - Currencies	64,412.24
FX	79005589A	B	025223801.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	79005582A	B	025223801.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	79005605A	B	025211483.01	79000064	FI - TKO - Swaps	12,500,000.00
FX	79005611A	B	025211483.01	79000064	FI - TKO - Swaps	12,500,000.00
FX	79007940A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	106616165A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	107035573A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	79046219A	B	025255555.01	79030000	CC - NYK - Currencies	1,073,524.81
FX	79046221A	B	025255555.01	79030000	CC - NYK - Currencies	2,147,049.62
FX	79046223A	B	025255555.01	79030000	CC - NYK - Currencies	1,073,524.81
FX	79046225A	B	025255555.01	79030000	CC - NYK - Currencies	1,073,524.81
FX	79048197A	S	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	79048200A	B	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	79048239A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79048242A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79050838A	B	025264011.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	79050840A	B	025264011.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	79050866A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79050934A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79105413A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	79105411A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	79234287A	B	025309857.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	79236633A	B	025201021.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	79236789A	B	025223801.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	79236787A	B	025223801.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	79238126A	B	025294828.01	79000891	CC - NYK - Currencies	36,305,495.21
FX	79238130A	B	025294828.01	79000891	CC - NYK - Currencies	36,305,495.21
FX	109379153A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	109378313A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	109609325A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	109609342A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	109143168A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	79275063A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	79275061A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	79275995A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	79275993A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109632403A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	109609313A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	79415960A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	79415958A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	79416283A	B	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	79416393A	B	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	79450939A	B	025255555.01	79001345	CC - NYK - Currencies	5,367,624.04
FX	79456259A	S	025211483.01	79000051	FI - TKO - Swaps	75,000,000.00
FX	79456257A	S	025211483.01	79000051	FI - TKO - Swaps	75,000,000.00
FX	79486677A	S	025309857.01	79001344	CC - NYK - Currencies	234,500,000.00
FX	79486675A	B	025309857.01	79001344	CC - NYK - Currencies	400,000,000.00
FX	79564165A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	79564176A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	79564195A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	79564186A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	79662451A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79662453A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79705669A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	79705684A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	79761650A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79761644A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79762048A	B	025309857.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	79762045A	B	025309857.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	79815740A	S	025271024.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	79815749A	B	025271024.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	79867689A	S	025319997.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	79867686A	S	025319997.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	79854235A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79872279A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	79872281A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	79872283A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	79872289A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	79872287A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	79872285A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	79872291A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	79872293A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	79872440A	B	025309857.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79872454A	B	025309857.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79909841A	S	025271024.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	79909844A	B	025271024.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	109643716A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	80107568A	B	025200635.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	80122579A	B	025208844.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	80122582A	B	025208844.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	80155199A	B	025255555.01	79001342	CC - NYK - Currencies	5,367,624.04
FX	80273247A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80273829A	B	025200346.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	80273827A	B	025200346.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	80274824A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80275097A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80275201A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80275142A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80276027A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	80276019A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	80277941A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80277944A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80277927A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80277938A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00

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
FX	80301622A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80301625A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80305874A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80305876A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80358342A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80358344A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80358748A	B	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	80358746A	B	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	80366754A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	80359948A	B	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	80361735A	S	025200346.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	80364187A	S	025200346.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	80464271A	B	025255555.01	79004885	CC - NYK - Currencies	1,073,524.81
FX	80464275A	B	025255555.01	79004885	CC - NYK - Currencies	1,073,524.81
FX	80504086A	S	025271024.01	79001345	CC - NYK - Currencies	7,000,000.00
FX	80504090A	B	025271024.01	79001345	CC - NYK - Currencies	7,000,000.00
FX	80504088A	S	025271024.01	79001345	CC - NYK - Currencies	7,000,000.00
FX	80504096A	B	025271024.01	79001345	CC - NYK - Currencies	7,000,000.00
FX	80504092A	S	025271024.01	79001345	CC - NYK - Currencies	7,000,000.00
FX	80504094A	B	025271024.01	79001345	CC - NYK - Currencies	7,000,000.00
FX	80505485A	B	025294828.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	80505487A	B	025294828.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	80505497A	B	025294828.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	80505502A	B	025294828.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	80658337A	B	025255555.01	79001345	CC - NYK - Currencies	3,220,574.42
FX	80722153A	S	025200577.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	80731364A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80730873A	B	025271024.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	80730878A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80730880A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80730883A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80730935A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80730990A	S	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80730939A	B	025271024.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	80762070A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80762072A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80762092A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80762094A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80960603A	S	025208844.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	80960608A	B	025208844.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	109643733A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	81019708A	B	025319997.01	79000891	CC - NYK - Currencies	23,235,516.93
FX	81075622A	B	025319997.01	79000891	CC - NYK - Currencies	24,687,736.74
FX	81078845A	B	025319997.01	79000891	CC - NYK - Currencies	12,343,868.37
FX	81106602A	B	025200346.01	79001344	CC - NYK - Currencies	28,000,000.00
FX	81106604A	B	025200346.01	79001344	CC - NYK - Currencies	28,000,000.00
FX	81112478A	B	025200346.01	79001344	CC - NYK - Currencies	28,000,000.00
FX	81112476A	B	025200346.01	79001344	CC - NYK - Currencies	28,000,000.00
FX	81113622A	B	025200577.01	79001344	CC - NYK - Currencies	63,750,000.00
FX	81113628A	B	025200577.01	79001344	CC - NYK - Currencies	63,750,000.00
FX	81141040A	B	025319997.01	79000891	CC - NYK - Currencies	19,604,967.41
FX	81209860A	S	025208752.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	81209878A	B	025208752.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	81294514A	B	025309840.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81294520A	S	025309840.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81367816A	B	025208844.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	81369060A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81369364A	S	025243635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	81369358A	S	025243635.01	79001344	CC - NYK - Currencies	50,000,000.00

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
FX	81370147A	S	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	81372089A	B	025208752.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81412591A	S	025200288.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	81412593A	S	025200288.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	81469928A	B	025200635.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	81469934A	B	025200635.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	81505197A	S	025271024.01	79004885	CC - NYK - Currencies	4,300,865.36
FX	81505201A	B	025271024.01	79004885	CC - NYK - Currencies	4,300,865.36
FX	81505923A	S	025271024.01	79004885	CC - NYK - Currencies	4,300,865.36
FX	81505216A	B	025271024.01	79004885	CC - NYK - Currencies	4,300,865.36
FX	81506314A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	81506320A	S	025208992.01	79001344	CC - NYK - Currencies	321,000,000.00
FX	81587557A	B	025208844.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	81587551A	B	025208844.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	81587564A	B	025300658.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	81587566A	B	025300658.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	81677270A	B	025208240.01	79001475	CC - NYK - Currencies	10,111,094.20
FX	81677280A	B	025208240.01	79001475	CC - NYK - Currencies	10,111,094.20
FX	109658721A	B	017381658.01	76080802	CC - NYK - Currencies	316,200,000.00
FX	81710279A	B	025208992.01	79001344	CC - NYK - Currencies	189,000,000.00
FX	81710272A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	81710281A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	82080848A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	82080846A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107832554A	B	017381658.01	76080802	CC - NYK - Currencies	321,126,400.00
FX	82379399A	B	025255555.01	79000891	CC - NYK - Currencies	3,220,574.42
FX	82379082A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	82379074A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	82545967A	S	025319997.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	82545971A	S	025319997.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	82545969A	S	025319997.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	82545973A	S	025319997.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	82545976A	B	025319997.01	79001345	CC - NYK - Currencies	9,000,000.00
FX	82545980A	B	025319997.01	79001345	CC - NYK - Currencies	9,000,000.00
FX	82545982A	B	025319997.01	79001345	CC - NYK - Currencies	9,000,000.00
FX	82545978A	B	025319997.01	79001345	CC - NYK - Currencies	9,000,000.00
FX	82619402A	S	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	82619412A	B	025319997.01	79001344	CC - NYK - Currencies	120,000,000.00
FX	82678425A	S	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	82678420A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	82678418A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	82678422A	S	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	82723435A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	82723437A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	82887309A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	82890090A	S	025271024.01	79004885	CC - NYK - Currencies	7,168,108.93
FX	82890126A	B	025271024.01	79004885	CC - NYK - Currencies	7,168,108.93
FX	82930279A	B	025207960.01	79001344	CC - NYK - Currencies	27,500,000.00
FX	82930275A	B	025207960.01	79001344	CC - NYK - Currencies	27,500,000.00
FX	82942307A	S	025200635.01	79001345	CC - NYK - Currencies	4,000,000.00
FX	82942322A	B	025200635.01	79001345	CC - NYK - Currencies	20,000,000.00
FX	82942326A	B	025200635.01	79001345	CC - NYK - Currencies	20,000,000.00
FX	83013820A	B	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	83013818A	S	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	83046500A	S	025319997.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	83046502A	B	025319997.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	83047345A	B	025255555.01	79001345	CC - NYK - Currencies	3,220,574.42
FX	83081632A	B	017381658.01	76080802	CC - NYK - Currencies	87,500,000.00
FX	105579368A	S	009177379.01	76077636	CC - NYK - Currencies	150,000.00

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
FX	105573934A	S	025207473.01	79001344	CC - NYK - Currencies	5,542,472.67
FX	105573937A	B	025207473.01	79001344	CC - NYK - Currencies	6,359,469.24
FX	105573939A	S	025207473.01	79001344	CC - NYK - Currencies	59,268,984.35
FX	105573935A	B	025207473.01	79001344	CC - NYK - Currencies	68,683,057.45
FX	105573936A	S	025207473.01	79001344	CC - NYK - Currencies	9,349,013.02
FX	105573938A	B	025207473.01	79001344	CC - NYK - Currencies	10,895,741.56
FX	105573940A	S	025207473.01	79001344	CC - NYK - Currencies	33,593,487.39
FX	105573941A	B	025207473.01	79001344	CC - NYK - Currencies	39,477,842.24
FX	105573942A	S	025207473.01	79001344	CC - NYK - Currencies	50,551,404.82
FX	105573943A	B	025207473.01	79001344	CC - NYK - Currencies	60,048,750.00
FX	105573944A	S	025207473.01	79001344	CC - NYK - Currencies	41,200,253.35
FX	105573945A	B	025207473.01	79001344	CC - NYK - Currencies	49,403,797.47
FX	105615115A	B	025240565.01	79004612	CC - NYK - Currencies	2,000,000.00
FX	105615041A	B	025240565.01	79004163	CC - NYK - Currencies	12,000,000.00
FX	105615086A	B	025240565.01	79004163	CC - NYK - Currencies	12,000,000.00
FX	105623183A	B	025208026.01	79004612	CC - NYK - Currencies	3,000,000.00
FX	105623185A	B	025208026.01	79004612	CC - NYK - Currencies	23,750,000.00
FX	105623193A	B	025208026.01	79004612	CC - NYK - Currencies	23,750,000.00
FX	105629051A	B	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105629277A	S	040199440.01	76080802	CC - NYK - Currencies	0.57
FX	105629370A	B	040199440.01	76080802	CC - NYK - Currencies	0.57
FX	105666418A	S	040233652.01	76077636	CC - NYK - Currencies	9,856,000.00
FX	105672272A	S	028176451.01	76080802	CC - NYK - Currencies	28,672,435.73
FX	105697768A	B	025200635.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	105697766A	S	025200635.01	79004628	CC - NYK - Currencies	14,336,217.87
FX	105699319A	B	025200239.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	105699331A	S	025200239.01	79001345	CC - NYK - Currencies	16,700,000.00
FX	105699335A	S	025200239.01	79001345	CC - NYK - Currencies	16,700,000.00
FX	105701340A	S	025318098.01	79001302	CC - NYK - Currencies	2,827,074.22
FX	105701319A	B	025318098.01	79001302	CC - NYK - Currencies	2,827,074.22
FX	105705622A	B	025209008.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	105705625A	B	025209008.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	105731191A	B	025200718.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	105731214A	B	025200718.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	105731084A	B	025209008.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	105731062A	B	025209008.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	105737193A	B	025200098.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	105737842A	B	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105737789A	B	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105775947A	B	025200577.01	79000121	CC - NYK - Currencies	2,000,000.00
FX	105775949A	B	025200577.01	79000121	CC - NYK - Currencies	13,000,000.00
FX	105775960A	B	025200577.01	79000121	CC - NYK - Currencies	13,000,000.00
FX	105778705A	B	025200635.01	79004832	CC - NYK - Currencies	2,000,000.00
FX	105778861A	B	025200577.01	79004832	CC - NYK - Currencies	1,000,000.00
FX	105782591A	B	025208992.01	79004889	CC - NYK - Currencies	143,362,178.66
FX	105782596A	S	025208992.01	79004889	CC - NYK - Currencies	35,123,733.77
FX	105782594A	S	025208992.01	79004889	CC - NYK - Currencies	35,123,733.77
FX	105784417A	B	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105784396A	B	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105818024A	B	025200635.01	79004832	CC - NYK - Currencies	15,300,000.00
FX	105818060A	B	025200635.01	79004832	CC - NYK - Currencies	15,300,000.00
FX	105818129A	B	025200577.01	79004832	CC - NYK - Currencies	7,600,000.00
FX	105818132A	B	025200577.01	79004832	CC - NYK - Currencies	7,600,000.00
FX	105821367A	B	025261025.01	79004886	CC - NYK - Currencies	87,393,584.11
FX	105821369A	B	025947292.01	79004886	CC - NYK - Currencies	13,992,148.64
FX	105822738A	S	025204231.01	79004889	CC - NYK - Currencies	11,468,974.29
FX	105822741A	B	025204231.01	79004889	CC - NYK - Currencies	11,468,974.29
FX	105932637A	S	025316845.01	79000122	CC - NYK - Currencies	72,440,146.33
FX	105940642A	S	025944059.01	79004889	CC - NYK - Currencies	4,229,184.27

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
FX	105940516A	B	025944059.01	79004889	CC - NYK - Currencies	4,229,184.27
FX	105940518A	S	025944059.01	79001303	CC - NYK - Currencies	1,251,990.01
FX	105940514A	B	025944059.01	79001303	CC - NYK - Currencies	1,251,990.01
FX	105939134A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105939161A	S	001343219.01	76080802	CC - NYK - Currencies	0.57
FX	105939195A	S	025301060.01	79800379	CC - NYK - Currencies	0.57
FX	105939178A	S	025301060.01	79800379	CC - NYK - Currencies	0.57
FX	105940770A	B	025200635.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	105940768A	B	025200635.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	100403643A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	100403645A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	101155075A	B	025271024.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101369662A	B	025208240.01	79001343	CC - NYK - Currencies	50,000,000.00
FX	101369697A	S	025208240.01	79001343	CC - NYK - Currencies	23,000,000.00
FX	101369688A	S	025208240.01	79001343	CC - NYK - Currencies	23,000,000.00
FX	101592267A	S	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	101592278A	B	025319997.01	79001344	CC - NYK - Currencies	390,000,000.00
FX	101712693A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	101712695A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	109609354A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	101798009A	S	025207960.01	79000891	CC - NYK - Currencies	6,441,148.85
FX	101839320A	B	025319997.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	101993960A	B	025201021.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	101993962A	B	025201021.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	102037787A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	102389064A	S	025208992.01	79001345	CC - NYK - Currencies	13,500,000.00
FX	102389068A	S	025208992.01	79001345	CC - NYK - Currencies	13,500,000.00
FX	102853332A	S	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	102853348A	B	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	102965335A	S	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	109527191A	B	017397381.01	76080802	CC - NYK - Currencies	6,000,000.00
FX	109527182A	B	017397381.01	76080802	CC - NYK - Currencies	6,000,000.00
FX	103062079A	S	025208240.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	103062253A	B	025208240.01	79001345	CC - NYK - Currencies	5,750,000.00
FX	103062126A	B	025208240.01	79001345	CC - NYK - Currencies	5,750,000.00
FX	103097404A	B	025319997.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	103097421A	B	025319997.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	103110096A	B	025319997.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	103109992A	S	025319997.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	103110120A	S	025319997.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	103110108A	B	025319997.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	103279275A	B	025319997.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	103388411A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103481090A	S	025240565.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103481120A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103532272A	S	025240565.01	79000930	FI - TKO - Swaps	7,500,000.00
FX	103532265A	S	025240565.01	79000930	FI - TKO - Swaps	7,500,000.00
FX	103533240A	B	025208844.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	103533222A	B	025208844.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	103537190A	S	025207960.01	79000027	FI - TKO - Swaps	25,000,000.00
FX	103537197A	S	025207960.01	79000027	FI - TKO - Swaps	25,000,000.00
FX	103651146A	S	017501933.01	76080802	CC - NYK - Currencies	35,950,557.16
FX	103651134A	S	017501933.01	76080802	CC - NYK - Currencies	35,950,557.16
FX	103679616A	B	025319997.01	79000891	CC - NYK - Currencies	36,305,495.21
FX	103681141A	B	025319997.01	79001344	CC - NYK - Currencies	56,000,000.00
FX	103727497A	S	025319997.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	103730493A	S	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	103730789A	S	025207960.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	103730796A	B	025207960.01	79001345	CC - NYK - Currencies	5,000,000.00

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
FX	103730803A	B	025207960.01	79001345	CC - NYK - Currencies	5,000,000.00
FX	103730839A	B	025200635.01	79001345	CC - NYK - Currencies	2,500,000.00
FX	103730849A	B	025200635.01	79001345	CC - NYK - Currencies	2,500,000.00
FX	103730872A	S	025200635.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	107255321A	B	017905886.01	76080802	CC - NYK - Currencies	0.01
FX	104322443A	B	017905886.01	76080802	CC - NYK - Currencies	0.01
FX	105962060A	B	017905886.01	76080802	CC - NYK - Currencies	0.01
FX	103937289A	B	025319997.01	79001343	CC - NYK - Currencies	50,000,000.00
FX	103937287A	B	025319997.01	79001343	CC - NYK - Currencies	50,000,000.00
FX	103939335A	B	025208240.01	79001343	CC - NYK - Currencies	100,000,000.00
FX	103939407A	S	025208240.01	79001343	CC - NYK - Currencies	33,000,000.00
FX	103939456A	S	025208240.01	79001343	CC - NYK - Currencies	33,000,000.00
FX	104120303A	B	025207960.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	104120301A	B	025207960.01	79001345	CC - NYK - Currencies	9,500,000.00
FX	104120299A	B	025207960.01	79001345	CC - NYK - Currencies	9,500,000.00
FX	104220558A	B	025267816.01	79000064	FI - TKO - Swaps	16,303,879.32
FX	104221075A	B	025267816.01	79000064	FI - TKO - Swaps	17,753,534.49
FX	104226358A	S	025319997.01	79001393	CC - NYK - Currencies	17,975,278.58
FX	104283422A	B	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	104283418A	S	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	104283420A	B	025319997.01	79001344	CC - NYK - Currencies	73,000,000.00
FX	104283416A	S	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	104393039A	S	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	104393048A	B	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	104590985A	B	017795907.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	104590994A	S	017795907.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	104846286A	S	025319997.01	79001344	CC - NYK - Currencies	90,000,000.00
FX	104876101A	B	025208992.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	104876104A	S	025208992.01	79001345	CC - NYK - Currencies	6,750,000.00
FX	104876106A	S	025208992.01	79001345	CC - NYK - Currencies	6,750,000.00
FX	105084902A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105163488A	S	025319997.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	105163491A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105175493A	S	025431511.01	79001344	CC - NYK - Currencies	16,608,950.00
FX	105175495A	S	025431503.01	79001344	CC - NYK - Currencies	33,391,050.00
FX	105298121A	B	025207960.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	105315425A	S	025207960.01	79004886	CC - NYK - Currencies	107,521,634.00
FX	105315427A	B	025207960.01	79004886	CC - NYK - Currencies	107,521,634.00
FX	105362009A	S	025295304.01	79004290	CC - NYK - Currencies	1,590,300.00
FX	105363768A	B	025208844.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	105363765A	B	025208844.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	105370322A	B	025200577.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	105370319A	B	025200577.01	79004797	FI - TKO - Swaps	30,000,000.00
FX	105404418A	B	025201179.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	105404713A	S	025319997.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	105404717A	B	025319997.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	105405969A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	105405967A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105409229A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	105449617A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	105449624A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	105449619A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	105449621A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	105452626A	S	025259169.01	79000060	FI - TKO - Swaps	50,000,000.00
FX	109261293A	S	025295304.01	79004290	CC - NYK - Currencies	1,409,000.00
FX	105459457A	S	025274937.01	79000027	FI - TKO - Swaps	10,680,717.74
FX	105459451A	S	025274937.01	79000027	FI - TKO - Swaps	10,680,717.74
FX	105491556A	S	025200635.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	105491565A	B	025200635.01	79004797	FI - TKO - Swaps	100,000,000.00

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
FX	105532573A	B	025319997.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	105533416A	B	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	105538724A	S	025200635.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105538722A	S	025200635.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105539166A	B	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	105539164A	S	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109261302A	S	025295304.01	79004290	CC - NYK - Currencies	469,950.00
FX	105633854A	B	025208240.01	79000052	FI - TKO - Swaps	15,000,000.00
FX	105633856A	B	025208240.01	79000052	FI - TKO - Swaps	15,000,000.00
FX	105633864A	B	025208240.01	79000052	FI - TKO - Swaps	10,000,000.00
FX	105633859A	B	025208240.01	79000052	FI - TKO - Swaps	10,000,000.00
FX	105636320A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105636309A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105687211A	B	025309840.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	106019152A	B	025319997.01	79001344	CC - NYK - Currencies	90,000,000.00
FX	106019140A	S	025319997.01	79001344	CC - NYK - Currencies	90,000,000.00
FX	106070160A	S	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	106070158A	B	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	106154152A	B	025267816.01	79000063	FI - TKO - Swaps	2,859,836.58
FX	106188407A	S	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	106188405A	B	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	108244337A	B	017381658.01	76080802	CC - NYK - Currencies	1.00
FX	106245160A	B	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	106253026A	B	025208992.01	79001343	CC - NYK - Currencies	100,000,000.00
FX	106253054A	S	025208992.01	79001343	CC - NYK - Currencies	32,000,000.00
FX	106253066A	S	025208992.01	79001343	CC - NYK - Currencies	32,000,000.00
FX	106351709A	S	025295304.01	79004290	CC - NYK - Currencies	600,000.00
FX	106406466A	B	025200577.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	106406496A	S	025200577.01	79001345	CC - NYK - Currencies	7,000,000.00
FX	106406493A	S	025200577.01	79001345	CC - NYK - Currencies	7,000,000.00
FX	106413275A	S	025264607.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	106465056A	S	025319997.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	106465061A	B	025319997.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	106465054A	B	025319997.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	106465058A	S	025319997.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	106669101A	S	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	106671757A	S	025319997.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	106721990A	S	025319997.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	106721981A	S	025319997.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	106722002A	B	025319997.01	79001344	CC - NYK - Currencies	140,000,000.00
FX	106721997A	B	025319997.01	79001344	CC - NYK - Currencies	140,000,000.00
FX	106727462A	B	025319997.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106727494A	B	025319997.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106727318A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106727335A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106776872A	S	025319997.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	106784667A	S	025330523.01	79004886	CC - NYK - Currencies	107,521,634.00
FX	106788888A	S	025319997.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	106788907A	S	025319997.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	106788909A	B	025319997.01	79001344	CC - NYK - Currencies	120,000,000.00
FX	106926084A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106926077A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109658809A	B	017381658.01	76080802	CC - NYK - Currencies	1.00
FX	107311872A	B	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	107311874A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	107427394A	B	025267816.01	79000063	FI - TKO - Swaps	24,314,896.29
FX	107432647A	S	025319997.01	79001344	CC - NYK - Currencies	54,000,000.00
FX	107634849A	S	025319997.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	107642127A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00

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
FX	107642129A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107688536A	B	025208026.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	107688543A	S	025208026.01	79001344	CC - NYK - Currencies	17,000,000.00
FX	107688539A	S	025208026.01	79001344	CC - NYK - Currencies	17,000,000.00
FX	107691968A	B	025208026.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	107691972A	S	025208026.01	79001344	CC - NYK - Currencies	11,250,000.00
FX	107691970A	S	025208026.01	79001344	CC - NYK - Currencies	11,250,000.00
FX	107740867A	S	025319997.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	107740865A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107742027A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107870740A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109565550A	B	025200635.01	79001475	CC - NYK - Currencies	89,876,392.91
FX	107879309A	S	025200635.01	79001475	CC - NYK - Currencies	20,671,570.37
FX	107879297A	S	025200635.01	79001475	CC - NYK - Currencies	20,671,570.37
FX	107881995A	S	017501933.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	107881984A	S	017501933.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	107927000A	S	025319997.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	108328205A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108462785A	S	025319997.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	108480785A	B	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	108611152A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	108623004A	B	025267816.01	79000063	FI - TKO - Swaps	3,834,066.62
FX	108643784A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	108726680A	B	025319997.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	108726670A	B	025319997.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	108730935A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	108730938A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	108789362A	B	025208026.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	108789413A	S	025208026.01	79001345	CC - NYK - Currencies	4,000,000.00
FX	108789418A	S	025208026.01	79001345	CC - NYK - Currencies	4,000,000.00
FX	108962484A	S	025319997.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	108962492A	S	025319997.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	108962486A	S	025319997.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	109042962A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109042965A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109087370A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	109087378A	B	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	109091216A	S	025319997.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	109255563A	B	025319997.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	109259460A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109259457A	S	025319997.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	109262202A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109262204A	B	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	109316771A	B	025319997.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	109363885A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109363892A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109367476A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109367488A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109449709A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	109449711A	B	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	109531443A	S	025200346.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	109642559A	S	025319997.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109703245A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109703255A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109705899A	B	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	99550259A	B	025200163.01	79004163	CC - NYK - Currencies	11,500,000.00
FX	99550271A	B	025200163.01	79004163	CC - NYK - Currencies	11,500,000.00
FX	99613508A	B	025208240.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	99613510A	B	025208240.01	79000056	CC - LDN - Currencies	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
FX	99612997A	B	025200122.01	79000121	CC - NYK - Currencies	20,000,000.00
FX	99613001A	B	025200122.01	79000122	CC - NYK - Currencies	7,250,000.00
FX	99613004A	B	025200122.01	79000122	CC - NYK - Currencies	7,250,000.00
FX	99631117A	S	038143285.01	76077636	CC - NYK - Currencies	500,000.00
FX	99645451A	B	025209008.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	99645435A	B	025209008.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	99645623A	B	025209008.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	99645619A	B	025209008.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	99705054A	S	025200635.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	99705057A	S	025200635.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	99705060A	B	025200635.01	79004163	CC - NYK - Currencies	59,000,000.00
FX	99705063A	B	025200635.01	79004163	CC - NYK - Currencies	59,000,000.00
FX	99706441A	S	025200635.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	99706438A	S	025200635.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	99706445A	B	025200635.01	79004163	CC - NYK - Currencies	59,000,000.00
FX	99706447A	B	025200635.01	79004163	CC - NYK - Currencies	59,000,000.00
FX	99710241A	S	025205576.01	79000083	CC - LDN - Currencies	216,056,250.03
FX	99762444A	B	025208844.01	79000957	CC - NYK - Currencies	1,433,621.79
FX	20060924A	S	022001960.01	76077636	CC - NYK - Currencies	10.00
FX	20061022A	S	022001960.01	76077636	CC - NYK - Currencies	10.00
FX	66675491A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	66675496A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	66684722A	B	025200452.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	66684756A	B	025200452.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	66684790A	B	025208240.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	66684808A	B	025208240.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	66685173A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	66685177A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	66712405A	B	025200346.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	66712401A	B	025200346.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	66729228A	B	025208646.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	66733872A	B	025211483.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	66733881A	B	025211483.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	66735641A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	66735635A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	66737872A	B	025209644.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	66737867A	B	025209644.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	66799395A	B	025240565.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	66799384A	B	025240565.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	58132897A	B	025285727.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	58132901A	B	025285727.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	58136631A	B	025285727.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	58136629A	B	025285727.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	58759972A	S	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	58759979A	B	025219924.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	58759981A	B	025219924.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	58759983A	B	025200346.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	58759985A	B	025200346.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	58764442A	S	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	58764248A	S	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	58787309A	B	025208646.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	58799841A	B	025208646.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	58933316A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	58933314A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	58933331A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	58933850A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	58934534A	B	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	58934536A	B	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	59393517A	S	017559121.01	76080802	CC - NYK - Currencies	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
FX	59393528A	S	017559121.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	59546518A	S	023801970.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	59546505A	S	023801970.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	59502643A	B	025296633.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	59502639A	B	025296633.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	59826038A	S	025210014.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	59826036A	S	025210014.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	60128130A	B	028171924.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	60655609A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	60655611A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	60719713A	B	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	60743151A	S	040969578.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	60743159A	B	040969578.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	60734637A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	60748729A	B	025200635.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	60747986A	S	025200635.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	60748733A	S	025200635.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	60750246A	B	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	60750284A	S	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	60750288A	S	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	98147468A	S	025296633.01	79001342	CC - NYK - Currencies	50,000,000.00
FX	98147469A	S	025296633.01	79001342	CC - NYK - Currencies	50,000,000.00
FX	61028219A	B	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	61028228A	B	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	61111335A	B	028171924.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	61111345A	B	028171924.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	61067704A	B	025210014.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	61067700A	S	025210014.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	61094335A	B	025208992.01	79001344	CC - NYK - Currencies	17,250,000.00
FX	61094304A	B	025208992.01	79001344	CC - NYK - Currencies	17,250,000.00
FX	61094381A	B	025200163.01	79001344	CC - NYK - Currencies	17,250,000.00
FX	61094383A	B	025200163.01	79001344	CC - NYK - Currencies	17,250,000.00
FX	61094431A	B	025200635.01	79001344	CC - NYK - Currencies	25,750,000.00
FX	61094433A	B	025200635.01	79001344	CC - NYK - Currencies	25,750,000.00
FX	61120423A	B	025208992.01	79001344	CC - NYK - Currencies	100,700,000.00
FX	61120431A	B	025208992.01	79001344	CC - NYK - Currencies	100,700,000.00
FX	61123226A	B	025209644.01	79001344	CC - NYK - Currencies	16,800,000.00
FX	61123252A	B	025209644.01	79001344	CC - NYK - Currencies	16,800,000.00
FX	61170373A	S	025208646.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	61216766A	B	025209644.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	61216770A	B	025209644.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	65267772A	S	025200346.01	79001343	CC - NYK - Currencies	50,000,000.00
FX	61271687A	B	025200346.01	79001344	CC - NYK - Currencies	29,750,000.00
FX	61276093A	B	025200346.01	79001344	CC - NYK - Currencies	29,750,000.00
FX	61472968A	S	025210014.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	61472954A	S	025210014.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	61573906A	B	025268053.01	79004886	CC - NYK - Currencies	27,955,624.84
FX	61573904A	B	025268053.01	79004886	CC - NYK - Currencies	27,955,624.84
FX	61573901A	S	025268053.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	61573899A	S	025268053.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	61704971A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	61704962A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	61724141A	B	025268053.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	61724135A	B	025268053.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	62025662A	B	025268053.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	62025666A	B	025268053.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	62041905A	B	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	62041903A	S	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	62041911A	S	025200239.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	62041913A	B	025200239.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	62198100A	S	025211483.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	62198123A	S	025211483.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	62238922A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	62238937A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	62268241A	B	025219924.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	62268353A	B	025219924.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	62475134A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	62475130A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	62511341A	B	025200239.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	62657044A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	62657046A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	62828127A	B	025268053.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	62828125A	B	025268053.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	63135859A	S	025309832.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	63307923A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	63307919A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	63307950A	B	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	63307942A	S	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	63603015A	B	025200577.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	63603013A	B	025200577.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	63603007A	S	025200577.01	79001344	CC - NYK - Currencies	20,500,000.00
FX	63603022A	S	025200577.01	79001344	CC - NYK - Currencies	20,500,000.00
FX	63982056A	S	025209644.01	79001342	CC - NYK - Currencies	100,000,000.00
FX	63983117A	S	025296633.01	79001342	CC - NYK - Currencies	50,000,000.00
FX	64078230A	B	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	64078232A	B	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	64174991A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64192636A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64192705A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64211198A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	64211181A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	64323302A	B	025268053.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	64323300A	B	025268053.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	64521291A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	64525773A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	64526005A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	64544755A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	64544744A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	64580625A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	64595690A	B	025211483.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	64595692A	B	025211483.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	64672669A	B	025208844.01	79001344	CC - NYK - Currencies	3,100,000.00
FX	64672663A	B	025208844.01	79001344	CC - NYK - Currencies	3,100,000.00
FX	64672704A	B	025309840.01	79001344	CC - NYK - Currencies	3,100,000.00
FX	64672710A	B	025309840.01	79001344	CC - NYK - Currencies	3,100,000.00
FX	64690044A	B	025208844.01	79001344	CC - NYK - Currencies	8,800,000.00
FX	64690042A	B	025208844.01	79001344	CC - NYK - Currencies	8,800,000.00
FX	64693317A	B	025200288.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	64693382A	B	025200288.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	64701480A	B	025296633.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	64701473A	B	025296633.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	64711282A	B	025309840.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	64782044A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64782042A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64782046A	S	025200635.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	64782048A	B	025200635.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	64809746A	S	025219924.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	64809758A	B	025219924.01	79001344	CC - NYK - Currencies	30,000,000.00

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
FX	64963355A	B	025219924.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64963348A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	64963343A	S	025219924.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64963359A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	64983500A	S	025219924.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64983529A	B	025219924.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	65012095A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	65012088A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	65054639A	S	025219924.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	65054641A	B	025219924.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	65054649A	S	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	65054652A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	65181728A	S	025208471.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65181730A	S	025208471.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65333103A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	65332927A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	65333677A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65333663A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65334121A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	65334123A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	65544655A	S	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	65544657A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	65561591A	B	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	65561582A	B	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	65596080A	B	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	65596084A	B	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	65596086A	S	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	65596088A	S	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	65720760A	B	025200452.01	79004885	CC - NYK - Currencies	10,393,757.95
FX	65720762A	B	025200452.01	79004885	CC - NYK - Currencies	10,393,757.95
FX	65738826A	S	025200452.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	65738824A	B	025200452.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	65741490A	B	025200452.01	79004889	CC - NYK - Currencies	43,008,653.60
FX	65767797A	S	025219924.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	65767933A	S	025219924.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	65767677A	B	025219924.01	79001344	CC - NYK - Currencies	34,000,000.00
FX	65767497A	B	025219924.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	65769272A	S	025208646.01	79001345	CC - NYK - Currencies	40,000,000.00
FX	65769281A	S	025208646.01	79001344	CC - NYK - Currencies	5,500,000.00
FX	65769278A	S	025208646.01	79001344	CC - NYK - Currencies	5,500,000.00
FX	65917362A	B	025296633.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	65945460A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	65978386A	B	025209644.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	65978388A	B	025209644.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	65972209A	B	023803687.01	76080802	CC - NYK - Currencies	13,481,458.94
FX	65972193A	B	023803687.01	76080802	CC - NYK - Currencies	13,481,458.94
FX	66149926A	B	025208844.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	66149921A	B	025208844.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	66149939A	S	025208844.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	66149934A	S	025208844.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	66249978A	S	025200577.01	79000891	CC - NYK - Currencies	11,234,549.11
FX	66249981A	S	025200577.01	79000891	CC - NYK - Currencies	11,234,549.11
FX	66467703A	B	025200288.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	66471998A	B	025208844.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	66472002A	B	025208844.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	66483444A	B	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	66483442A	B	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	66593255A	B	025208844.01	79001344	CC - NYK - Currencies	16,250,000.00
FX	66593251A	B	025208844.01	79001344	CC - NYK - Currencies	16,250,000.00

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
FX	66614468A	B	025200635.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	66614474A	B	025200635.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	66651195A	B	025208240.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	66651234A	B	025208240.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	66651485A	B	025200635.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	66651542A	B	025200635.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	66968379A	S	025207960.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	66972185A	S	025207960.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	66975549A	B	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	66975547A	B	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	67058873A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67058871A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67066859A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67066871A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67084365A	S	025200163.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	67084371A	B	025200163.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	67144425A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67144429A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67266275A	B	025200122.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	67266272A	B	025200122.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	67280606A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67280594A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67541586A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67541578A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67545937A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	67545939A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	67586120A	S	025208240.01	79004860	CC - NYK - Currencies	80,282,820.05
FX	67586153A	S	025208240.01	79004860	CC - NYK - Currencies	80,282,820.05
FX	67646624A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67646619A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67650420A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	67650423A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	67667266A	B	025208026.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	67667261A	B	025208026.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	67692309A	B	025208240.01	79001624	CC - NYK - Currencies	71,681,089.33
FX	67692361A	B	025208240.01	79001624	CC - NYK - Currencies	71,681,089.33
FX	67692841A	B	025200122.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	67692835A	B	025200122.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	67705358A	S	025200577.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	67705360A	S	025200577.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	67705365A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	67705367A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	67784976A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	67815857A	B	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	67815854A	B	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	67831428A	B	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	67831550A	B	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	67869728A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	67879120A	B	025309832.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	68115513A	B	025296633.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	68115519A	B	025296633.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	86742836A	B	025200288.01	79001342	CC - NYK - Currencies	50,000,000.00
FX	86742837A	B	025200288.01	79001342	CC - NYK - Currencies	50,000,000.00
FX	68193463A	B	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	68193465A	S	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	68193479A	B	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	68193481A	S	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	68216954A	B	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	68216957A	B	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	68278639A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	68278647A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	68387319A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	68387327A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	68706717A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	68706715A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	68726847A	B	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	68726850A	B	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	68747818A	B	025200635.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	68747820A	B	025200635.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	68797536A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	68797530A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	68821966A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	68821973A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	68853296A	B	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	68853293A	B	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	69009375A	B	025309832.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	69011268A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	69013915A	S	025309832.01	79001344	CC - NYK - Currencies	8,100,000.00
FX	69013913A	S	025309832.01	79001344	CC - NYK - Currencies	8,100,000.00
FX	69034689A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	69034692A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	69087217A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	69087219A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	69147220A	S	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	69147222A	S	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	69300931A	B	025220971.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	69314537A	S	025309832.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	69313453A	S	025309832.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	69313775A	B	025220971.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	69319464A	S	025309832.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	69319435A	S	025309832.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	69327084A	S	025309832.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	69327004A	S	025309832.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	69406263A	S	025309832.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	69406261A	S	025309832.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	69453135A	S	025309832.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	69453174A	S	025309832.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	69456596A	B	025309832.01	79000891	CC - NYK - Currencies	47,810,873.09
FX	69456569A	S	025309832.01	79000891	CC - NYK - Currencies	47,810,873.09
FX	69470257A	S	025212820.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	69499419A	S	025309832.01	79000891	CC - NYK - Currencies	47,810,873.09
FX	69499421A	B	025309832.01	79000891	CC - NYK - Currencies	47,810,873.09
FX	69518857A	S	025309832.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	69518854A	S	025309832.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	69987831A	B	025208026.01	79004886	CC - NYK - Currencies	39,424,599.13
FX	69987827A	B	025208026.01	79004886	CC - NYK - Currencies	39,424,599.13
FX	70061829A	B	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70061877A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70062383A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70107157A	B	025309832.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70107166A	S	025309832.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70188481A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70194864A	B	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	70194866A	S	025208992.01	79001344	CC - NYK - Currencies	144,250,000.00
FX	70197959A	S	001683648.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	70196605A	B	001683648.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	70195685A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70195690A	S	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00

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
FX	70346744A	B	025200346.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	70346741A	S	025200346.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	70582674A	B	025200163.01	79000891	CC - NYK - Currencies	46,854,655.63
FX	70619351A	B	025208976.01	79001394	CC - NYK - Currencies	8,458,368.54
FX	70675162A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70675164A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70675166A	B	025208844.01	79001344	CC - NYK - Currencies	160,000,000.00
FX	70709921A	S	025303017.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	70709919A	S	025303017.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	70749016A	S	025340357.01	79004860	CC - NYK - Currencies	86,017,307.20
FX	70771449A	S	025309832.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	70771446A	S	025309832.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	70851028A	B	025211483.01	79001343	CC - NYK - Currencies	17,500,000.00
FX	70851047A	B	025211483.01	79001343	CC - NYK - Currencies	17,500,000.00
FX	70851129A	B	025208240.01	79001343	CC - NYK - Currencies	17,500,000.00
FX	70851133A	B	025208240.01	79001343	CC - NYK - Currencies	17,500,000.00
FX	70886662A	S	025309832.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	71024561A	S	025337395.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	71024563A	B	025337395.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	71161156A	S	025309832.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	71551216A	B	025200288.01	79000891	CC - NYK - Currencies	11,459,240.10
FX	71551194A	B	025200288.01	79000891	CC - NYK - Currencies	11,459,240.10
FX	71933827A	B	025208976.01	79004673	CC - NYK - Currencies	157,698,396.53
FX	71933832A	B	025208976.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	71938436A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	71938464A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	71962909A	S	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	71962898A	S	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	72031057A	S	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	72031061A	S	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	72031044A	B	025200577.01	79001344	CC - NYK - Currencies	108,000,000.00
FX	72073553A	B	025262155.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	72073555A	B	025262155.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	72128728A	S	025347931.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	72128714A	S	025347931.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	72665462A	S	025200635.01	79004860	CC - NYK - Currencies	22,221,137.69
FX	72665468A	S	025209644.01	79004860	CC - NYK - Currencies	22,221,137.69
FX	72665470A	S	025209644.01	79004860	CC - NYK - Currencies	22,221,137.69
FX	72665474A	S	025200635.01	79004860	CC - NYK - Currencies	22,221,137.69
FX	72729702A	B	025208976.01	79004673	CC - NYK - Currencies	186,370,832.26
FX	72796459A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	72796655A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	72796662A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	72796487A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	73136711A	S	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	73136703A	S	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	73136677A	B	025200346.01	79001344	CC - NYK - Currencies	204,000,000.00
FX	73174042A	B	025337395.01	79004673	CC - NYK - Currencies	34,406,922.88
FX	73174055A	B	025337395.01	79004673	CC - NYK - Currencies	37,274,166.45
FX	73266649A	B	025200635.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	73377850A	B	025337395.01	79004673	CC - NYK - Currencies	20,644,153.73
FX	73377844A	B	025337395.01	79004673	CC - NYK - Currencies	22,364,499.87
FX	73428231A	B	025268053.01	79004673	CC - NYK - Currencies	16,486,650.55
FX	73428239A	B	025268053.01	79004673	CC - NYK - Currencies	15,053,028.76
FX	73796912A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	73796916A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	73867463A	B	025200635.01	79001345	CC - NYK - Currencies	14,000,000.00
FX	73867446A	B	025200635.01	79001345	CC - NYK - Currencies	14,000,000.00
FX	73936470A	B	025341470.01	79004673	CC - NYK - Currencies	74,906,738.35

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

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Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	73936451A	B	025341470.01	79004673	CC - NYK - Currencies	68,455,440.31
FX	74042772A	S	025947144.01	79005046	CC - LDN - Currencies	5,761,500.00
FX	74189315A	B	025309832.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84287846A	S	025207960.01	79005052	CC - LDN - Currencies	15,000,000.00
FX	84287848A	S	025207960.01	79005052	CC - LDN - Currencies	15,000,000.00
FX	68401961A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	68414636A	B	025200122.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	68414639A	B	025200122.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	68734399A	S	023281272.01	76080802	CC - NYK - Currencies	40,000,000.00
FX	68734367A	S	023281272.01	76080802	CC - NYK - Currencies	40,000,000.00
FX	68500527A	B	025200635.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	68500540A	B	025200635.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	68604219A	B	025200577.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	68604217A	B	025200577.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	68604221A	S	025200577.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	68604224A	S	025200577.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	70478981A	S	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	70483856A	S	025208240.01	79001344	CC - NYK - Currencies	27,750,000.00
FX	70483859A	S	025208240.01	79001344	CC - NYK - Currencies	27,750,000.00
FX	70483861A	B	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	70484243A	S	025208992.01	79001344	CC - NYK - Currencies	29,000,000.00
FX	70484241A	S	025208992.01	79001344	CC - NYK - Currencies	29,000,000.00
FX	70484245A	B	025208992.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	70513826A	B	025208240.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	70513831A	B	025208240.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109309726A	B	017381658.01	76080802	CC - NYK - Currencies	45,000,000.00
FX	83361401A	B	017381658.01	76080802	CC - NYK - Currencies	45,000,000.00
FX	83444149A	S	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	83444151A	S	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	83497865A	B	017381658.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	83713053A	S	025271024.01	79001345	CC - NYK - Currencies	15,000,000.00
FX	83713110A	B	025271024.01	79001342	CC - NYK - Currencies	15,000,000.00
FX	83751236A	B	017381658.01	76080802	CC - NYK - Currencies	52,500,000.00
FX	83755653A	B	017381658.01	76080802	CC - NYK - Currencies	41,250,000.00
FX	83756856A	B	025264011.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	83756863A	B	025264011.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	83784649A	B	025207960.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	83784651A	B	025207960.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	83787214A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	83787216A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	83787198A	S	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	83830868A	B	025268053.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	83830865A	B	025268053.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	83872710A	B	025240565.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	83872707A	S	025240565.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	109025497A	S	017397381.01	76080802	CC - NYK - Currencies	48,500,000.00
FX	109080591A	B	017397381.01	76080802	CC - NYK - Currencies	97,000,000.00
FX	83982226A	B	025200577.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	84024716A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84024726A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84024718A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	84024890A	B	025221177.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	84024892A	B	025221177.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	84025168A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84025170A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84025394A	S	025208992.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	84025402A	B	025208992.01	79001345	CC - NYK - Currencies	9,400,000.00
FX	84025409A	B	025208992.01	79001345	CC - NYK - Currencies	9,400,000.00
FX	84025842A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00

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
FX	84025844A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84025937A	B	025309840.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84026321A	B	025255555.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	109658747A	B	017381658.01	76080802	CC - NYK - Currencies	326,400,000.00
FX	84071476A	B	025271024.01	79004886	CC - NYK - Currencies	5,734,487.15
FX	84071478A	B	025271024.01	79004886	CC - NYK - Currencies	5,734,487.15
FX	84071811A	B	025255555.01	79000891	CC - NYK - Currencies	5,367,624.04
FX	84114417A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84115761A	S	025294828.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84115819A	S	025294828.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84116249A	B	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	84116252A	B	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	84118218A	B	025255555.01	79000891	CC - NYK - Currencies	2,683,812.02
FX	84158855A	S	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84158860A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84158862A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84189434A	B	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	84189943A	B	025309857.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	84190477A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84190482A	S	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84190489A	S	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84190485A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84236491A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84236489A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84237531A	B	025208844.01	79001344	CC - NYK - Currencies	312,000,000.00
FX	84237533A	S	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84238758A	S	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84238764A	B	025208844.01	79001344	CC - NYK - Currencies	309,000,000.00
FX	84313855A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84313857A	S	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84313851A	S	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84313853A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84391209A	S	025208992.01	79001345	CC - NYK - Currencies	8,000,000.00
FX	84391211A	S	025208992.01	79001345	CC - NYK - Currencies	8,000,000.00
FX	84432562A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84432558A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84434114A	S	025208992.01	79001345	CC - NYK - Currencies	9,000,000.00
FX	84434111A	S	025208992.01	79001345	CC - NYK - Currencies	9,000,000.00
FX	84484426A	S	025208992.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	84484421A	S	025208992.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	84569054A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84569039A	S	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	84581763A	S	025208844.01	79001343	CC - NYK - Currencies	33,000,000.00
FX	84581796A	S	025208844.01	79001343	CC - NYK - Currencies	33,000,000.00
FX	84644694A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	84644697A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	84675800A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	84675802A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	84678426A	S	025208992.01	79001345	CC - NYK - Currencies	21,000,000.00
FX	84678424A	S	025208992.01	79001345	CC - NYK - Currencies	21,000,000.00
FX	84678959A	B	025200635.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	84678957A	B	025200635.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	84714887A	B	025255555.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	84714959A	B	025319997.01	79000891	CC - NYK - Currencies	14,522,198.08
FX	84714961A	B	025319997.01	79000891	CC - NYK - Currencies	14,522,198.08
FX	84716131A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	84716133A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	84717618A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	84717630A	B	025208646.01	79001344	CC - NYK - Currencies	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
FX	84749646A	B	025208646.01	79001344	CC - NYK - Currencies	151,300,000.00
FX	84749538A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84749532A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84749825A	B	025200346.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	84749827A	B	025200346.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	84749956A	S	025200346.01	79001345	CC - NYK - Currencies	25,000,000.00
FX	84749960A	S	025200346.01	79001345	CC - NYK - Currencies	3,500,000.00
FX	84749958A	S	025200346.01	79001345	CC - NYK - Currencies	3,500,000.00
FX	84754382A	S	025208240.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	84754384A	B	025208240.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	84795826A	S	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84795839A	S	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84939343A	S	025208240.01	79001343	CC - NYK - Currencies	34,500,000.00
FX	84939346A	S	025208240.01	79001343	CC - NYK - Currencies	34,500,000.00
FX	85032863A	B	025300658.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	85032860A	B	025300658.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	85039538A	B	025200635.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	85039536A	B	025200635.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	85072049A	B	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85072040A	S	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85073167A	B	025264011.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	85073165A	B	025264011.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	85112499A	S	025207960.01	79001344	CC - NYK - Currencies	18,000,000.00
FX	85112501A	S	025207960.01	79001344	CC - NYK - Currencies	32,000,000.00
FX	85112505A	B	025207960.01	79001344	CC - NYK - Currencies	41,000,000.00
FX	85112503A	B	025207960.01	79001344	CC - NYK - Currencies	8,000,000.00
FX	85180461A	B	025319997.01	79000891	CC - NYK - Currencies	21,783,297.13
FX	85208549A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85248270A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	85460310A	B	025309857.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	85460325A	S	025309857.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	85464834A	B	025223801.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	85464861A	B	025223801.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	85464886A	B	025264011.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85464888A	B	025264011.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85514411A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	85514420A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	85514995A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85514992A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85555428A	B	025223801.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	85555426A	B	025223801.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	85556199A	B	025255555.01	79001342	CC - NYK - Currencies	3,220,574.42
FX	85556465A	S	025309857.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85557055A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85557052A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85557389A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85557400A	S	025208752.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85557963A	B	025309857.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	85557961A	S	025309857.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	85598026A	B	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85598103A	S	025208992.01	79001343	CC - NYK - Currencies	200,000,000.00
FX	85598114A	B	025208992.01	79001343	CC - NYK - Currencies	63,000,000.00
FX	85598120A	B	025208992.01	79001343	CC - NYK - Currencies	63,000,000.00
FX	85598389A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85598387A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85599606A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85599608A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85600506A	S	025200346.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	85639723A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00

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
FX	85639725A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85682205A	B	025209644.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	85757546A	S	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	85760975A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	85762068A	B	025208240.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	85762070A	B	025208240.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	85762073A	B	025264011.01	79000064	FI - TKO - Swaps	35,000,000.00
FX	85762075A	B	025264011.01	79000064	FI - TKO - Swaps	35,000,000.00
FX	85799728A	S	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	85799726A	B	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	85801346A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	85801336A	S	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	85895057A	B	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85895046A	B	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85898641A	B	025319997.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85898643A	B	025319997.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85910753A	B	025291055.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	85905094A	B	025291055.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	85901226A	B	025309857.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85901229A	B	025309857.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85965823A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85971864A	B	025208844.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	85971867A	B	025208844.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	85974979A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85974791A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86023542A	B	025255555.01	79001343	CC - NYK - Currencies	6,441,148.85
FX	86140071A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86140061A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86140704A	S	025309857.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	86143384A	B	025200635.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	86143379A	B	025200635.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	86180806A	B	025208844.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	86180745A	S	025208844.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	86181222A	S	025319997.01	79001343	CC - NYK - Currencies	10,000,000.00
FX	86181228A	S	025319997.01	79001343	CC - NYK - Currencies	10,000,000.00
FX	86181230A	S	025319997.01	79001343	CC - NYK - Currencies	10,000,000.00
FX	86221176A	B	025268053.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	86221182A	B	025309857.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	86223856A	B	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86223852A	B	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86275351A	B	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86275301A	B	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86275359A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	86275362A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	86275375A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	86279411A	B	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86279257A	B	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86403057A	B	025201021.01	79001344	CC - NYK - Currencies	115,000,000.00
FX	86403053A	B	025201021.01	79001344	CC - NYK - Currencies	115,000,000.00
FX	86403010A	S	025201021.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	86478741A	B	025208240.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	86478743A	S	025208240.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	86529423A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	86590867A	B	025200577.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	86590878A	B	025200577.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	86536114A	S	025208646.01	79001345	CC - NYK - Currencies	4,294,099.23
FX	86536306A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86536298A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86614552A	B	025208240.01	79001344	CC - NYK - Currencies	20,000,000.00

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
FX	86614544A	B	025208240.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	86643392A	S	025319997.01	79001344	CC - NYK - Currencies	220,000,000.00
FX	86643388A	B	025319997.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	86646125A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86653221A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86681134A	B	025208380.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86681128A	B	025208380.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86686041A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	86686039A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	86686048A	B	025200577.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	86686050A	B	025200577.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	86759419A	B	025201021.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	86871085A	S	025309840.01	79000700	CC - NYK - Currencies	16,154,709.80
FX	86871081A	S	025309840.01	79000700	CC - NYK - Currencies	16,154,709.80
FX	87001344A	S	025243635.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	87001342A	S	025243635.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	87001516A	B	025200577.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	87002429A	B	025200577.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	87081776A	B	025319997.01	79001344	CC - NYK - Currencies	1,000,000,000.00
FX	87083493A	S	025264607.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87090894A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	87122413A	B	025319997.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	87128085A	B	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	87128081A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	87128083A	B	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	87168553A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87168555A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87177279A	S	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87177302A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87177879A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	87209218A	B	025319997.01	79001344	CC - NYK - Currencies	400,000,000.00
FX	87209216A	B	025319997.01	79001344	CC - NYK - Currencies	400,000,000.00
FX	87209212A	S	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	87209210A	S	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	87543604A	B	025207960.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	87543602A	B	025207960.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	87669722A	B	025309840.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	87669720A	B	025309840.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	87828743A	B	025319997.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	87954996A	S	025319997.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	87954994A	S	025319997.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	87954998A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	87960567A	S	025208844.01	79000063	FI - TKO - Swaps	130,000,000.00
FX	87999599A	S	025208240.01	79001343	CC - NYK - Currencies	100,000,000.00
FX	87999609A	B	025208240.01	79001343	CC - NYK - Currencies	26,750,000.00
FX	87999627A	B	025208240.01	79001343	CC - NYK - Currencies	26,750,000.00
FX	88046563A	B	025319997.01	79001393	CC - NYK - Currencies	13,481,458.94
FX	88046530A	B	025319997.01	79001393	CC - NYK - Currencies	13,481,458.94
FX	88090216A	S	025319997.01	79001344	CC - NYK - Currencies	190,000,000.00
FX	88090219A	B	025319997.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	88090223A	S	025319997.01	79001344	CC - NYK - Currencies	190,000,000.00
FX	88090221A	B	025319997.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	88093482A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	88093469A	S	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	88145703A	B	025208240.01	79001343	CC - NYK - Currencies	7,000,000.00
FX	88145692A	B	025208240.01	79001343	CC - NYK - Currencies	7,000,000.00
FX	88195887A	B	025208240.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	88195921A	B	025208240.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	88198075A	B	025201021.01	79001344	CC - NYK - Currencies	200,000,000.00

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
FX	88198070A	S	025201021.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	88254035A	S	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	109658510A	B	017381658.01	76080802	CC - NYK - Currencies	18,450,432.00
FX	88298464A	B	025208646.01	79001342	CC - NYK - Currencies	1,073,524.81
FX	88392363A	B	025294828.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	88392371A	B	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	88392367A	B	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	88394733A	B	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	88394684A	B	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	88476717A	B	025208992.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	88476864A	B	025208992.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	88516846A	B	025200346.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	88516844A	B	025200346.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	88517066A	B	025200635.01	79001344	CC - NYK - Currencies	47,250,000.00
FX	88517064A	B	025200635.01	79001344	CC - NYK - Currencies	47,250,000.00
FX	88517485A	B	025208992.01	79001344	CC - NYK - Currencies	15,750,000.00
FX	88517482A	B	025208992.01	79001344	CC - NYK - Currencies	15,750,000.00
FX	88517540A	B	025209644.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	88517547A	B	025209644.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	88517554A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	88517557A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	88563114A	B	025208026.01	79000060	FI - TKO - Swaps	75,000,000.00
FX	88563095A	B	025208026.01	79000060	FI - TKO - Swaps	75,000,000.00
FX	88604349A	S	025208992.01	79000027	FI - TKO - Swaps	47,702,663.15
FX	88604342A	S	025208992.01	79000027	FI - TKO - Swaps	47,702,663.15
FX	88604633A	B	025294828.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	88604631A	B	025294828.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	88608265A	S	025200577.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	88608263A	S	025200577.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	88610547A	S	025201179.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	88610542A	S	025201179.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	88706138A	S	025200577.01	79001344	CC - NYK - Currencies	170,000,000.00
FX	88706135A	B	025200577.01	79001344	CC - NYK - Currencies	170,000,000.00
FX	88741868A	B	025201021.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	88741850A	S	025201021.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	88741847A	S	025201021.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	88741845A	B	025201021.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	88794764A	S	025208240.01	79001343	CC - NYK - Currencies	100,000,000.00
FX	88794855A	B	025208240.01	79001343	CC - NYK - Currencies	22,000,000.00
FX	88794858A	B	025208240.01	79001343	CC - NYK - Currencies	22,000,000.00
FX	88866296A	B	025208240.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	88866294A	B	025208240.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	88870679A	B	025255555.01	79001342	CC - NYK - Currencies	1,073,524.81
FX	88922585A	B	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	88922582A	B	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	89093064A	B	017537598.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	89093051A	B	017537598.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	109658756A	B	017381658.01	76080802	CC - NYK - Currencies	2,746,180.00
FX	89179721A	B	025208646.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	89179779A	S	025208646.01	79001345	CC - NYK - Currencies	3,600,000.00
FX	89179781A	S	025208646.01	79001345	CC - NYK - Currencies	3,600,000.00
FX	89314043A	S	025319997.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	89314045A	B	025319997.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	89416381A	B	025208646.01	79001342	CC - NYK - Currencies	2,147,049.62
FX	89416379A	S	025208646.01	79001342	CC - NYK - Currencies	4,500,000.00
FX	89416350A	S	025208646.01	79001342	CC - NYK - Currencies	4,500,000.00
FX	89487849A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	89487852A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	89716858A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80

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
FX	89716837A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	89720090A	B	025207978.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	89720094A	B	025207978.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	89720197A	B	025263625.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	89720223A	B	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	89720255A	B	025263625.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	89720279A	B	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	89919342A	S	025208844.01	79000051	FI - TKO - Swaps	104,000,000.00
FX	106735285A	B	017381658.01	76080802	CC - NYK - Currencies	170,598,400.00
FX	89980084A	B	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	89980220A	B	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	89982446A	B	025208471.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	89982442A	B	025208471.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	90038704A	S	025208240.01	79001343	CC - NYK - Currencies	100,000,000.00
FX	90039975A	B	025208240.01	79001343	CC - NYK - Currencies	15,000,000.00
FX	90066087A	B	025208240.01	79001343	CC - NYK - Currencies	15,000,000.00
FX	90130062A	B	025208992.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	90130059A	B	025208992.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	90236019A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	90236013A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	90272466A	B	025208976.01	79000063	FI - TKO - Swaps	25,000,000.00
FX	90272465A	B	025208976.01	79000063	FI - TKO - Swaps	25,000,000.00
FX	90276377A	B	025208844.01	79000063	FI - TKO - Swaps	25,000,000.00
FX	90276379A	B	025208844.01	79000063	FI - TKO - Swaps	25,000,000.00
FX	90276389A	B	025200577.01	79000063	FI - TKO - Swaps	10,000,000.00
FX	90276391A	B	025200577.01	79000063	FI - TKO - Swaps	10,000,000.00
FX	90320113A	S	025200452.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	90320109A	B	025200452.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	90369409A	S	025200577.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	90369294A	S	025200577.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	90457061A	B	025208240.01	79000930	FI - TKO - Swaps	50,000,000.00
FX	91164335A	B	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	91164343A	B	017537598.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	91207127A	S	025208992.01	79001345	CC - NYK - Currencies	11,500,000.00
FX	91207129A	S	025208992.01	79001345	CC - NYK - Currencies	11,500,000.00
FX	91254966A	B	025201021.01	79001344	CC - NYK - Currencies	13,300,000.00
FX	91254968A	B	025201021.01	79001344	CC - NYK - Currencies	13,300,000.00
FX	91264920A	S	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	91264915A	S	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	91309553A	B	025208992.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	91309557A	S	025208992.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	91309819A	B	025208380.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	91309813A	S	025208380.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	91440751A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	91694228A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	91694221A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	91694189A	B	025200635.01	79001344	CC - NYK - Currencies	111,500,000.00
FX	91694186A	B	025200635.01	79001344	CC - NYK - Currencies	111,500,000.00
FX	91797021A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	91797023A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	91802244A	S	025200122.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	91802246A	S	025200122.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	91941625A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	91946919A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	92069440A	B	025200122.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	92069420A	B	025200122.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	92167749A	B	017397381.01	76080802	CC - NYK - Currencies	150,000,000.00
FX	92281582A	B	025208646.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	92287945A	B	017397381.01	76080802	CC - NYK - Currencies	150,000,000.00

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
FX	109665731A	B	017397381.01	76080802	CC - NYK - Currencies	1.00
FX	92433395A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	92435777A	S	025207960.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	92435779A	S	025207960.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	92435781A	S	025207960.01	79000891	CC - NYK - Currencies	17,975,278.58
FX	92435783A	S	025207960.01	79000891	CC - NYK - Currencies	17,975,278.58
FX	92497050A	B	025208646.01	79004885	CC - NYK - Currencies	1,073,524.81
FX	92499498A	S	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	92573068A	B	025264011.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	92573066A	B	025264011.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	92648856A	B	025208646.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	92832489A	B	025255555.01	79001342	CC - NYK - Currencies	10,735,248.08
FX	92832448A	B	025255555.01	79001342	CC - NYK - Currencies	10,735,248.08
FX	92832491A	B	025255555.01	79001342	CC - NYK - Currencies	10,735,248.08
FX	92879231A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	92880083A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92888458A	S	025208646.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	92888792A	B	025208646.01	79000891	CC - NYK - Currencies	77,293,697.90
FX	93001081A	B	025208752.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	93001096A	B	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	93074021A	B	025208752.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	93074018A	B	025208752.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	93165488A	S	025208844.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	93337132A	B	025200346.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	93337130A	S	025200346.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	93409302A	B	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	93409283A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	93690273A	B	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	93690275A	B	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	94094399A	B	025294828.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	94101203A	B	025294828.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	94138638A	S	025208992.01	79004886	CC - NYK - Currencies	32,256,490.20
FX	94138636A	S	025208992.01	79004886	CC - NYK - Currencies	32,256,490.20
FX	94184065A	B	025200577.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94184063A	B	025200577.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94184102A	S	025200577.01	79001344	CC - NYK - Currencies	122,250,000.00
FX	94184078A	S	025200577.01	79001344	CC - NYK - Currencies	122,250,000.00
FX	94236597A	S	025208992.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	94236603A	B	025208992.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	94300031A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94480145A	B	025274937.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	94480142A	B	025274937.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	94480152A	B	025200635.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	94480154A	B	025200635.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	94557256A	S	025319997.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	94557250A	B	025319997.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	94655339A	B	025207960.01	79000891	CC - NYK - Currencies	4,493,819.65
FX	108325887A	S	017381658.01	76080802	CC - NYK - Currencies	12,127,050.00
FX	108286954A	B	017381658.01	76080802	CC - NYK - Currencies	36,381,150.00
FX	96196169A	S	025207960.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	96196206A	B	025207960.01	79001345	CC - NYK - Currencies	2,250,000.00
FX	96196182A	B	025207960.01	79001345	CC - NYK - Currencies	2,250,000.00
FX	96359473A	B	017501933.01	76080802	CC - NYK - Currencies	44,938,196.46
FX	96359481A	B	017501933.01	76080802	CC - NYK - Currencies	44,938,196.46
FX	96398268A	B	025208992.01	79001345	CC - NYK - Currencies	7,250,000.00
FX	96398266A	B	025208992.01	79001345	CC - NYK - Currencies	7,250,000.00
FX	107193767A	S	017381658.01	76080802	CC - NYK - Currencies	8,129,615.00
FX	107192660A	B	017381658.01	76080802	CC - NYK - Currencies	16,259,230.00
FX	97103131A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00

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
FX	97185317A	S	025201179.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	97185609A	B	025300658.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97185607A	B	025300658.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97186049A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	97186046A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	97187623A	S	025240565.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97187621A	S	025240565.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97188087A	S	025208851.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	97188080A	B	025201179.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	97188075A	S	025201179.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	97188069A	B	025208851.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	97188376A	B	025208992.01	79001345	CC - NYK - Currencies	11,500,000.00
FX	97188384A	B	025208992.01	79001345	CC - NYK - Currencies	11,500,000.00
FX	97191007A	S	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97191001A	S	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97190987A	B	025208752.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	97190985A	B	025208752.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	97240470A	B	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97240468A	B	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97240463A	S	025309857.01	79001344	CC - NYK - Currencies	60,500,000.00
FX	97240465A	S	025309857.01	79001344	CC - NYK - Currencies	60,500,000.00
FX	97389137A	B	017397381.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	97540606A	B	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	97595835A	B	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	97644712A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	97648223A	B	025268053.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97648229A	B	025268053.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97648231A	S	025268053.01	79001344	CC - NYK - Currencies	256,250,000.00
FX	97688933A	B	017397381.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	97730473A	S	025271024.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	97734938A	B	017397381.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	97734949A	B	017397381.01	76080802	CC - NYK - Currencies	80,000,000.00
FX	97737365A	B	025211483.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	97737382A	B	025211483.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	97738676A	S	025268053.01	79001472	CC - NYK - Currencies	276,369,908.20
FX	97738695A	S	025268053.01	79001472	CC - NYK - Currencies	276,369,908.20
FX	97738748A	B	025268053.01	79001472	CC - NYK - Currencies	134,814,589.37
FX	97738712A	B	025268053.01	79001472	CC - NYK - Currencies	134,814,589.37
FX	97740595A	B	025207960.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	97740611A	S	025207960.01	79001345	CC - NYK - Currencies	5,250,000.00
FX	97740618A	S	025207960.01	79001345	CC - NYK - Currencies	5,250,000.00
FX	97740777A	B	025208844.01	79001345	CC - NYK - Currencies	5,000,000.00
FX	97740790A	S	025208844.01	79001345	CC - NYK - Currencies	12,750,000.00
FX	97740831A	S	025208844.01	79001345	CC - NYK - Currencies	12,750,000.00
FX	97740930A	B	025208240.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	97740971A	S	025208240.01	79001345	CC - NYK - Currencies	7,750,000.00
FX	97740978A	S	025208240.01	79001345	CC - NYK - Currencies	7,750,000.00
FX	97838802A	B	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	97838734A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	97839394A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97839401A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97839942A	B	025268053.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	97839940A	B	025268053.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	97839937A	S	025268053.01	79001344	CC - NYK - Currencies	513,000,000.00
FX	97924376A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	97924373A	B	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	97980054A	B	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98007224A	B	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	98068133A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00

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
FX	98068136A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98068138A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98068326A	B	025208992.01	79001343	CC - NYK - Currencies	100,000,000.00
FX	98068398A	S	025208992.01	79001343	CC - NYK - Currencies	8,000,000.00
FX	98068391A	S	025208992.01	79001343	CC - NYK - Currencies	8,000,000.00
FX	98070618A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	98070620A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	98119178A	S	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	98119180A	B	025319997.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	98121155A	B	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	98121165A	B	025319997.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	98123254A	B	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	98174936A	B	025319997.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	98174941A	S	025319997.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	1466956A	B	025285727.01	79000010	CC - NYK - Currencies	28,672,435.73
FX	1466957A	B	025285727.01	79000010	CC - NYK - Currencies	28,672,435.73
FX	4988686A	B	025285727.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	4988684A	B	025285727.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	4995342A	B	025285727.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	4995340A	B	025285727.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	104284350A	S	028171320.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	104284358A	S	028171320.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	104284374A	S	028171320.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	104284402A	S	028171320.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	104284427A	S	028171320.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	104284446A	S	028171320.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	107494770A	B	017743493.01	76080802	CC - NYK - Currencies	3,600,000.00
FX	53211703A	B	025208646.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	53374725A	B	025208646.01	79000891	CC - NYK - Currencies	14,380,222.87
FX	53374739A	S	025208646.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	109321279A	S	006810501.01	76080802	CC - NYK - Currencies	33,600,000.00
FX	109430129A	S	006810501.01	76080802	CC - NYK - Currencies	105,000,000.00
FX	53599970A	B	025271024.01	79000891	CC - NYK - Currencies	10,785,167.15
FX	53607356A	B	025271024.01	79004886	CC - NYK - Currencies	7,168,108.93
FX	53607358A	B	025271024.01	79004886	CC - NYK - Currencies	7,168,108.93
FX	53607478A	B	025271024.01	79004886	CC - NYK - Currencies	3,584,054.47
FX	53607480A	B	025271024.01	79004886	CC - NYK - Currencies	3,584,054.47
FX	53734336A	S	025288879.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	53734334A	S	025288879.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	53734329A	S	025288879.01	79000891	CC - NYK - Currencies	10,785,167.15
FX	53734331A	S	025288879.01	79000891	CC - NYK - Currencies	10,785,167.15
FX	53788217A	S	025296633.01	79000018	FI - TKO - Swaps	25,000,000.00
FX	53788211A	S	025296633.01	79000018	FI - TKO - Swaps	25,000,000.00
FX	104284469A	B	001683648.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	104284366A	B	001683648.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	104284411A	S	001683648.01	76080802	CC - NYK - Currencies	42,000,000.00
FX	104284503A	S	001683648.01	76080802	CC - NYK - Currencies	42,000,000.00
FX	53902505A	S	025208992.01	79000018	FI - TKO - Swaps	7,500,000.00
FX	53902510A	S	025208992.01	79000018	FI - TKO - Swaps	7,500,000.00
FX	54165284A	B	025294828.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	54165286A	B	025294828.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	54165288A	B	025294828.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	54165290A	B	025294828.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	54175967A	S	023281272.01	76080802	CC - NYK - Currencies	12,500,000.00
FX	54175979A	S	023281272.01	76080802	CC - NYK - Currencies	12,500,000.00
FX	54500773A	S	025271024.01	79001345	CC - NYK - Currencies	2,500,000.00
FX	54500775A	B	025271024.01	79001345	CC - NYK - Currencies	2,500,000.00
FX	54497374A	S	025271024.01	79001345	CC - NYK - Currencies	2,500,000.00
FX	54497370A	B	025271024.01	79001345	CC - NYK - Currencies	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
FX	54497372A	S	025271024.01	79001345	CC - NYK - Currencies	2,500,000.00
FX	54497358A	B	025271024.01	79001345	CC - NYK - Currencies	2,500,000.00
FX	54497360A	S	025271024.01	79001345	CC - NYK - Currencies	2,500,000.00
FX	54497331A	B	025271024.01	79001345	CC - NYK - Currencies	2,500,000.00
FX	54600484A	S	025271024.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	54600486A	B	025271024.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	54600488A	S	025271024.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	54600490A	B	025271024.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	54600492A	S	025271024.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	54600494A	B	025271024.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	54600497A	S	025271024.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	54600499A	B	025271024.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	54600505A	S	025271024.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	54600507A	B	025271024.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	54610309A	S	025271024.01	79001345	CC - NYK - Currencies	4,000,000.00
FX	54610343A	B	025271024.01	79001343	CC - NYK - Currencies	4,000,000.00
FX	54621959A	S	025271024.01	79001343	CC - NYK - Currencies	4,000,000.00
FX	54621961A	B	025271024.01	79001343	CC - NYK - Currencies	4,000,000.00
FX	54623897A	B	025271024.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	54623927A	S	025271024.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	54655775A	B	025271024.01	79001345	CC - NYK - Currencies	1,500,000.00
FX	54655777A	S	025271024.01	79001345	CC - NYK - Currencies	1,500,000.00
FX	54655779A	B	025271024.01	79001345	CC - NYK - Currencies	1,500,000.00
FX	54657051A	S	025271024.01	79001345	CC - NYK - Currencies	1,500,000.00
FX	54666298A	S	025271024.01	79001345	CC - NYK - Currencies	1,500,000.00
FX	54666301A	B	025271024.01	79001343	CC - NYK - Currencies	1,500,000.00
FX	54680422A	S	025208992.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	54680424A	S	025208992.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	54703810A	B	017379736.01	76080802	CC - NYK - Currencies	71,681,089.33
FX	54703802A	B	017379736.01	76080802	CC - NYK - Currencies	71,681,089.33
FX	54706213A	B	017379736.01	76080802	CC - NYK - Currencies	71,681,089.33
FX	54706221A	B	017379736.01	76080802	CC - NYK - Currencies	71,681,089.33
FX	104284483A	S	028171320.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	104284511A	S	028171320.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	54870639A	S	028171320.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	54870554A	S	028171320.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	55003474A	B	028171312.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	55003483A	B	028171312.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	55204845A	B	017379736.01	76080802	CC - NYK - Currencies	21,504,326.80
FX	55204853A	B	017379736.01	76080802	CC - NYK - Currencies	21,504,326.80
FX	55235937A	B	025271024.01	79004886	CC - NYK - Currencies	7,168,108.93
FX	55235935A	B	025271024.01	79004886	CC - NYK - Currencies	7,168,108.93
FX	104284543A	S	028171940.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	104284525A	S	028171940.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	104286120A	B	028171916.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	104286128A	B	028171916.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	56087741A	S	028171320.01	76080802	CC - NYK - Currencies	8,987,639.29
FX	56087733A	S	028171320.01	76080802	CC - NYK - Currencies	8,987,639.29
FX	56204687A	B	025294828.01	79000891	CC - NYK - Currencies	17,975,278.58
FX	56204683A	B	025294828.01	79000891	CC - NYK - Currencies	17,975,278.58
FX	56518652A	B	025264607.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	56518672A	B	025264607.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	56584609A	S	025271024.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	56584607A	S	025271024.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	56584593A	S	025271024.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	56584596A	S	025271024.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	56584612A	S	025271024.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	56584622A	B	025271024.01	79001343	CC - NYK - Currencies	1,000,000.00
FX	56584617A	B	025271024.01	79001343	CC - NYK - Currencies	1,000,000.00

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
FX	56584619A	B	025271024.01	79001343	CC - NYK - Currencies	1,000,000.00
FX	56584614A	B	025271024.01	79001343	CC - NYK - Currencies	1,000,000.00
FX	56584639A	B	025271024.01	79001343	CC - NYK - Currencies	1,000,000.00
FX	56612707A	B	025264607.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	56613122A	S	028171932.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	56615098A	S	028171932.01	76080802	CC - NYK - Currencies	10,000,000.00
FX	56669100A	B	025271024.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	56669098A	B	025271024.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	56682053A	B	025208646.01	79001343	CC - NYK - Currencies	30,000,000.00
FX	56697742A	B	025264607.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	56701945A	B	025264607.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	56703816A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	56703877A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	57240881A	S	025212820.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	57240879A	S	025212820.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	57316148A	B	025294828.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	57316150A	B	025294828.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	57316917A	S	025296633.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	57316915A	S	025296633.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	57397945A	S	025208646.01	79001343	CC - NYK - Currencies	20,000,000.00
FX	57397437A	B	025208646.01	79001343	CC - NYK - Currencies	40,000,000.00
FX	57712496A	B	025208646.01	79001343	CC - NYK - Currencies	20,000,000.00
FX	57726990A	B	025208646.01	79001343	CC - NYK - Currencies	20,000,000.00
FX	57749269A	B	025208646.01	79001343	CC - NYK - Currencies	20,000,000.00
FX	57764161A	B	025208646.01	79001343	CC - NYK - Currencies	20,000,000.00
FX	57764157A	B	025208646.01	79001343	CC - NYK - Currencies	20,000,000.00
FX	57764159A	B	025208646.01	79001343	CC - NYK - Currencies	20,000,000.00
FX	57796256A	S	028171312.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	57796241A	S	028171312.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	57848580A	S	028171312.01	76080802	CC - NYK - Currencies	13,481,458.94
FX	57848588A	S	028171312.01	76080802	CC - NYK - Currencies	13,481,458.94
FX	57921777A	S	001683648.01	76080802	CC - NYK - Currencies	13,481,458.94
FX	57921785A	S	001683648.01	76080802	CC - NYK - Currencies	13,481,458.94
FX	58191605A	S	025313339.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	58191607A	S	025313339.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	104284939A	B	017377417.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	104284955A	B	017377417.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	104285023A	B	017377417.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	104285049A	B	017377417.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	104285063A	B	028171924.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	104285073A	B	028171924.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	58356134A	B	025294828.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	58477760A	S	025271024.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	58477744A	S	025271024.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	58477751A	S	025271024.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	58477756A	S	025271024.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	58477742A	B	025271024.01	79001343	CC - NYK - Currencies	1,000,000.00
FX	58477747A	B	025271024.01	79001343	CC - NYK - Currencies	1,000,000.00
FX	58477740A	B	025271024.01	79001343	CC - NYK - Currencies	1,000,000.00
FX	58477758A	B	025271024.01	79001343	CC - NYK - Currencies	1,000,000.00
FX	58479337A	S	025208992.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	58479335A	S	025208992.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	58885551A	B	025208646.01	79001343	CC - NYK - Currencies	20,000,000.00
FX	58886409A	S	025200635.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	58886413A	S	025200635.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	58897612A	B	025294828.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	58897614A	B	025294828.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	58946799A	B	025219924.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	58946794A	B	025219924.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	58974420A	S	025208752.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	58974423A	S	025208752.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	58974480A	B	025208752.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	58974487A	B	025208752.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	59134993A	S	028171320.01	76080802	CC - NYK - Currencies	12,500,000.00
FX	59134985A	S	028171320.01	76080802	CC - NYK - Currencies	12,500,000.00
FX	59230919A	S	025212820.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	59230917A	S	025212820.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	59276650A	B	025208646.01	79001344	CC - NYK - Currencies	45,000,000.00
FX	59275862A	B	025208646.01	79001344	CC - NYK - Currencies	45,000,000.00
FX	59275867A	B	025208646.01	79001344	CC - NYK - Currencies	45,000,000.00
FX	59275826A	B	025208646.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	59277364A	S	028171320.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	59277356A	S	028171320.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	59390445A	S	017559121.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	59390437A	S	017559121.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	59491495A	B	025208646.01	79000891	CC - NYK - Currencies	36,305,495.21
FX	59491726A	B	025208646.01	79000891	CC - NYK - Currencies	36,305,495.21
FX	59613400A	S	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	59613390A	S	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	59715683A	S	001683648.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	59715691A	S	001683648.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	59732379A	S	017559121.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	59732387A	S	017559121.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	60507489A	S	025208471.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	60507486A	B	025208471.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	60530071A	S	025208471.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	60530073A	B	025208471.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	60553095A	S	001683648.01	76080802	CC - NYK - Currencies	17,975,278.58
FX	60553176A	S	001683648.01	76080802	CC - NYK - Currencies	17,975,278.58
FX	60587894A	B	025264607.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	60625616A	B	025264607.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	60649255A	B	025264607.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	60689051A	S	025268053.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	60689069A	S	025268053.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	60741162A	B	025264607.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	60742924A	S	001683648.01	76080802	CC - NYK - Currencies	22,350,000.00
FX	60742941A	S	001683648.01	76080802	CC - NYK - Currencies	22,350,000.00
FX	61079127A	S	028171932.01	76080802	CC - NYK - Currencies	44,938,196.46
FX	61079151A	B	028171932.01	76080802	CC - NYK - Currencies	44,938,196.46
FX	61064823A	B	025296633.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	61064825A	B	025296633.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	61115427A	B	025208240.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	61115429A	S	025208240.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	61115810A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	61115805A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	61150364A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	61150366A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	61182841A	B	001683648.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	61182833A	S	001683648.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	61201342A	S	001683648.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	61201350A	S	001683648.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	61238002A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	61238004A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	61239105A	S	025210014.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	61239103A	S	025210014.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	61510471A	B	025219924.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	61510469A	S	025219924.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	61513443A	S	017559121.01	76080802	CC - NYK - Currencies	20,000,000.00

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
FX	61513454A	S	017559121.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	61548528A	B	025264607.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	61739688A	B	025200239.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	61739686A	S	025200239.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	61759285A	B	025264607.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	61798472A	B	025264607.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	61801644A	S	025219924.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	61801646A	B	025219924.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	61824782A	B	025219924.01	79001344	CC - NYK - Currencies	67,000,000.00
FX	61824765A	B	025219924.01	79001344	CC - NYK - Currencies	67,000,000.00
FX	61825342A	B	025219924.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	61825344A	S	025219924.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	62096127A	S	028171312.01	76080802	CC - NYK - Currencies	22,469,098.23
FX	62096135A	S	028171312.01	76080802	CC - NYK - Currencies	22,469,098.23
FX	62191174A	S	025294828.01	79000891	CC - NYK - Currencies	56,172,745.57
FX	62191169A	B	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	62179032A	B	025208646.01	79000891	CC - NYK - Currencies	14,522,198.08
FX	62212598A	B	025208646.01	79000891	CC - NYK - Currencies	14,522,198.08
FX	62612092A	S	025294828.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	62612094A	S	025294828.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	62651096A	B	025219924.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	62651098A	B	025219924.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	62683451A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	62720348A	B	025208646.01	79001343	CC - NYK - Currencies	25,000,000.00
FX	62796129A	S	017559121.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	62796137A	S	017559121.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	63038340A	S	028171312.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	63038359A	S	028171312.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	63102722A	B	001683648.01	76080802	CC - NYK - Currencies	22,469,098.23
FX	63102745A	B	001683648.01	76080802	CC - NYK - Currencies	22,469,098.23
FX	63122176A	B	001683648.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	63122162A	S	001683648.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	63122932A	S	025294828.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	63122937A	S	025294828.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	63264611A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	63264613A	B	025294828.01	79000891	CC - NYK - Currencies	53,027,071.82
FX	63283966A	B	025208752.01	79000018	FI - TKO - Swaps	15,000,000.00
FX	63283964A	B	025208752.01	79000018	FI - TKO - Swaps	15,000,000.00
FX	109535588A	S	001705227.01	76080802	CC - NYK - Currencies	89,883,342.90
FX	63347356A	B	025219924.01	79000018	FI - TKO - Swaps	25,000,000.00
FX	63347354A	B	025219924.01	79000018	FI - TKO - Swaps	25,000,000.00
FX	63350730A	S	025294828.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	63350761A	S	025294828.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	63350837A	S	025294828.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	63350839A	S	025294828.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	63513433A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	63513431A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	63697213A	S	025294828.01	79000891	CC - NYK - Currencies	22,019,716.26
FX	63697227A	S	025294828.01	79000891	CC - NYK - Currencies	22,019,716.26
FX	63739600A	B	025294828.01	79000891	CC - NYK - Currencies	18,152,747.60
FX	63739602A	B	025294828.01	79000891	CC - NYK - Currencies	18,152,747.60
FX	63784652A	S	006465967.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	63784644A	S	006465967.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	63959014A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	63959012A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	63959017A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	63959019A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	64009556A	B	025208992.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	64009553A	B	025208992.01	79001344	CC - NYK - Currencies	35,000,000.00

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
FX	64062122A	S	025200452.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	64062119A	S	025200452.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	64077799A	S	025294828.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	64077797A	S	025294828.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	64158974A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	64158972A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	64158964A	S	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	64158969A	S	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	64218856A	S	025294828.01	79000891	CC - NYK - Currencies	31,456,737.52
FX	64218858A	S	025294828.01	79000891	CC - NYK - Currencies	31,456,737.52
FX	64252677A	S	025208471.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	64252672A	S	025208471.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	64431469A	B	025200346.01	79004886	CC - NYK - Currencies	36,557,355.56
FX	64431423A	B	025200346.01	79004886	CC - NYK - Currencies	36,557,355.56
FX	64434152A	B	025201021.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	64434155A	B	025201021.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109535596A	S	001705227.01	76080802	CC - NYK - Currencies	80,321,285.14
FX	64536231A	S	001683648.01	76080802	CC - NYK - Currencies	22,469,098.23
FX	64536223A	S	001683648.01	76080802	CC - NYK - Currencies	13,481,458.94
FX	64554958A	B	025208646.01	79001344	CC - NYK - Currencies	7,200,000.00
FX	64554960A	B	025208646.01	79001344	CC - NYK - Currencies	7,200,000.00
FX	64571196A	S	001683648.01	76080802	CC - NYK - Currencies	27,861,681.80
FX	64571215A	S	001683648.01	76080802	CC - NYK - Currencies	17,076,514.65
FX	64572800A	S	025200122.01	79000891	CC - NYK - Currencies	17,076,514.65
FX	64572814A	S	025200122.01	79000891	CC - NYK - Currencies	27,861,681.80
FX	64626912A	S	001683648.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	64626900A	S	001683648.01	76080802	CC - NYK - Currencies	50,000,000.00
FX	64683392A	S	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	64683394A	B	025294828.01	79000891	CC - NYK - Currencies	105,155,379.71
FX	64682717A	B	025200122.01	79001344	CC - NYK - Currencies	3,000,000.00
FX	64682720A	B	025200122.01	79001344	CC - NYK - Currencies	3,000,000.00
FX	64685761A	B	025208844.01	79001345	CC - NYK - Currencies	6,000,000.00
FX	64685757A	B	025208844.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	64718453A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64758691A	B	025208992.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	64807560A	S	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	64807562A	B	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	64807565A	S	025208646.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	64807572A	B	025208646.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	64933222A	B	025208844.01	79000891	CC - NYK - Currencies	47,810,873.09
FX	64960758A	S	025294828.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	64960755A	S	025294828.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	64963052A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	64963037A	S	025268053.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65051086A	B	025201021.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65051081A	B	025201021.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65051089A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65051098A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65071849A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	65072255A	B	025211483.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	65072262A	B	025211483.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	65078311A	B	025208646.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	65093116A	B	025264607.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	65093735A	B	025294828.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	65130539A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	65297139A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	65299396A	S	017379736.01	76080802	CC - NYK - Currencies	30,000,000.00
FX	65350819A	S	025296633.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	65350835A	B	025296633.01	79001344	CC - NYK - Currencies	200,000,000.00

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
FX	65356619A	S	025294828.01	79000891	CC - NYK - Currencies	17,975,278.58
FX	65356621A	S	025294828.01	79000891	CC - NYK - Currencies	17,975,278.58
FX	65498454A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65498457A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65521594A	B	025294828.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65521590A	B	025294828.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	65521592A	S	025294828.01	79000891	CC - NYK - Currencies	37,298,703.06
FX	65521587A	S	025294828.01	79000891	CC - NYK - Currencies	37,298,703.06
FX	65554817A	B	025294828.01	79001344	CC - NYK - Currencies	30,500,000.00
FX	65554819A	B	025294828.01	79001344	CC - NYK - Currencies	30,500,000.00
FX	65554812A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	65554810A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	65587288A	B	025294828.01	79000891	CC - NYK - Currencies	9,076,373.80
FX	65587291A	B	025294828.01	79000891	CC - NYK - Currencies	9,076,373.80
FX	65644013A	B	025219924.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	65644011A	S	025219924.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	65664696A	B	025294828.01	79000891	CC - NYK - Currencies	18,152,747.60
FX	65664700A	B	025294828.01	79000891	CC - NYK - Currencies	18,152,747.60
FX	109536444A	S	025208646.01	79004592	CC - LDN - Currencies	76,958,238.48
FX	109541683A	B	025208646.01	79004592	CC - LDN - Currencies	230,874,715.44
FX	65818121A	B	025208646.01	79001343	CC - NYK - Currencies	40,000,000.00
FX	65937336A	B	025208646.01	79001343	CC - NYK - Currencies	40,000,000.00
FX	65983788A	S	025309857.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	65983786A	S	025309857.01	79001344	CC - NYK - Currencies	175,000,000.00
FX	65983793A	B	025309857.01	79001344	CC - NYK - Currencies	403,000,000.00
FX	65983814A	B	025296633.01	79001344	CC - NYK - Currencies	115,000,000.00
FX	65983820A	S	025296633.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	65983818A	S	025296633.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	66114669A	B	025208646.01	79001343	CC - NYK - Currencies	40,000,000.00
FX	66295567A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	66295571A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	66295901A	S	001683648.01	76080802	CC - NYK - Currencies	13,481,458.94
FX	66295893A	S	001683648.01	76080802	CC - NYK - Currencies	13,481,458.94
FX	66481115A	S	025294828.01	79000891	CC - NYK - Currencies	204,019,411.91
FX	66481125A	B	025294828.01	79000891	CC - NYK - Currencies	179,752,785.82
FX	66525707A	S	025294828.01	79001344	CC - NYK - Currencies	173,000,000.00
FX	66525709A	B	025294828.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	66682561A	B	025208844.01	79000891	CC - NYK - Currencies	27,229,121.41
FX	66682563A	B	025208844.01	79000891	CC - NYK - Currencies	27,229,121.41
FX	66727802A	B	025200122.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	66745725A	S	025200452.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	66745727A	S	025200452.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	66826680A	B	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	66826689A	B	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	66913411A	S	025208471.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	66913441A	S	025208471.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	66913543A	B	025208752.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	66913569A	B	025208752.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	67075723A	B	025271024.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67075725A	B	025271024.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67077944A	B	023803687.01	76080802	CC - NYK - Currencies	44,938,196.46
FX	67077936A	B	023803687.01	76080802	CC - NYK - Currencies	44,938,196.46
FX	67176775A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	67200435A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	67200442A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	67422003A	B	025211483.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	67421965A	B	025211483.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	67459009A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	67459032A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00

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
FX	67471782A	B	025208646.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	67471780A	B	025200346.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	67554062A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67554059A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67575110A	B	025211483.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	67575108A	B	025211483.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	67594380A	S	025208992.01	79001394	CC - NYK - Currencies	71,681,089.33
FX	67614400A	B	025208646.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	104285136A	S	025208646.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	104285138A	S	025208646.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	104285146A	B	025208240.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	104285153A	B	025208240.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	67635979A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67636001A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67656387A	B	025271024.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	67656377A	B	025271024.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	67679459A	B	025208646.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	67679475A	S	025208471.01	79001344	CC - NYK - Currencies	28,000,000.00
FX	67679473A	S	025208471.01	79001344	CC - NYK - Currencies	28,000,000.00
FX	67682683A	S	001683648.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	67701079A	B	025309857.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	67719803A	S	025200346.01	79001344	CC - NYK - Currencies	56,000,000.00
FX	67719801A	S	025200346.01	79001344	CC - NYK - Currencies	56,000,000.00
FX	67719816A	B	025208646.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	67743513A	S	025208471.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	67743511A	S	025208471.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109658775A	B	017381658.01	76080802	CC - NYK - Currencies	143,000,000.00
FX	67808632A	B	025271024.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	67808620A	B	025271024.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	67810030A	S	025200452.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	67810025A	S	025200452.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	104285169A	B	025268053.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	104285170A	B	025268053.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	104285135A	S	025211483.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104285137A	S	025211483.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67852682A	S	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	67852712A	S	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	67853060A	B	025208646.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	67870789A	B	025294828.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	67870792A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	67924143A	B	025219924.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67924141A	B	025219924.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	68081728A	B	025212820.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	68081735A	B	025212820.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	68258163A	B	025337395.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	68258165A	S	025337395.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	68290589A	B	025319997.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	68372745A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	68372743A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	68396897A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	68396895A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	68694154A	B	025271024.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	68694156A	S	025271024.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	68762321A	S	023281272.01	76080802	CC - NYK - Currencies	35,950,557.16
FX	68762355A	S	023281272.01	76080802	CC - NYK - Currencies	35,950,557.16
FX	68759997A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	68760001A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	68760480A	S	025208240.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	68760524A	S	025208240.01	79001344	CC - NYK - Currencies	12,500,000.00

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
FX	68785424A	S	025337395.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	68785333A	S	025337395.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	68785422A	S	025337395.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	68785418A	S	025337395.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	68898150A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	69266007A	B	025294828.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	69319763A	B	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	69319769A	B	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	69319801A	S	025294828.01	79000891	CC - NYK - Currencies	45,387,578.42
FX	69319799A	S	025294828.01	79000891	CC - NYK - Currencies	45,387,578.42
FX	69420852A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	69420856A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	69584829A	B	025211483.01	79001344	CC - NYK - Currencies	28,500,000.00
FX	69584831A	B	025211483.01	79001344	CC - NYK - Currencies	28,500,000.00
FX	69584820A	B	025208646.01	79001344	CC - NYK - Currencies	14,250,000.00
FX	69584827A	B	025208646.01	79001344	CC - NYK - Currencies	14,250,000.00
FX	69662474A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	69662486A	S	025294828.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	69722235A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70051577A	S	025200452.01	79001345	CC - NYK - Currencies	2,000,000.00
FX	70056699A	B	025200452.01	79001344	CC - NYK - Currencies	2,000,000.00
FX	70056701A	B	025200452.01	79001344	CC - NYK - Currencies	2,000,000.00
FX	70050971A	S	025200635.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	70050977A	B	025200635.01	79001344	CC - NYK - Currencies	1,000,000.00
FX	70050987A	B	025200635.01	79001344	CC - NYK - Currencies	1,000,000.00
FX	70071970A	S	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70071963A	S	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70071989A	B	025309840.01	79001344	CC - NYK - Currencies	132,000,000.00
FX	70119176A	B	025340357.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	70119180A	S	025340357.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	70073985A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70073987A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70075185A	B	025208992.01	79001344	CC - NYK - Currencies	805,000,000.00
FX	70075187A	B	025208992.01	79001344	CC - NYK - Currencies	33,500,000.00
FX	70077123A	S	025309840.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	70077125A	B	025309840.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	70077121A	S	025200635.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	70077116A	B	025200635.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	70077127A	S	025211483.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	70075847A	B	025211483.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	70184163A	B	025200635.01	79004886	CC - NYK - Currencies	37,990,977.35
FX	70184150A	B	025200635.01	79004886	CC - NYK - Currencies	37,990,977.35
FX	70244242A	B	025340357.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70412248A	B	025208992.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	70432924A	B	025296633.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	70412277A	B	025208646.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	70432206A	B	025296633.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	70432208A	S	025296633.01	79001344	CC - NYK - Currencies	400,000,000.00
FX	70497077A	S	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	70497080A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	70627972A	B	025340357.01	79000891	CC - NYK - Currencies	7,261,099.04
FX	70627955A	B	025340357.01	79000891	CC - NYK - Currencies	6,984,921.15
FX	70614582A	B	025200163.01	79000891	CC - NYK - Currencies	28,686,523.86
FX	70614653A	B	025319997.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	70614822A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70614820A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70614818A	S	025208992.01	79001344	CC - NYK - Currencies	111,000,000.00
FX	70614816A	S	025208992.01	79001344	CC - NYK - Currencies	111,000,000.00
FX	70716436A	B	025208471.01	79001344	CC - NYK - Currencies	75,000,000.00

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
FX	70759793A	B	025211483.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70779670A	S	025319997.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70801206A	B	025200452.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70801259A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70816119A	B	025200346.01	79001344	CC - NYK - Currencies	16,500,000.00
FX	70816122A	B	025200346.01	79001344	CC - NYK - Currencies	16,500,000.00
FX	70849264A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	70849272A	S	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	71021563A	B	025319997.01	79001344	CC - NYK - Currencies	2,500,000.00
FX	71074157A	B	025208240.01	79001344	CC - NYK - Currencies	9,000,000.00
FX	71074153A	B	025208240.01	79001344	CC - NYK - Currencies	9,000,000.00
FX	71099669A	B	025208646.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	71102729A	B	025208646.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	71122267A	B	025319997.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	71122272A	B	025319997.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	71122286A	B	025319997.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	71122283A	B	025319997.01	79001344	CC - NYK - Currencies	6,000,000.00
FX	71122274A	S	025319997.01	79001344	CC - NYK - Currencies	27,500,000.00
FX	71144202A	S	025208992.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	71144200A	S	025208992.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	71341267A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	71362225A	S	025208646.01	79001345	CC - NYK - Currencies	50,000,000.00
FX	71387779A	B	025208646.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	71423843A	S	025294828.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	71423846A	S	025294828.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	71503982A	S	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71503987A	S	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71503998A	S	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71503952A	B	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71503965A	B	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71503975A	B	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71503954A	B	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71503970A	B	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71503977A	B	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71503984A	S	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71503996A	S	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71504005A	S	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71543855A	B	025319997.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	71543853A	S	025319997.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	104286137A	S	028171916.01	76080802	CC - NYK - Currencies	3,492,460.57
FX	104286145A	S	028171916.01	76080802	CC - NYK - Currencies	3,492,460.57
FX	104286154A	S	028171916.01	76080802	CC - NYK - Currencies	3,492,460.57
FX	104286163A	S	028171916.01	76080802	CC - NYK - Currencies	3,492,460.57
FX	71737811A	S	025319997.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	71903044A	S	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71903030A	B	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71903042A	B	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71903047A	S	025208646.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	71930233A	B	025300658.01	79004902	CC - NYK - Currencies	716,810.89
FX	71934627A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934609A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934637A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934641A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934639A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934659A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934649A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934653A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934718A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934681A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00

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
FX	71934747A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934684A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934760A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934690A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934763A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934704A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71934722A	B	025208646.01	79001345	CC - NYK - Currencies	23,000,000.00
FX	71934788A	B	025208646.01	79001345	CC - NYK - Currencies	23,000,000.00
FX	71955809A	B	025319997.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	71955778A	B	025319997.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	71955784A	B	025319997.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	71955790A	S	025319997.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	71988026A	S	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	71993147A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993164A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993151A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993095A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993097A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993104A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993191A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993189A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993193A	B	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993120A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993122A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993124A	S	025208646.01	79001345	CC - NYK - Currencies	10,000,000.00
FX	71993234A	B	025208646.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	71993226A	B	025208646.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	71993224A	B	025208646.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	71993215A	B	025208646.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	72016165A	B	025319997.01	79001344	CC - NYK - Currencies	17,500,000.00
FX	72014603A	S	025319997.01	79001344	CC - NYK - Currencies	17,500,000.00
FX	72147483A	B	025319997.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	72147485A	S	025319997.01	79001344	CC - NYK - Currencies	57,000,000.00
FX	72441777A	S	025200577.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	72441774A	S	025200577.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	72460163A	S	025319997.01	79001345	CC - NYK - Currencies	18,900,000.00
FX	72460157A	S	025319997.01	79001345	CC - NYK - Currencies	18,900,000.00
FX	72460165A	S	025319997.01	79001345	CC - NYK - Currencies	18,900,000.00
FX	72460149A	S	025319997.01	79001345	CC - NYK - Currencies	18,900,000.00
FX	72460159A	S	025319997.01	79001345	CC - NYK - Currencies	18,900,000.00
FX	72460083A	S	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	72460087A	B	025319997.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	72596615A	S	025319997.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	72596718A	S	025319997.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	72596618A	S	025319997.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	72596727A	S	025319997.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	72596646A	S	025319997.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	72596729A	B	025319997.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	72596643A	B	025319997.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	72596650A	B	025319997.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	72596653A	B	025319997.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	72596732A	B	025319997.01	79001343	CC - NYK - Currencies	3,000,000.00
FX	72707839A	S	025319997.01	79001345	CC - NYK - Currencies	161,030.60
FX	72707837A	S	025319997.01	79001345	CC - NYK - Currencies	161,030.60
FX	72711124A	S	025319997.01	79001345	CC - NYK - Currencies	77,294.69
FX	72711128A	S	025319997.01	79001345	CC - NYK - Currencies	77,294.69
FX	72711155A	S	025319997.01	79001345	CC - NYK - Currencies	77,294.69
FX	72711284A	S	025319997.01	79001345	CC - NYK - Currencies	77,294.69
FX	72711197A	S	025319997.01	79001345	CC - NYK - Currencies	77,294.69

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
FX	72711147A	S	025319997.01	79001345	CC - NYK - Currencies	400,000.00
FX	72711171A	S	025319997.01	79001345	CC - NYK - Currencies	400,000.00
FX	72711180A	S	025319997.01	79001345	CC - NYK - Currencies	400,000.00
FX	72711157A	S	025319997.01	79001345	CC - NYK - Currencies	400,000.00
FX	72711214A	S	025319997.01	79001345	CC - NYK - Currencies	400,000.00
FX	72711191A	B	025319997.01	79001345	CC - NYK - Currencies	1,200,000.00
FX	72711221A	B	025319997.01	79001345	CC - NYK - Currencies	1,200,000.00
FX	72711195A	B	025319997.01	79001345	CC - NYK - Currencies	1,200,000.00
FX	72711208A	B	025319997.01	79001345	CC - NYK - Currencies	1,200,000.00
FX	72711223A	B	025319997.01	79001345	CC - NYK - Currencies	1,200,000.00
FX	72727022A	S	025319997.01	79001345	CC - NYK - Currencies	21,470.75
FX	72727026A	S	025319997.01	79001345	CC - NYK - Currencies	21,470.75
FX	75878478A	B	025294828.01	79000891	CC - NYK - Currencies	72,610,990.42
FX	75878476A	B	025294828.01	79000891	CC - NYK - Currencies	72,610,990.42
FX	79762160A	B	025309857.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	79762169A	B	025309857.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	79851029A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	79851038A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	79961586A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	79961589A	B	025223801.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	79988923A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79988921A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79988925A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79988927A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80121769A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80121764A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80121818A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80121822A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80121826A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	80121830A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	104285203A	B	025296633.01	79001343	CC - NYK - Currencies	100,000,000.00
FX	92549644A	B	025207978.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92549641A	B	025207978.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92552971A	B	025333949.01	79004797	FI - TKO - Swaps	5,000,000.00
FX	92560732A	B	025302985.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	92560734A	S	025302985.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	92870390A	S	025934027.01	79004832	CC - NYK - Currencies	5,000,000.00
FX	102262458A	B	028209534.01	76080802	CC - NYK - Currencies	43,069,815.28
FX	102262462A	B	028209534.01	76080802	CC - NYK - Currencies	53,783,592.86
FX	102262455A	B	028209534.01	76080802	CC - NYK - Currencies	42,940,992.30
FX	102262465A	B	028209534.01	76080802	CC - NYK - Currencies	136,194,069.73
FX	93055279A	B	025208026.01	79004889	CC - NYK - Currencies	7,168,108.93
FX	93131310A	S	025501081.01	76095329	CC - NYK - Currencies	585,829,239.24
FX	93325138A	S	025936782.01	79004860	CC - NYK - Currencies	19,262,450.55
FX	93471520A	S	025208992.01	79004600	CC - NYK - Currencies	100,000,000.00
FX	93471516A	B	025208992.01	79004600	CC - NYK - Currencies	100,000,000.00
FX	93837380A	B	025342312.01	79004163	CC - NYK - Currencies	21,400,000.00
FX	93837382A	B	025342338.01	79004163	CC - NYK - Currencies	23,800,000.00
FX	93837384A	B	025342320.01	79004163	CC - NYK - Currencies	54,800,000.00
FX	93837417A	B	025342312.01	79004163	CC - NYK - Currencies	10,700,000.00
FX	93837426A	B	025342338.01	79004163	CC - NYK - Currencies	11,900,000.00
FX	93837430A	B	025342320.01	79004163	CC - NYK - Currencies	27,400,000.00
FX	93813462A	S	025201179.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	93813414A	B	025201179.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	93837504A	B	025342312.01	79004163	CC - NYK - Currencies	21,000,000.00
FX	93837506A	B	025342338.01	79004163	CC - NYK - Currencies	23,500,000.00
FX	93837508A	B	025342320.01	79004163	CC - NYK - Currencies	55,500,000.00
FX	93965092A	S	025240565.01	79000121	CC - NYK - Currencies	2,000,000.00
FX	93965189A	B	025240565.01	79000121	CC - NYK - Currencies	4,500,000.00

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
FX	93965187A	B	025240565.01	79000121	CC - NYK - Currencies	4,500,000.00
FX	94079444A	S	025200635.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	94079453A	S	025200635.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	94126229A	B	025296633.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	94125364A	B	025268053.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	94125366A	B	025268053.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	94177252A	B	025296633.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	94180096A	B	025208992.01	79001344	CC - NYK - Currencies	22,000,000.00
FX	94180091A	B	025208992.01	79001344	CC - NYK - Currencies	22,000,000.00
FX	97414755A	S	025200395.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	94227064A	B	025200635.01	79001344	CC - NYK - Currencies	74,600,000.00
FX	94281917A	B	025342312.01	79004163	CC - NYK - Currencies	10,700,000.00
FX	94281919A	B	025342338.01	79004163	CC - NYK - Currencies	11,900,000.00
FX	94281921A	B	025342320.01	79004163	CC - NYK - Currencies	27,400,000.00
FX	94283025A	B	025200635.01	79001344	CC - NYK - Currencies	74,600,000.00
FX	94378656A	S	025205600.01	79001344	CC - NYK - Currencies	3,782,105.26
FX	94378667A	B	025205600.01	79001344	CC - NYK - Currencies	4,548,101.27
FX	94378659A	S	025205600.01	79001344	CC - NYK - Currencies	5,242,105.26
FX	94378675A	B	025205600.01	79001344	CC - NYK - Currencies	6,303,797.47
FX	94378677A	S	025205600.01	79001344	CC - NYK - Currencies	7,895,789.47
FX	94378679A	B	025205600.01	79001344	CC - NYK - Currencies	9,494,936.71
FX	94378700A	S	025205600.01	79001344	CC - NYK - Currencies	7,058,947.37
FX	94378682A	B	025205600.01	79001344	CC - NYK - Currencies	8,488,607.59
FX	94391061A	S	025205600.01	79001344	CC - NYK - Currencies	6,405,263.16
FX	94396191A	B	025205600.01	79001344	CC - NYK - Currencies	7,702,531.65
FX	94378684A	S	025205600.01	79001344	CC - NYK - Currencies	9,481,052.63
FX	94378729A	B	025205600.01	79001344	CC - NYK - Currencies	11,401,265.82
FX	94378733A	S	025205600.01	79001344	CC - NYK - Currencies	6,444,210.53
FX	94378741A	B	025205600.01	79001344	CC - NYK - Currencies	7,749,367.09
FX	94378772A	S	025205600.01	79001344	CC - NYK - Currencies	3,946,315.79
FX	94378736A	B	025205600.01	79001344	CC - NYK - Currencies	4,745,569.62
FX	94378738A	S	025205600.01	79001344	CC - NYK - Currencies	7,451,578.95
FX	94378746A	B	025205600.01	79001344	CC - NYK - Currencies	8,960,759.49
FX	94378749A	S	025205600.01	79001344	CC - NYK - Currencies	3,365,263.16
FX	94378752A	B	025205600.01	79001344	CC - NYK - Currencies	4,046,835.44
FX	94378756A	S	025205600.01	79001344	CC - NYK - Currencies	5,982,105.26
FX	94378768A	B	025205600.01	79001344	CC - NYK - Currencies	7,193,670.89
FX	94378766A	S	025205600.01	79001344	CC - NYK - Currencies	5,982,105.26
FX	94378770A	B	025205600.01	79001344	CC - NYK - Currencies	7,193,670.89
FX	94395480A	B	025200056.01	79001344	CC - NYK - Currencies	25,400,000.00
FX	94395481A	B	025200056.01	79001344	CC - NYK - Currencies	25,400,000.00
FX	94467076A	B	025201179.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94467074A	B	025201179.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94464646A	S	025309857.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	94464648A	S	025309857.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	94575057A	S	025200122.01	79800379	CC - NYK - Currencies	0.57
FX	94575071A	S	025200122.01	79800379	CC - NYK - Currencies	0.57
FX	94617982A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	94617980A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95163846A	B	025200452.01	79000957	CC - NYK - Currencies	17,920,272.33
FX	95163839A	B	025200452.01	79000957	CC - NYK - Currencies	17,920,272.33
FX	95209831A	S	025337684.01	79001344	CC - NYK - Currencies	7,000,000.00
FX	95209828A	B	025337684.01	79001344	CC - NYK - Currencies	7,000,000.00
FX	95222401A	S	040310096.01	76077636	CC - NYK - Currencies	2,867,200.00
FX	95363888A	S	025296633.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	95363886A	S	025296633.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	95457739A	S	025936782.01	79004860	CC - NYK - Currencies	81,892,599.55
FX	95457741A	S	025936782.01	79004860	CC - NYK - Currencies	34,655,021.16
FX	95510460A	B	025208240.01	79001344	CC - NYK - Currencies	40,000,000.00

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
FX	95510458A	B	025208240.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	95542188A	B	025208992.01	79001344	CC - NYK - Currencies	4,400,000.00
FX	95542189A	B	025208992.01	79001344	CC - NYK - Currencies	4,400,000.00
FX	95542186A	B	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	95542187A	B	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	95542206A	B	025208992.01	79001394	CC - NYK - Currencies	35,840,544.67
FX	95542208A	B	025208992.01	79001394	CC - NYK - Currencies	35,840,544.67
FX	95542223A	S	025208992.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	95542224A	S	025208992.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	95542235A	B	025208992.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	95542244A	B	025208992.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	95542202A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95542197A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95542245A	B	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	95542246A	B	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	95542251A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95542254A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95542255A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95542298A	S	025208992.01	79984916	CC - LDN - Currencies	12,500,000.00
FX	95542296A	S	025208992.01	79984916	CC - LDN - Currencies	12,500,000.00
FX	95542312A	S	025208992.01	79984916	CC - LDN - Currencies	12,603,281.25
FX	95542299A	S	025208992.01	79984916	CC - LDN - Currencies	12,603,281.25
FX	95546568A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95551351A	B	025208992.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	95551352A	B	025208992.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	95551353A	S	025208992.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	95551354A	B	025208992.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	95551357A	S	025208992.01	79004886	CC - NYK - Currencies	107,521,634.00
FX	95551358A	S	025208992.01	79004886	CC - NYK - Currencies	107,521,634.00
FX	95551360A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95551395A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95551378A	B	025208992.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	95551379A	B	025208992.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	95551396A	B	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	95551398A	B	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	95551388A	B	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	95551389A	B	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	95551409A	B	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	95551362A	B	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	95551410A	B	025208992.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	95551403A	B	025208992.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	95551400A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95551401A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95551424A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95551404A	B	025208992.01	79001344	CC - NYK - Currencies	61,000,000.00
FX	95551425A	B	025208992.01	79001344	CC - NYK - Currencies	61,000,000.00
FX	95551426A	S	025208992.01	79001344	CC - NYK - Currencies	39,700,000.00
FX	95551428A	S	025208992.01	79001344	CC - NYK - Currencies	60,300,000.00
FX	95551465A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95551466A	S	025208992.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	95551427A	S	025208992.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	95551438A	B	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	95551439A	B	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	95551448A	B	025208992.01	79004673	CC - NYK - Currencies	22,937,948.59
FX	95551449A	B	025208992.01	79004673	CC - NYK - Currencies	20,070,705.01
FX	95551451A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95551453A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95551455A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95551457A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	95551463A	B	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	95551936A	B	025208992.01	79001394	CC - NYK - Currencies	71,681,089.33
FX	95551943A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95551945A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95552422A	B	025208992.01	79001344	CC - NYK - Currencies	2,250,000.00
FX	95551967A	B	025208992.01	79001344	CC - NYK - Currencies	2,250,000.00
FX	95551952A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95551953A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95551956A	S	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	95551977A	B	025208992.01	79004860	CC - NYK - Currencies	67,380,223.97
FX	95551979A	B	025208992.01	79004860	CC - NYK - Currencies	67,380,223.97
FX	95551980A	S	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	95551983A	B	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	95551991A	B	025208992.01	79004860	CC - NYK - Currencies	96,769,470.60
FX	95551992A	B	025208992.01	79004860	CC - NYK - Currencies	118,273,797.40
FX	95551994A	B	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	95552004A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95552006A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95553804A	B	025208992.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	95553808A	B	025208992.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	95553813A	B	025208992.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	95553833A	B	025208992.01	79004290	CC - NYK - Currencies	35,840,544.67
FX	95551984A	B	025208992.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	95551986A	B	025208992.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	95552066A	B	025208992.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	95552067A	B	025208992.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	95552075A	B	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	95552077A	S	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	95552105A	B	025208992.01	79030012	CC - NYK - Currencies	118,273,797.40
FX	95552107A	B	025208992.01	79030012	CC - NYK - Currencies	96,769,470.60
FX	95552108A	B	025208992.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	95552131A	B	025208992.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	95552109A	S	025208992.01	79000056	CC - LDN - Currencies	27,500,000.00
FX	95552111A	S	025208992.01	79000056	CC - LDN - Currencies	27,500,000.00
FX	95552444A	B	025208992.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	95552132A	B	025208992.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	95552134A	S	025208992.01	79000056	CC - LDN - Currencies	27,500,000.00
FX	95552445A	S	025208992.01	79000056	CC - LDN - Currencies	27,500,000.00
FX	95552138A	S	025208992.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	95552447A	S	025208992.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	95552143A	S	025208992.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	95552116A	S	025208992.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	95552449A	B	025208992.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	95552144A	B	025208992.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	95552147A	B	025208992.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	95552265A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95552279A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95552545A	B	025208992.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	95552296A	B	025208992.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	95552298A	B	025208992.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	95552299A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	95552302A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	95552336A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95552338A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95552333A	S	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	95552552A	S	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	95552313A	B	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	95552312A	B	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	95552342A	S	025208992.01	79001564	CC - LDN - Currencies	36,009,375.00

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
FX	95552352A	S	025208992.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	95552343A	B	025208992.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	95552344A	B	025208992.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	95552346A	B	025208992.01	79984916	CC - LDN - Currencies	7,922,062.50
FX	95552347A	B	025208992.01	79984916	CC - LDN - Currencies	7,922,062.50
FX	95557421A	S	025208992.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	95557522A	S	025208992.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	95557577A	S	025208992.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	95557634A	S	025208992.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	95557899A	B	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95557891A	B	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95559804A	B	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95559806A	B	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95619293A	S	040310096.01	76077636	CC - NYK - Currencies	2,867,200.00
FX	95861587A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95861576A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95981608A	B	025213422.01	79001361	CC - NYK - Currencies	14,336,217.87
FX	96017229A	B	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	96093345A	S	025208240.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	96093341A	S	025208240.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	96141846A	S	025211483.01	79000121	CC - NYK - Currencies	2,000,000.00
FX	96141738A	B	025211483.01	79000121	CC - NYK - Currencies	2,500,000.00
FX	96141750A	B	025211483.01	79000121	CC - NYK - Currencies	2,500,000.00
FX	108865792A	S	025208844.01	79001472	CC - NYK - Currencies	9,706,672.82
FX	96214732A	B	025208992.01	79001345	CC - NYK - Currencies	23,400,000.00
FX	96214767A	B	025208992.01	79001345	CC - NYK - Currencies	23,400,000.00
FX	96272549A	S	025208992.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	96272594A	B	025208992.01	79001344	CC - NYK - Currencies	33,250,000.00
FX	96272577A	B	025208992.01	79001344	CC - NYK - Currencies	33,250,000.00
FX	96279674A	S	025280264.01	79001344	CC - NYK - Currencies	5,518,763.80
FX	96279676A	B	025280264.01	79001344	CC - NYK - Currencies	6,250,000.00
FX	96279678A	S	025280264.01	79001344	CC - NYK - Currencies	5,523,031.04
FX	96279680A	B	025280264.01	79001344	CC - NYK - Currencies	6,250,000.00
FX	96279682A	S	025280264.01	79001344	CC - NYK - Currencies	5,528,527.20
FX	96279684A	B	025280264.01	79001344	CC - NYK - Currencies	6,250,000.00
FX	96279686A	S	025280264.01	79001344	CC - NYK - Currencies	5,533,421.87
FX	96279688A	B	025280264.01	79001344	CC - NYK - Currencies	6,250,000.00
FX	96279690A	S	025280264.01	79001344	CC - NYK - Currencies	5,538,325.21
FX	96279692A	B	025280264.01	79001344	CC - NYK - Currencies	6,250,000.00
FX	96279695A	S	025280264.01	79001344	CC - NYK - Currencies	5,545,081.51
FX	96279697A	B	025280264.01	79001344	CC - NYK - Currencies	6,250,000.00
FX	96323152A	B	025213422.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	96324416A	S	025947763.01	79000121	CC - NYK - Currencies	1,000,000.00
FX	96324471A	S	025309840.01	79000121	CC - NYK - Currencies	500,000.00
FX	96324484A	B	025309840.01	79000122	CC - NYK - Currencies	750,000.00
FX	96324491A	B	025309840.01	79000122	CC - NYK - Currencies	750,000.00
FX	96326621A	B	025207960.01	79001344	CC - NYK - Currencies	32,500,000.00
FX	96326619A	B	025207960.01	79001344	CC - NYK - Currencies	32,500,000.00
FX	96327614A	S	025211483.01	79000121	CC - NYK - Currencies	2,000,000.00
FX	96327617A	B	025211483.01	79000121	CC - NYK - Currencies	2,400,000.00
FX	96327619A	B	025211483.01	79000121	CC - NYK - Currencies	2,400,000.00
FX	96435769A	B	025208240.01	79001345	CC - NYK - Currencies	1,500,000.00
FX	96435852A	S	025208240.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	96446456A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	96446458A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	96446460A	B	025208240.01	79001344	CC - NYK - Currencies	115,000,000.00
FX	96446570A	B	025208240.01	79001344	CC - NYK - Currencies	7,500,000.00
FX	96446548A	B	025208240.01	79001344	CC - NYK - Currencies	7,500,000.00
FX	96446549A	B	025208240.01	79000060	FI - TKO - Swaps	10,000,000.00

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
FX	96446572A	B	025208240.01	79000060	FI - TKO - Swaps	10,000,000.00
FX	96471903A	S	025208240.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	96472061A	S	025208240.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	96502506A	S	025280264.01	79001344	CC - NYK - Currencies	2,596,353.57
FX	96502510A	S	025280264.01	79001344	CC - NYK - Currencies	2,136,752.14
FX	96502513A	S	025280264.01	79001344	CC - NYK - Currencies	3,352,988.78
FX	96502517A	S	025280264.01	79001344	CC - NYK - Currencies	2,314,814.81
FX	96502520A	S	025280264.01	79001344	CC - NYK - Currencies	2,606,580.17
FX	96502522A	S	025280264.01	79001344	CC - NYK - Currencies	1,159,958.24
FX	96551918A	S	025280264.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	96551914A	S	025280264.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	96551916A	S	025280264.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	96551911A	S	025280264.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	96551909A	S	025280264.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	96551868A	S	025280264.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	96553644A	S	025943838.01	79004889	CC - NYK - Currencies	676,669.48
FX	96553639A	S	025943838.01	79004889	CC - NYK - Currencies	222,211.38
FX	96602331A	S	021042320.01	76077636	CC - NYK - Currencies	9,497,600.00
FX	96602296A	B	021042320.01	76077636	CC - NYK - Currencies	9,497,600.00
FX	96602310A	S	021042320.01	76077636	CC - NYK - Currencies	15,052,800.00
FX	96602324A	B	021042320.01	76077636	CC - NYK - Currencies	15,052,800.00
FX	96602303A	S	021042320.01	76077636	CC - NYK - Currencies	7,526,400.00
FX	96602338A	B	021042320.01	76077636	CC - NYK - Currencies	7,526,400.00
FX	96602345A	S	021042320.01	76077636	CC - NYK - Currencies	3,763,200.00
FX	96602317A	B	021042320.01	76077636	CC - NYK - Currencies	3,763,200.00
FX	104874413A	S	006818280.01	76080802	CC - NYK - Currencies	28,709,424.08
FX	108240694A	S	006818280.01	76080802	CC - NYK - Currencies	31,525,909.59
FX	108196122A	B	006818280.01	76080802	CC - NYK - Currencies	31,525,909.59
FX	104076622A	S	006818280.01	76080802	CC - NYK - Currencies	50,358,929.52
FX	104076630A	B	006818280.01	76080802	CC - NYK - Currencies	50,358,929.52
FX	81055969A	S	025410879.01	79250980	FI - AEJ - FX and Swaps	11,228,750.00
FX	81055960A	B	025410879.01	79250980	FI - AEJ - FX and Swaps	9,764,130.43
FX	109321291A	B	017904699.01	76080802	CC - NYK - Currencies	448,028.67
FX	109321299A	B	017904699.01	76080802	CC - NYK - Currencies	61,135,092.61
FX	82941239A	B	025207960.01	79001344	CC - NYK - Currencies	136,500,000.00
FX	82941245A	B	025207960.01	79001344	CC - NYK - Currencies	136,500,000.00
FX	107314663A	B	017511650.01	76080802	CC - NYK - Currencies	11,641,443.54
FX	107785561A	B	017511650.01	76080802	CC - NYK - Currencies	11,652,748.11
FX	83658341A	B	025208240.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	83658343A	B	025208240.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	83666815A	B	025207960.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	83666821A	B	025207960.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	83790290A	B	040866139.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	83790298A	B	040866139.01	76080802	CC - NYK - Currencies	15,000,000.00
FX	83790348A	B	025207960.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	83790350A	B	025207960.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	83790396A	B	025208240.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	83790362A	B	025208240.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	83790398A	B	025221177.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	83790401A	B	025221177.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	109376829A	B	006894455.01	76080802	CC - NYK - Currencies	2,853,155.43
FX	109378093A	B	006894455.01	76080802	CC - NYK - Currencies	467,187,745.24
FX	84190468A	B	025221177.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	84190471A	B	025221177.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	84199924A	B	025221177.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	84199948A	B	025221177.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	84314319A	S	025221177.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	84314325A	B	025221177.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	84315227A	S	025333949.01	79004797	FI - TKO - Swaps	10,000,000.00

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
FX	84315229A	B	025333949.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	84432776A	B	025208240.01	79000064	FI - TKO - Swaps	300,000,000.00
FX	84432778A	S	025208240.01	79000064	FI - TKO - Swaps	300,000,000.00
FX	84432781A	B	025207960.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	84432784A	S	025207960.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	84436933A	B	025264011.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	84436944A	B	025264011.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	84436957A	B	025200288.01	79000051	FI - TKO - Swaps	10,000,000.00
FX	84436959A	B	025200288.01	79000051	FI - TKO - Swaps	10,000,000.00
FX	84473504A	B	040866139.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	84473512A	B	040866139.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	84475980A	B	025200577.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	84475978A	B	025200577.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	84480434A	B	025223801.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	84480431A	B	025223801.01	79000064	FI - TKO - Swaps	10,000,000.00
FX	84596327A	B	025200718.01	79000930	FI - TKO - Swaps	25,000,000.00
FX	84596337A	B	025200718.01	79000930	FI - TKO - Swaps	25,000,000.00
FX	84971882A	B	025264011.01	79000060	FI - TKO - Swaps	15,000,000.00
FX	84971857A	B	025264011.01	79000060	FI - TKO - Swaps	15,000,000.00
FX	85039735A	B	025200288.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85039733A	B	025200288.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85071005A	S	025221177.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	85071007A	B	025221177.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	85071011A	S	025208844.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	85071013A	B	025208844.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	85107636A	S	025208844.01	79000891	CC - NYK - Currencies	28,686,523.86
FX	85302875A	B	025264011.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85302877A	B	025264011.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85302879A	B	025208844.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85302884A	B	025208844.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	85302889A	B	040866139.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	85302898A	B	040866139.01	76080802	CC - NYK - Currencies	20,000,000.00
FX	86315722A	S	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86315720A	B	025208844.01	79001344	CC - NYK - Currencies	263,000,000.00
FX	86876338A	B	025268053.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	86876341A	B	025268053.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	86912944A	B	025200577.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	87168537A	S	025222191.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	87314381A	B	025208844.01	79000051	FI - TKO - Swaps	150,000,000.00
FX	108925233A	B	017299124.01	76080802	CC - NYK - Currencies	21,470.50
FX	88607825A	B	025208844.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	88607827A	B	025208844.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	88607836A	S	025208844.01	79000891	CC - NYK - Currencies	290,300,749.10
FX	88607833A	S	025208844.01	79000891	CC - NYK - Currencies	290,300,749.10
FX	88926975A	S	025208240.01	79004797	FI - TKO - Swaps	25,269,171.61
FX	88926965A	S	025208240.01	79004797	FI - TKO - Swaps	25,269,171.61
FX	88936604A	B	025200122.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	88936620A	B	025200122.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	88936626A	S	025200122.01	79000891	CC - NYK - Currencies	81,787,517.55
FX	88936628A	S	025200122.01	79000891	CC - NYK - Currencies	81,787,517.55
FX	88980239A	B	025208752.01	79004886	CC - NYK - Currencies	143,362,178.66
FX	88980242A	S	025208752.01	79004886	CC - NYK - Currencies	143,362,178.66
FX	89312170A	S	025208240.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	89312166A	S	025208240.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	89312174A	S	025274937.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	89312176A	S	025274937.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	89404100A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	89404135A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	89497393A	S	025264011.01	79004797	FI - TKO - Swaps	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
FX	89497401A	S	025264011.01	79004797	FI - TKO - Swaps	15,000,000.00
FX	89749789A	B	025268053.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	89749791A	B	025268053.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	90315835A	S	025414574.01	79250980	FI - AEJ - FX and Swaps	11,267,885.68
FX	90315843A	S	025414566.01	79250980	FI - AEJ - FX and Swaps	18,508,094.86
FX	90315851A	S	025414558.01	79250980	FI - AEJ - FX and Swaps	18,508,094.86
FX	90420542A	B	025296633.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	90422560A	B	025296633.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	90762635A	B	025200635.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	90762637A	B	025200635.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	90910679A	S	025268053.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	90910677A	S	025268053.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	91023714A	S	025208240.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	91023702A	S	025208240.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	91030150A	S	025200635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	91030103A	S	025200635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	91032183A	B	025208992.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	91032158A	B	025208992.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	91077237A	S	025200122.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	91077239A	B	025200122.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	91173146A	S	025240565.01	79000891	CC - NYK - Currencies	45,612,269.40
FX	91173144A	S	025240565.01	79000891	CC - NYK - Currencies	45,612,269.40
FX	91308028A	B	025208992.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	91564376A	B	025208992.01	79001344	CC - NYK - Currencies	52,500,000.00
FX	91564378A	B	025208992.01	79001344	CC - NYK - Currencies	52,500,000.00
FX	91733973A	S	025201021.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	91733638A	S	025201021.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	91734004A	B	025201021.01	79000891	CC - NYK - Currencies	97,965,268.27
FX	91734002A	B	025201021.01	79000891	CC - NYK - Currencies	97,965,268.27
FX	91736217A	S	025200635.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	91736252A	S	025200635.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	91736292A	B	025200635.01	79000891	CC - NYK - Currencies	146,947,902.41
FX	91736290A	B	025200635.01	79000891	CC - NYK - Currencies	146,947,902.41
FX	92230409A	S	025240565.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	92230439A	S	025240565.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	92230436A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92230434A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92230432A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92230412A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92230907A	S	025212820.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	92230917A	S	025212820.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	92230985A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92230998A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92231155A	S	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	92231162A	S	025201179.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	92433240A	B	025208240.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	92433243A	S	025208240.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	92646154A	B	025207960.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	92646152A	B	025207960.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	92720980A	S	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	92720978A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	92999647A	S	025200346.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	92999656A	S	025200346.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	93089808A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93089794A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93294202A	B	025347931.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	93294242A	S	025347931.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	93532120A	S	025298159.01	79001472	CC - NYK - Currencies	107,851,671.49
FX	93690189A	S	025240565.01	79000064	FI - TKO - Swaps	42,750,000.00

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
FX	93690222A	S	025240565.01	79000064	FI - TKO - Swaps	42,750,000.00
FX	108458389A	B	017299124.01	76080802	CC - NYK - Currencies	10,735.25
FX	94095103A	B	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	94095148A	B	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109572293A	B	017299124.01	76080802	CC - NYK - Currencies	5,367.62
FX	94899401A	B	025200577.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	94899399A	B	025200577.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	94899392A	S	025200577.01	79001344	CC - NYK - Currencies	242,000,000.00
FX	94899397A	S	025200577.01	79001344	CC - NYK - Currencies	242,000,000.00
FX	94951046A	S	025208026.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	94951071A	S	025208026.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	94951081A	S	025309840.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	94951083A	S	025309840.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	95178795A	S	025274937.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	95178791A	B	025274937.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	95178828A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95178846A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95367059A	S	025240565.01	79004797	FI - TKO - Swaps	75,000,000.00
FX	95367063A	B	025240565.01	79004797	FI - TKO - Swaps	75,000,000.00
FX	95418403A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95418469A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95422610A	B	025268053.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95422602A	B	025268053.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95422763A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95422752A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95427541A	B	025268053.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	95427514A	B	025268053.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	95584393A	B	025274937.01	79004797	FI - TKO - Swaps	200,000,000.00
FX	95584390A	S	025274937.01	79004797	FI - TKO - Swaps	200,000,000.00
FX	95584432A	S	025200635.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	95584439A	B	025200635.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	95585350A	B	025208752.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	95585348A	B	025208752.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	95585358A	B	025208646.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95585360A	B	025208646.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95585374A	B	025294828.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95585379A	B	025294828.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95644977A	B	025200718.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95644992A	B	025200718.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	95635791A	B	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	95635795A	B	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	95635798A	B	025347931.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	95635801A	B	025347931.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	95635806A	B	025200577.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	95635804A	B	025200577.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	95637155A	B	025200346.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	95637158A	B	025200346.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	95637316A	B	025200346.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	95637318A	B	025200346.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	95698586A	S	025208844.01	79004797	FI - TKO - Swaps	150,000,000.00
FX	95698610A	B	025208844.01	79004797	FI - TKO - Swaps	150,000,000.00
FX	95698632A	S	025200635.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	95698653A	B	025200635.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	95698779A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95698797A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	95698793A	S	025208992.01	79001344	CC - NYK - Currencies	374,000,000.00
FX	95946917A	S	025294828.01	79004886	CC - NYK - Currencies	143,362,178.66
FX	95947875A	B	025200635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	95947868A	B	025200635.01	79000891	CC - NYK - Currencies	44,938,196.46

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
FX	96196776A	B	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	96196772A	S	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	96196800A	S	025208240.01	79001344	CC - NYK - Currencies	74,000,000.00
FX	96196790A	B	025208240.01	79001344	CC - NYK - Currencies	74,000,000.00
FX	96236306A	B	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96236309A	B	025200577.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96239051A	B	025200635.01	79001344	CC - NYK - Currencies	30,500,000.00
FX	96239048A	B	025200635.01	79001344	CC - NYK - Currencies	30,500,000.00
FX	96239116A	S	025200635.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	96239106A	S	025200635.01	79001344	CC - NYK - Currencies	24,000,000.00
FX	96239154A	B	025341470.01	79001344	CC - NYK - Currencies	38,000,000.00
FX	96239167A	B	025341470.01	79001344	CC - NYK - Currencies	38,000,000.00
FX	96239173A	S	025209644.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	96239180A	S	025209644.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	96245797A	B	025208844.01	79001344	CC - NYK - Currencies	152,000,000.00
FX	96245809A	B	025208844.01	79001344	CC - NYK - Currencies	152,000,000.00
FX	96245826A	S	025208844.01	79001344	CC - NYK - Currencies	120,000,000.00
FX	96245835A	S	025208844.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	96300940A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96300944A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96300951A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96300959A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96301013A	B	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96301019A	B	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96301050A	B	025211483.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96301060A	B	025211483.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96458107A	B	025200346.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	96458110A	B	025200346.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	96463124A	B	025291055.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	96463154A	B	025291055.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	96463201A	B	025296633.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	96463219A	B	025296633.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	96507261A	B	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96507258A	B	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96508301A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	96508297A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	96572051A	B	025200122.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	96672615A	S	025208240.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	96672617A	S	025200288.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	96950852A	B	025208992.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	96950849A	S	025208992.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	96953494A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	97003676A	S	025207960.01	79000064	FI - TKO - Swaps	75,000,000.00
FX	97003671A	B	025207960.01	79000064	FI - TKO - Swaps	75,000,000.00
FX	97003679A	B	025208240.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	97003681A	S	025208240.01	79000064	FI - TKO - Swaps	100,000,000.00
FX	97003683A	B	025201179.01	79000064	FI - TKO - Swaps	55,000,000.00
FX	97003688A	S	025201179.01	79000064	FI - TKO - Swaps	55,000,000.00
FX	97003702A	B	025208844.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	97003705A	S	025208844.01	79000064	FI - TKO - Swaps	20,000,000.00
FX	97005769A	B	025201179.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	97005761A	S	025201179.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	97055299A	B	025264011.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	97055303A	B	025264011.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	97103259A	S	025201179.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	97103264A	B	025201179.01	79000064	FI - TKO - Swaps	30,000,000.00
FX	97152270A	S	025200635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	97152261A	S	025200635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	97153101A	B	025200635.01	79000891	CC - NYK - Currencies	13,256,767.95

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
FX	97153095A	B	025200635.01	79000891	CC - NYK - Currencies	13,256,767.95
FX	97248700A	S	025211483.01	79000064	FI - TKO - Swaps	1,000,000.00
FX	97249578A	S	025208026.01	79000064	FI - TKO - Swaps	4,000,000.00
FX	97289757A	S	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97289746A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97334103A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97334100A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97336860A	B	025201021.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97336858A	B	025201021.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97341820A	S	025236720.01	79001344	CC - NYK - Currencies	56,445,000.00
FX	97388840A	S	025236738.01	79001344	CC - NYK - Currencies	18,555,000.00
FX	97341830A	S	025236720.01	79001344	CC - NYK - Currencies	56,445,000.00
FX	97388848A	S	025236738.01	79001344	CC - NYK - Currencies	18,555,000.00
FX	97386551A	S	025208240.01	79004797	FI - TKO - Swaps	62,500,000.00
FX	97386544A	B	025208240.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	97386540A	B	025208240.01	79004797	FI - TKO - Swaps	50,000,000.00
FX	97386535A	S	025208240.01	79004797	FI - TKO - Swaps	62,500,000.00
FX	97386649A	S	025201179.01	79004797	FI - TKO - Swaps	31,000,000.00
FX	97386634A	B	025201179.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	97386630A	B	025201179.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	97386623A	S	025201179.01	79004797	FI - TKO - Swaps	31,000,000.00
FX	97386654A	S	025200122.01	79004797	FI - TKO - Swaps	31,000,000.00
FX	97386660A	B	025200122.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	97386663A	B	025200122.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	97386668A	S	025200122.01	79004797	FI - TKO - Swaps	31,000,000.00
FX	97392167A	B	025200635.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	97392151A	B	025200635.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	97395519A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97395527A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97421436A	B	025309857.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	97421438A	S	025309857.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	97428912A	S	025236720.01	79001344	CC - NYK - Currencies	11,289,000.00
FX	97469099A	S	025236738.01	79001344	CC - NYK - Currencies	3,711,000.00
FX	97428919A	S	025236738.01	79001344	CC - NYK - Currencies	8,659,000.00
FX	97469147A	S	025236720.01	79001344	CC - NYK - Currencies	26,341,000.00
FX	97473970A	B	025274937.01	79000064	FI - TKO - Swaps	29,500,000.00
FX	97473963A	B	025274937.01	79000064	FI - TKO - Swaps	29,500,000.00
FX	97473985A	S	025274937.01	79000064	FI - TKO - Swaps	72,000,000.00
FX	97489050A	B	025208992.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	97489047A	B	025208992.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	97489053A	S	025208992.01	79000064	FI - TKO - Swaps	60,750,000.00
FX	97474065A	B	025208844.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	97474067A	B	025208844.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	97474075A	S	025208844.01	79000064	FI - TKO - Swaps	60,750,000.00
FX	97474126A	B	025201179.01	79000064	FI - TKO - Swaps	20,500,000.00
FX	97474136A	B	025201179.01	79000064	FI - TKO - Swaps	20,500,000.00
FX	97474157A	S	025201179.01	79000064	FI - TKO - Swaps	50,000,000.00
FX	97474160A	B	025208026.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	97474171A	B	025208026.01	79000064	FI - TKO - Swaps	15,000,000.00
FX	97474185A	S	025208026.01	79000064	FI - TKO - Swaps	36,500,000.00
FX	97478438A	B	025208992.01	79000060	FI - TKO - Swaps	30,000,000.00
FX	97478434A	S	025208992.01	79000060	FI - TKO - Swaps	30,000,000.00
FX	97484636A	S	025236720.01	79001344	CC - NYK - Currencies	56,445,000.00
FX	97572256A	S	025236738.01	79001344	CC - NYK - Currencies	18,555,000.00
FX	97540537A	B	025200122.01	79000930	FI - TKO - Swaps	12,500,000.00
FX	97540529A	B	025200122.01	79000930	FI - TKO - Swaps	12,500,000.00
FX	97540523A	S	025200122.01	79000930	FI - TKO - Swaps	15,500,000.00
FX	97540511A	S	025200122.01	79000930	FI - TKO - Swaps	15,500,000.00
FX	97540557A	S	025207960.01	79000930	FI - TKO - Swaps	87,500,000.00

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
FX	97540561A	S	025207960.01	79000930	FI - TKO - Swaps	87,500,000.00
FX	97540577A	B	025207960.01	79000930	FI - TKO - Swaps	75,000,000.00
FX	97540580A	B	025207960.01	79000930	FI - TKO - Swaps	75,000,000.00
FX	97548324A	S	025208976.01	79004886	CC - NYK - Currencies	18,637,083.23
FX	97548346A	S	025208976.01	79004886	CC - NYK - Currencies	18,637,083.23
FX	97546923A	S	025208026.01	79004886	CC - NYK - Currencies	55,911,249.68
FX	97546910A	S	025208026.01	79004886	CC - NYK - Currencies	55,911,249.68
FX	97591822A	S	025207960.01	79000051	FI - TKO - Swaps	100,000,000.00
FX	97596157A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97596016A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97596024A	S	025208240.01	79001344	CC - NYK - Currencies	256,000,000.00
FX	97599679A	S	025208240.01	79004797	FI - TKO - Swaps	100,000,000.00
FX	97923734A	B	025208240.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	97923736A	B	025208240.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	97923742A	S	025208240.01	79000051	FI - TKO - Swaps	64,000,000.00
FX	97923706A	S	025200718.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	97923704A	B	025200718.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	97977707A	S	025208992.01	79004886	CC - NYK - Currencies	89,601,361.66
FX	97977694A	S	025208992.01	79004886	CC - NYK - Currencies	89,601,361.66
FX	97985938A	S	025200577.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	97985940A	S	025200577.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	97989202A	S	025243635.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	97989277A	S	025243635.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98020525A	S	025209644.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	98020500A	B	025209644.01	79000891	CC - NYK - Currencies	135,263,971.33
FX	98021519A	B	025200635.01	79000891	CC - NYK - Currencies	67,856,676.65
FX	98021534A	S	025200635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	98023816A	B	025268053.01	79000891	CC - NYK - Currencies	135,263,971.33
FX	98023912A	S	025268053.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	98082461A	S	025208992.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	98082451A	S	025208992.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	98120246A	B	025200577.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	98120249A	B	025200577.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	98120261A	B	025207960.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	98120267A	B	025207960.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	98122992A	S	025236720.01	79001344	CC - NYK - Currencies	15,066,000.00
FX	98191318A	S	025236738.01	79001344	CC - NYK - Currencies	4,934,000.00
FX	98122994A	S	025236720.01	79001344	CC - NYK - Currencies	15,066,000.00
FX	98191267A	S	025236738.01	79001344	CC - NYK - Currencies	4,934,000.00
FX	98122933A	S	025240565.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	98122918A	S	025240565.01	79000064	FI - TKO - Swaps	25,000,000.00
FX	98122889A	B	025240565.01	79000064	FI - TKO - Swaps	18,000,000.00
FX	98122931A	B	025240565.01	79000064	FI - TKO - Swaps	18,000,000.00
FX	98126737A	S	025201179.01	79004797	FI - TKO - Swaps	57,500,000.00
FX	98126740A	S	025201179.01	79004797	FI - TKO - Swaps	57,500,000.00
FX	98126742A	B	025201179.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	98126754A	B	025201179.01	79004797	FI - TKO - Swaps	25,000,000.00
FX	98129521A	B	025200122.01	79000930	FI - TKO - Swaps	25,000,000.00
FX	98129519A	B	025200122.01	79000930	FI - TKO - Swaps	25,000,000.00
FX	98129505A	S	025200122.01	79000930	FI - TKO - Swaps	31,000,000.00
FX	98129492A	S	025200122.01	79000930	FI - TKO - Swaps	31,000,000.00
FX	98174873A	B	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98174868A	B	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98174877A	S	025309840.01	79001344	CC - NYK - Currencies	55,000,000.00
FX	98174856A	S	025309840.01	79001344	CC - NYK - Currencies	55,000,000.00
FX	52557757A	S	025291535.01	79001344	CC - NYK - Currencies	3,125,000.00
FX	52557760A	S	025291535.01	79001344	CC - NYK - Currencies	3,125,000.00
FX	52757066A	S	025291535.01	79001344	CC - NYK - Currencies	3,138,130.25
FX	52757070A	S	025291535.01	79001344	CC - NYK - Currencies	3,138,130.25

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	52757074A	S	025291535.01	79001344	CC - NYK - Currencies	3,138,130.25
FX	52757265A	S	025291535.01	79001344	CC - NYK - Currencies	3,125,000.00
FX	54072001A	S	025200056.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	57426293A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	57426300A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	57526681A	B	025285727.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	57526679A	B	025285727.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	57526677A	S	025285727.01	79000891	CC - NYK - Currencies	48,533,252.17
FX	57526675A	S	025285727.01	79000891	CC - NYK - Currencies	48,533,252.17
FX	58613395A	B	025208646.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	61576213A	B	025268053.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	61576227A	B	025268053.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	61710545A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64644591A	B	025328121.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64662023A	B	025328121.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	64716615A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	64727376A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	64769761A	B	025328121.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	66694273A	B	025200122.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	66694275A	B	025200122.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	67089921A	B	025208026.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	67089803A	B	025208026.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	67089810A	B	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67089923A	B	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	67089933A	B	025208844.01	79004673	CC - NYK - Currencies	50,176,762.53
FX	67089813A	B	025208844.01	79004673	CC - NYK - Currencies	50,176,762.53
FX	67585465A	S	025200288.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67585460A	S	025200288.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	67585458A	B	025200288.01	79001344	CC - NYK - Currencies	76,250,000.00
FX	68068454A	B	025208992.01	79000891	CC - NYK - Currencies	71,716,309.64
FX	68068452A	B	025208992.01	79000891	CC - NYK - Currencies	71,716,309.64
FX	68210298A	S	025211483.01	79001345	CC - NYK - Currencies	3,000,000.00
FX	68210308A	B	025211483.01	79001344	CC - NYK - Currencies	14,700,000.00
FX	68210318A	B	025211483.01	79001344	CC - NYK - Currencies	14,700,000.00
FX	68508662A	S	025303777.01	79001302	CC - NYK - Currencies	67,876,931.95
FX	69128074A	B	025211483.01	79001344	CC - NYK - Currencies	110,000,000.00
FX	69371496A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	69371521A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	69883745A	B	025208240.01	79000122	CC - NYK - Currencies	14,000,000.00
FX	69883747A	B	025208240.01	79000122	CC - NYK - Currencies	14,000,000.00
FX	70016532A	B	025309840.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	70016525A	S	025309840.01	79001344	CC - NYK - Currencies	94,000,000.00
FX	70016521A	S	025309840.01	79001344	CC - NYK - Currencies	94,000,000.00
FX	70153738A	B	025201179.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	70200536A	B	025211483.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70200538A	S	025211483.01	79001344	CC - NYK - Currencies	320,000,000.00
FX	70376229A	S	025310715.01	79000122	CC - NYK - Currencies	5,123,944.05
FX	70375945A	S	025310715.01	79000122	CC - NYK - Currencies	5,078,314.23
FX	70375947A	S	025310715.01	79000122	CC - NYK - Currencies	5,032,603.91
FX	70376231A	S	025310715.01	79000122	CC - NYK - Currencies	4,985,534.82
FX	70375949A	S	025310715.01	79000122	CC - NYK - Currencies	4,938,756.28
FX	70376233A	S	025310715.01	79000122	CC - NYK - Currencies	1,392,291.84
FX	70375951A	S	025310715.01	79000122	CC - NYK - Currencies	1,379,310.34
FX	70424835A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70448587A	B	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70424864A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70453102A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70453104A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70453109A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00

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
FX	70453114A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	71971706A	S	025200122.01	79004673	CC - NYK - Currencies	30,464,462.97
FX	71971730A	S	025200122.01	79004673	CC - NYK - Currencies	34,048,517.43
FX	72271391A	S	025303777.01	79000122	CC - NYK - Currencies	7,000,000.00
FX	72642523A	S	025209644.01	79001345	CC - NYK - Currencies	100,000,000.00
FX	73497240A	B	025309840.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	73497237A	B	025309840.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	73643428A	B	025200577.01	79000891	CC - NYK - Currencies	107,574,464.46
FX	73643431A	B	025200577.01	79000891	CC - NYK - Currencies	107,574,464.46
FX	73800953A	B	025211483.01	79001344	CC - NYK - Currencies	61,250,000.00
FX	73800931A	B	025211483.01	79001344	CC - NYK - Currencies	61,250,000.00
FX	73804766A	B	025211483.01	79001344	CC - NYK - Currencies	30,750,000.00
FX	73804773A	B	025211483.01	79001344	CC - NYK - Currencies	30,750,000.00
FX	73871538A	S	025200122.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	73870375A	S	025200122.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	73919045A	B	025211483.01	79001344	CC - NYK - Currencies	33,500,000.00
FX	73919047A	B	025211483.01	79001344	CC - NYK - Currencies	33,500,000.00
FX	73948409A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	73948412A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	74098066A	B	025200288.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	74098068A	B	025200288.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	74098056A	S	025200288.01	79001072	CC - NYK - Currencies	30,000,000.00
FX	74103843A	B	025211483.01	79000122	CC - NYK - Currencies	35,000,000.00
FX	74103841A	B	025211483.01	79000122	CC - NYK - Currencies	35,000,000.00
FX	109762698A	B	028093367.01	76080802	CC - NYK - Currencies	1.00
FX	74316295A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	74316292A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	74316297A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74316302A	S	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74413721A	S	025200163.01	79000053	FI - TKO - Swaps	560,000.00
FX	74576556A	S	025328386.01	79001345	CC - NYK - Currencies	5,657,075.03
FX	74576558A	S	025328394.01	79001345	CC - NYK - Currencies	10,505,996.48
FX	85820676A	B	025328394.01	79001345	CC - NYK - Currencies	10,505,996.48
FX	85820678A	B	025328386.01	79001345	CC - NYK - Currencies	5,657,075.03
FX	74660951A	B	025337395.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	74660955A	B	025337395.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	74722612A	B	025264011.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	74722614A	B	025264011.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	74724262A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	74724260A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	74724250A	B	025208240.01	79001072	CC - NYK - Currencies	32,500,000.00
FX	74724247A	B	025208240.01	79001072	CC - NYK - Currencies	32,500,000.00
FX	74784401A	B	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	74784404A	B	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	74784408A	B	025200452.01	79004673	CC - NYK - Currencies	50,176,762.53
FX	74784421A	B	025200452.01	79004673	CC - NYK - Currencies	50,176,762.53
FX	74992912A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	74992914A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	75044696A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	75186025A	S	025204272.01	79004860	CC - NYK - Currencies	15,053,028.76
FX	75428587A	S	025201179.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	75428589A	S	025201179.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	75640355A	S	025204272.01	79004860	CC - NYK - Currencies	20,070,705.01
FX	76053089A	B	025208026.01	79001344	CC - NYK - Currencies	26,500,000.00
FX	76053096A	B	025208026.01	79001344	CC - NYK - Currencies	26,500,000.00
FX	76053098A	S	025200346.01	79001344	CC - NYK - Currencies	26,500,000.00
FX	76053100A	S	025200346.01	79001344	CC - NYK - Currencies	26,500,000.00
FX	76356253A	B	025207960.01	79001342	CC - NYK - Currencies	25,000,000.00
FX	76356254A	B	025207960.01	79001342	CC - NYK - Currencies	25,000,000.00

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
FX	76229138A	S	025286998.01	79004860	CC - NYK - Currencies	2,723,881.39
FX	76229153A	S	025286998.01	79004860	CC - NYK - Currencies	2,723,881.39
FX	76229161A	S	025286998.01	79004163	CC - NYK - Currencies	1,206,140.35
FX	76229148A	S	025286998.01	79004163	CC - NYK - Currencies	1,206,457.84
FX	76281465A	B	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	76281467A	B	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	76465003A	B	025207960.01	79004612	CC - NYK - Currencies	2,300,000.00
FX	76465005A	B	025207960.01	79004612	CC - NYK - Currencies	2,300,000.00
FX	76497690A	B	025201179.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	76497681A	B	025201179.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	102262480A	B	028209534.01	76080802	CC - NYK - Currencies	31,539,679.31
FX	76656918A	B	025208026.01	79001344	CC - NYK - Currencies	4,500,000.00
FX	76656923A	B	025208026.01	79001344	CC - NYK - Currencies	4,500,000.00
FX	76657776A	B	025200635.01	79001344	CC - NYK - Currencies	4,500,000.00
FX	76657813A	B	025200635.01	79001344	CC - NYK - Currencies	4,500,000.00
FX	76739089A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	76832108A	B	025208844.01	79001345	CC - NYK - Currencies	30,500,000.00
FX	76832110A	B	025208844.01	79001345	CC - NYK - Currencies	30,500,000.00
FX	76891873A	B	025268053.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	76891875A	B	025268053.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	76894342A	B	025337395.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	76894346A	B	025337395.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	76957315A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	76957311A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	77053718A	B	025207960.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	77053729A	B	025207960.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	77252835A	S	028106227.01	76080802	CC - NYK - Currencies	2,867,243.57
FX	77254253A	B	025208844.01	79004163	CC - NYK - Currencies	6,400,000.00
FX	77254255A	B	025208844.01	79004163	CC - NYK - Currencies	6,400,000.00
FX	77383181A	S	025286998.01	79004163	CC - NYK - Currencies	2,350,728.73
FX	77383177A	S	025286998.01	79004163	CC - NYK - Currencies	2,586,287.97
FX	77383124A	S	025286998.01	79004163	CC - NYK - Currencies	2,586,774.53
FX	77459760A	S	025500968.01	76095329	CC - NYK - Currencies	71,681,089.33
FX	77661124A	S	025500968.01	76095329	CC - NYK - Currencies	76,555,403.41
FX	77661139A	S	025500976.01	76095329	CC - NYK - Currencies	71,681,089.33
FX	77692322A	S	025500976.01	76095329	CC - NYK - Currencies	71,681,089.33
FX	77696186A	S	028106227.01	76080802	CC - NYK - Currencies	8,077,354.90
FX	77696524A	S	028106227.01	76080802	CC - NYK - Currencies	7,692,307.69
FX	78005195A	S	028106227.01	76080802	CC - NYK - Currencies	16,154,709.80
FX	78172247A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	78172221A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	78212102A	B	025208240.01	79001345	CC - NYK - Currencies	18,900,000.00
FX	78212105A	B	025208240.01	79001345	CC - NYK - Currencies	18,900,000.00
FX	78402177A	B	025309857.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	78474511A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	78532404A	S	025204272.01	79004860	CC - NYK - Currencies	15,053,028.76
FX	79364075A	S	040018459.01	76077636	CC - NYK - Currencies	130,000,000.00
FX	79364362A	B	025208992.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	79364368A	B	025309840.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	79364374A	B	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	79404263A	B	025200718.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	79404282A	B	025200718.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	79404667A	B	025208240.01	79001344	CC - NYK - Currencies	112,500,000.00
FX	79404655A	B	025208240.01	79001344	CC - NYK - Currencies	112,500,000.00
FX	79404695A	B	025309840.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	79404730A	B	025309840.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	79478918A	B	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	79478921A	S	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	79478924A	B	025200452.01	79001344	CC - NYK - Currencies	30,000,000.00

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
FX	79478926A	S	025200452.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	79606242A	S	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	79606238A	S	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	79647516A	S	025309840.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	79647520A	S	025309840.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	79804116A	S	025325416.01	79001344	CC - NYK - Currencies	1,050,000.00
FX	79804504A	S	025325481.01	79001344	CC - NYK - Currencies	13,600,000.00
FX	79827446A	S	025937061.01	79001344	CC - NYK - Currencies	9,050,000.00
FX	79827447A	S	025937053.01	79001344	CC - NYK - Currencies	26,300,000.00
FX	79804114A	B	025325416.01	79001344	CC - NYK - Currencies	1,050,000.00
FX	79804556A	B	025325481.01	79001344	CC - NYK - Currencies	13,600,000.00
FX	79827451A	B	025937061.01	79001344	CC - NYK - Currencies	9,050,000.00
FX	79827455A	B	025937053.01	79001344	CC - NYK - Currencies	26,300,000.00
FX	80214328A	B	025208646.01	79001344	CC - NYK - Currencies	26,500,000.00
FX	80214363A	B	025208646.01	79001344	CC - NYK - Currencies	26,500,000.00
FX	80221141A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	80221143A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	80297338A	B	025309840.01	79004860	CC - NYK - Currencies	37,990,977.35
FX	80297335A	B	025309840.01	79004860	CC - NYK - Currencies	37,990,977.35
FX	80318471A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	80710265A	S	025204272.01	79004860	CC - NYK - Currencies	15,769,839.65
FX	80780917A	S	025204272.01	79004860	CC - NYK - Currencies	16,486,650.55
FX	80926635A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	80926640A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	81011670A	B	025208026.01	79004163	CC - NYK - Currencies	40,000,000.00
FX	81198174A	S	025211483.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	81276006A	B	025208992.01	79004860	CC - NYK - Currencies	100,353,525.06
FX	81276030A	B	025207978.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	81384114A	B	025208026.01	79004886	CC - NYK - Currencies	48,743,140.75
FX	81384151A	B	025208026.01	79004886	CC - NYK - Currencies	48,743,140.75
FX	81384134A	B	025208026.01	79004886	CC - NYK - Currencies	20,070,705.01
FX	81384136A	B	025208026.01	79004886	CC - NYK - Currencies	20,070,705.01
FX	81365522A	S	025211483.01	79004600	CC - NYK - Currencies	100,000,000.00
FX	81649778A	S	025204272.01	79004860	CC - NYK - Currencies	15,769,839.65
FX	81647566A	S	025207978.01	79004860	CC - NYK - Currencies	32,256,490.20
FX	81647564A	S	025207978.01	79004860	CC - NYK - Currencies	32,256,490.20
FX	81915215A	S	025208844.01	79004889	CC - NYK - Currencies	189,100,552.98
FX	82168602A	S	025204272.01	79001344	CC - NYK - Currencies	3,654,636.82
FX	106452432A	S	042501825.01	76080802	CC - NYK - Currencies	10,106,114.20
FX	106452459A	B	042501825.01	76080802	CC - NYK - Currencies	11,111,111.11
FX	106452424A	S	042501825.01	76080802	CC - NYK - Currencies	10,094,891.98
FX	106452449A	B	042501825.01	76080802	CC - NYK - Currencies	11,111,111.11
FX	106452411A	S	042501825.01	76080802	CC - NYK - Currencies	10,083,694.67
FX	106452440A	B	042501825.01	76080802	CC - NYK - Currencies	10,989,010.99
FX	82401847A	S	025204272.01	79001344	CC - NYK - Currencies	3,641,660.60
FX	82445263A	S	025204272.01	79001344	CC - NYK - Currencies	3,642,987.25
FX	82473993A	S	025204272.01	79001344	CC - NYK - Currencies	4,605,323.75
FX	82559075A	S	025204272.01	79001344	CC - NYK - Currencies	3,690,036.90
FX	82695715A	S	025208992.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	82695706A	S	025208992.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	82701022A	S	025208992.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	82701019A	B	025208992.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	82701072A	S	025200452.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	82701125A	B	025200452.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	82881734A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	82885963A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	82955207A	B	025207960.01	79001344	CC - NYK - Currencies	9,000,000.00
FX	82955209A	B	025207960.01	79001344	CC - NYK - Currencies	9,000,000.00
FX	83036894A	B	025207978.01	79004860	CC - NYK - Currencies	71,681,089.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	83036892A	B	025207978.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	83073136A	B	025209388.01	79004860	CC - NYK - Currencies	22,937,948.59
FX	83073131A	B	025209388.01	79004860	CC - NYK - Currencies	22,937,948.59
FX	83100663A	S	025268053.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	83100699A	S	025268053.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	83137737A	S	025268053.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	83137732A	S	025268053.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	83147747A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	83147749A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	83147769A	S	025208240.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	83147772A	S	025208240.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	83192623A	S	025208844.01	79004889	CC - NYK - Currencies	980,787.08
FX	108865903A	S	025208844.01	79004860	CC - NYK - Currencies	14,168,885.61
FX	83233307A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	83355287A	S	025209644.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	83355280A	S	025209644.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	83355292A	B	025209644.01	79004860	CC - NYK - Currencies	134,760,447.94
FX	83355297A	B	025209644.01	79004860	CC - NYK - Currencies	134,760,447.94
FX	83404356A	S	025309840.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	83404365A	S	025212820.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	83448444A	S	025204272.01	79004163	CC - NYK - Currencies	6,716,190.09
FX	83526462A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	83567423A	S	025204272.01	79004860	CC - NYK - Currencies	17,203,461.44
FX	83694722A	S	025208992.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	83694724A	S	025208992.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	83728646A	B	025209388.01	79004673	CC - NYK - Currencies	30,106,057.52
FX	83728635A	B	025209388.01	79004673	CC - NYK - Currencies	30,106,057.52
FX	83820715A	S	001922624.01	76077636	CC - NYK - Currencies	5,000,000.00
FX	83943397A	B	028122463.01	76080802	CC - NYK - Currencies	6,213,349.92
FX	83943405A	B	028122463.01	76080802	CC - NYK - Currencies	13,022,674.23
FX	83943413A	B	028122463.01	76080802	CC - NYK - Currencies	8,324,620.87
FX	83943422A	B	028122463.01	76080802	CC - NYK - Currencies	12,695,892.84
FX	83943389A	B	028122463.01	76080802	CC - NYK - Currencies	8,901,574.79
FX	83943381A	B	028122463.01	76080802	CC - NYK - Currencies	16,384,595.71
FX	83902101A	S	025201179.01	79000122	CC - NYK - Currencies	150,000,000.00
FX	83938948A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	83939696A	B	025200635.01	79004612	CC - NYK - Currencies	12,000,000.00
FX	83939698A	B	025200635.01	79004612	CC - NYK - Currencies	12,000,000.00
FX	83967290A	B	025208844.01	79004860	CC - NYK - Currencies	45,875,897.17
FX	83967288A	B	025208844.01	79004860	CC - NYK - Currencies	45,875,897.17
FX	84001075A	S	025204272.01	79001344	CC - NYK - Currencies	5,578,800.56
FX	84019196A	S	025333949.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	84019200A	B	025333949.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	84106343A	S	025208992.01	79004893	CC - NYK - Currencies	9,605,265.97
FX	84106347A	S	025208992.01	79004893	CC - NYK - Currencies	9,605,265.97
FX	84108499A	B	025200452.01	79000122	CC - NYK - Currencies	15,000,000.00
FX	84108501A	B	025200452.01	79000122	CC - NYK - Currencies	15,000,000.00
FX	84265385A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	84305240A	S	025213422.01	79005043	CC - LDN - Currencies	33,418,122.34
FX	84343229A	B	025240565.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	84343236A	B	025309840.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	84366566A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	84377421A	S	025333949.01	79004797	FI - TKO - Swaps	5,000,000.00
FX	84383404A	S	025943317.01	79005290	CC - LDN - Currencies	9,895,600.78
FX	84421958A	B	025208992.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	84421927A	B	025208992.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	84421965A	B	025208026.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	84421931A	B	025208026.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	84422218A	B	025208992.01	79001393	CC - NYK - Currencies	44,938,196.46

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
FX	84422213A	B	025208992.01	79001393	CC - NYK - Currencies	44,938,196.46
FX	84462434A	S	025201179.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	84462440A	S	025201179.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	84492442A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	84512348A	S	025208471.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	84512362A	S	025208471.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	84609146A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	84609092A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	84609094A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	84708568A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	84817855A	S	025204272.01	79004860	CC - NYK - Currencies	9,318,541.61
FX	84889528A	S	025204272.01	79004860	CC - NYK - Currencies	9,318,541.61
FX	84889759A	S	025208844.01	79004889	CC - NYK - Currencies	204,765,419.72
FX	84889761A	B	025208844.01	79004889	CC - NYK - Currencies	110,892,774.34
FX	84889766A	S	025208844.01	79001303	CC - NYK - Currencies	274,592,334.59
FX	84889764A	B	025208844.01	79001303	CC - NYK - Currencies	148,669,727.54
FX	84928568A	S	025333949.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	84928566A	B	025333949.01	79004797	FI - TKO - Swaps	20,000,000.00
FX	84953688A	B	025209388.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	84953683A	B	025209388.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	84992804A	B	025200635.01	79001302	CC - NYK - Currencies	12,923,767.84
FX	84992799A	B	025200635.01	79001302	CC - NYK - Currencies	12,923,767.84
FX	84999774A	S	025211483.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	84999769A	S	025211483.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	85051470A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	85051439A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	85166734A	S	028129476.01	76077636	CC - NYK - Currencies	752,940.90
FX	85166746A	S	028129468.01	76077636	CC - NYK - Currencies	12,059,974.12
FX	85166756A	S	028129450.01	76077636	CC - NYK - Currencies	7,510,585.63
FX	85166766A	S	028110492.01	76077636	CC - NYK - Currencies	131,726.19
FX	85166774A	S	028110278.01	76077636	CC - NYK - Currencies	4,034,940.47
FX	85166832A	B	028129476.01	76077636	CC - NYK - Currencies	376,470.45
FX	85166840A	B	028129468.01	76077636	CC - NYK - Currencies	6,029,987.05
FX	85166848A	B	028129450.01	76077636	CC - NYK - Currencies	3,755,292.82
FX	85166856A	B	028110492.01	76077636	CC - NYK - Currencies	65,863.09
FX	85166864A	B	028110278.01	76077636	CC - NYK - Currencies	2,017,470.25
FX	85137863A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	85137855A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	85128542A	B	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	85128538A	B	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	85139991A	S	025289869.01	79004832	CC - NYK - Currencies	2,000,000.00
FX	85160858A	S	025289869.01	79004832	CC - NYK - Currencies	3,000,000.00
FX	85197223A	S	025342312.01	79004163	CC - NYK - Currencies	53,500,000.00
FX	85197225A	S	025342338.01	79004163	CC - NYK - Currencies	59,500,000.00
FX	85197227A	S	025342320.01	79004163	CC - NYK - Currencies	137,000,000.00
FX	85199583A	B	025200239.01	79004163	CC - NYK - Currencies	20,000,000.00
FX	85199581A	B	025200239.01	79004163	CC - NYK - Currencies	20,000,000.00
FX	85199573A	B	025200205.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	85199576A	B	025200205.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	85222737A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	85334051A	S	025204272.01	79001344	CC - NYK - Currencies	5,703,422.05
FX	85491434A	S	025204272.01	79004860	CC - NYK - Currencies	15,053,028.76
FX	85543200A	S	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	85543198A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	85543345A	S	025200122.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	85543343A	B	025200122.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	106452386A	S	042501825.01	76080802	CC - NYK - Currencies	14,336,217.87
FX	106452394A	B	042501825.01	76080802	CC - NYK - Currencies	14,336,217.87
FX	85958474A	B	025200288.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	85958458A	B	025200288.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85989520A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	86010658A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	86010666A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	86209028A	S	025260837.01	79001344	CC - NYK - Currencies	800,000,000.00
FX	86294244A	S	025289869.01	79001345	CC - NYK - Currencies	1,000,000.00
FX	86340682A	B	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	86340684A	S	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	86521283A	S	025342312.01	79004163	CC - NYK - Currencies	10,450,000.00
FX	86521285A	S	025342338.01	79004163	CC - NYK - Currencies	11,660,000.00
FX	86521287A	S	025342320.01	79004163	CC - NYK - Currencies	27,890,000.00
FX	86557747A	S	025943267.01	79004163	CC - NYK - Currencies	98,000,000.00
FX	86557749A	S	025943259.01	79004163	CC - NYK - Currencies	102,000,000.00
FX	86522660A	S	025943317.01	79005290	CC - LDN - Currencies	2,963,735.82
FX	86632808A	S	025943267.01	79004163	CC - NYK - Currencies	98,000,000.00
FX	86632813A	S	025943259.01	79004163	CC - NYK - Currencies	102,000,000.00
FX	86669453A	B	025207978.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	86669462A	B	025207978.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	86670596A	B	025325416.01	79001344	CC - NYK - Currencies	1,750,000.00
FX	86674724A	B	025937061.01	79001344	CC - NYK - Currencies	15,083,333.33
FX	86674726A	B	025325481.01	79001344	CC - NYK - Currencies	22,666,666.67
FX	86674728A	B	025937053.01	79001344	CC - NYK - Currencies	43,833,333.33
FX	86670598A	S	025325416.01	79001344	CC - NYK - Currencies	1,572,327.04
FX	86674743A	S	025937061.01	79001344	CC - NYK - Currencies	13,551,961.67
FX	86674745A	S	025325481.01	79001344	CC - NYK - Currencies	20,365,378.86
FX	86674747A	S	025937053.01	79001344	CC - NYK - Currencies	39,383,048.82
FX	86672570A	B	025201179.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	86672574A	B	025201179.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	86673924A	B	025201179.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	86673928A	B	025201179.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	86826141A	S	025342312.01	79004163	CC - NYK - Currencies	21,000,000.00
FX	86826143A	S	025342338.01	79004163	CC - NYK - Currencies	23,500,000.00
FX	86826145A	S	025342320.01	79004163	CC - NYK - Currencies	55,500,000.00
FX	87307311A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	87307313A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	87460819A	S	025943978.01	79004860	CC - NYK - Currencies	2,258,814.77
FX	87460821A	S	025943952.01	79004860	CC - NYK - Currencies	176,849.28
FX	87460823A	S	025943960.01	79004860	CC - NYK - Currencies	44,873,854.91
FX	87655616A	B	025208844.01	79001344	CC - NYK - Currencies	147,000,000.00
FX	87821957A	B	025309840.01	79001344	CC - NYK - Currencies	51,000,000.00
FX	87821970A	B	025208240.01	79001344	CC - NYK - Currencies	102,000,000.00
FX	87821999A	B	025208844.01	79001344	CC - NYK - Currencies	127,500,000.00
FX	87822009A	B	025200718.01	79001344	CC - NYK - Currencies	76,500,000.00
FX	87822061A	B	025207960.01	79001344	CC - NYK - Currencies	25,500,000.00
FX	87900688A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	87902191A	B	025207960.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	87902187A	B	025207960.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	87902307A	S	025208844.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	87902303A	S	025208844.01	79000122	CC - NYK - Currencies	5,000,000.00
FX	87906801A	S	040223844.01	76077636	CC - NYK - Currencies	8,983,000.00
FX	88112980A	S	025204272.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	88231583A	B	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	88231560A	B	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	88231556A	B	025200122.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	88231543A	B	025200122.01	79004600	CC - NYK - Currencies	15,000,000.00
FX	88231597A	B	025200098.01	79004600	CC - NYK - Currencies	37,500,000.00
FX	88231585A	B	025200098.01	79004600	CC - NYK - Currencies	37,500,000.00
FX	88323570A	S	025943317.01	79004889	CC - NYK - Currencies	3,557,217.07
FX	88327196A	S	025208844.01	79000122	CC - NYK - Currencies	50,000,000.00

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
FX	88327193A	S	025208844.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	88493103A	B	025208026.01	79004860	CC - NYK - Currencies	45,159,086.28
FX	88493069A	B	025208026.01	79004860	CC - NYK - Currencies	45,159,086.28
FX	88493047A	B	025208992.01	79004860	CC - NYK - Currencies	90,318,172.56
FX	88493044A	B	025208992.01	79004860	CC - NYK - Currencies	90,318,172.56
FX	88502509A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	88502505A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	88621786A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	88621788A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	88621796A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	88767240A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88767238A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88778003A	B	025208844.01	79001073	CC - NYK - Currencies	85,000,000.00
FX	88996581A	S	025200635.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	88996521A	S	025200635.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	88997814A	B	025201179.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	88997819A	B	025201179.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	89033503A	S	025200122.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	89033506A	B	025200122.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	89035037A	S	025208992.01	79004600	CC - NYK - Currencies	75,000,000.00
FX	89035051A	B	025208992.01	79004600	CC - NYK - Currencies	75,000,000.00
FX	89080284A	S	025338070.01	79001613	CC - LDN - Currencies	1,440,375.00
FX	89157262A	B	025208026.01	79000122	CC - NYK - Currencies	6,500,000.00
FX	89157253A	B	025208026.01	79000122	CC - NYK - Currencies	6,500,000.00
FX	89197133A	S	025204272.01	79004860	CC - NYK - Currencies	27,955,624.84
FX	89297570A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89297551A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89297842A	B	025200288.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	89297870A	B	025200288.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	89297899A	B	025200718.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89297933A	B	025200718.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89475259A	B	025208844.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	89475256A	B	025208844.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	89475264A	S	025208844.01	79000122	CC - NYK - Currencies	226,000,000.00
FX	89476055A	S	025944638.01	79001394	CC - NYK - Currencies	3,870,778.82
FX	89476051A	S	025944638.01	79001394	CC - NYK - Currencies	3,686,456.02
FX	89635803A	B	025282617.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	89718823A	B	025208976.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	89718821A	B	025208976.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	89817763A	B	025282617.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	89852110A	S	028102051.01	76077636	CC - NYK - Currencies	9,000,000.00
FX	89852102A	S	028102051.01	76077636	CC - NYK - Currencies	9,000,000.00
FX	89897436A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	89900186A	S	025204272.01	79001344	CC - NYK - Currencies	9,582,215.41
FX	89948671A	S	025208026.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	90145589A	B	025208240.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	90255394A	S	025208992.01	79004860	CC - NYK - Currencies	358,405,446.65
FX	90255389A	S	025208992.01	79004860	CC - NYK - Currencies	358,405,446.65
FX	90255407A	B	025208992.01	79004860	CC - NYK - Currencies	508,935,734.25
FX	90255412A	B	025208992.01	79004860	CC - NYK - Currencies	508,935,734.25
FX	90255417A	S	025208844.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	90255419A	S	025208844.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	90255421A	B	025208844.01	79004860	CC - NYK - Currencies	254,467,867.12
FX	90255423A	B	025208844.01	79004860	CC - NYK - Currencies	254,467,867.12
FX	90255425A	S	025200452.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	90255427A	S	025200452.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	90255437A	B	025200452.01	79004860	CC - NYK - Currencies	101,787,146.85
FX	90255440A	B	025200452.01	79004860	CC - NYK - Currencies	101,787,146.85
FX	97398330A	B	025212820.01	79004600	CC - NYK - Currencies	12,500,000.00

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
FX	97398334A	B	025212820.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	90353038A	B	025208844.01	79004593	CC - LDN - Currencies	28,718,370.37
FX	90353040A	S	025208844.01	79004593	CC - LDN - Currencies	28,718,370.37
FX	90399136A	S	025208026.01	79001344	CC - NYK - Currencies	4,900,000.00
FX	90401695A	S	025208026.01	79001344	CC - NYK - Currencies	4,900,000.00
FX	90606405A	S	025333949.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	90606407A	B	025333949.01	79004797	FI - TKO - Swaps	10,000,000.00
FX	90745434A	B	025201179.01	79004860	CC - NYK - Currencies	286,867,719.50
FX	90745436A	B	025201179.01	79004860	CC - NYK - Currencies	286,867,719.50
FX	90744103A	S	025207960.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	90744101A	S	025207960.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	90744124A	S	025209008.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	90744120A	S	025209008.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	90744578A	S	025201179.01	79000121	CC - NYK - Currencies	5,000,000.00
FX	90744587A	B	025201179.01	79000122	CC - NYK - Currencies	24,900,000.00
FX	90744585A	B	025201179.01	79000122	CC - NYK - Currencies	24,900,000.00
FX	90789916A	B	025200163.01	79000053	FI - TKO - Swaps	175,000.00
FX	91000159A	B	025208992.01	79001472	CC - NYK - Currencies	53,925,835.75
FX	91000156A	B	025208992.01	79001472	CC - NYK - Currencies	53,925,835.75
FX	91105041A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	91105545A	B	025208026.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	91105542A	B	025208026.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	91194723A	B	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	91194607A	B	025200577.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	91194593A	B	025200098.01	79004600	CC - NYK - Currencies	37,500,000.00
FX	91194584A	B	025200098.01	79004600	CC - NYK - Currencies	37,500,000.00
FX	91989565A	S	025269291.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	92185254A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92185250A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	106056756A	S	025204264.01	79001475	CC - NYK - Currencies	8,987,639.29
FX	106054748A	S	025261504.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	106054750A	B	025261504.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	106057500A	S	025309840.01	79004600	CC - NYK - Currencies	3,500,000.00
FX	106057512A	S	025309840.01	79004600	CC - NYK - Currencies	3,500,000.00
FX	106057560A	S	025209008.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	106057552A	S	025209008.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	106057607A	S	025200122.01	79004600	CC - NYK - Currencies	35,000,000.00
FX	106057602A	S	025200122.01	79004600	CC - NYK - Currencies	35,000,000.00
FX	106059697A	B	025200577.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	106059699A	S	025200577.01	79004600	CC - NYK - Currencies	50,000,000.00
FX	106059677A	B	025208844.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	106059702A	S	025208844.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	106093749A	S	025208844.01	79004628	CC - NYK - Currencies	21,504,326.80
FX	106093698A	S	025208844.01	79004628	CC - NYK - Currencies	21,504,326.80
FX	106096002A	B	025266693.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	106096454A	S	025208844.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	106112435A	S	025200122.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	106112401A	S	025200122.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	106115355A	S	025200122.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106115353A	S	025200122.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106278641A	S	025249533.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	106278629A	S	025249533.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	106123690A	S	025208992.01	79004600	CC - NYK - Currencies	30,000,000.00
FX	106123758A	S	025240565.01	79004600	CC - NYK - Currencies	20,000,000.00
FX	106218533A	S	025200098.01	79004600	CC - NYK - Currencies	17,500,000.00
FX	106218529A	S	025200098.01	79004600	CC - NYK - Currencies	17,500,000.00
FX	106294846A	B	001892769.01	76080802	CC - NYK - Currencies	3,000,000.00
FX	106226621A	B	025337395.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106226786A	S	025209644.01	79004860	CC - NYK - Currencies	12,902,596.08

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
FX	106226958A	B	025337395.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106227153A	S	025209644.01	79004860	CC - NYK - Currencies	15,769,839.65
FX	106295878A	S	025204272.01	79001344	CC - NYK - Currencies	6,728,720.42
FX	106280155A	S	025204272.01	79001344	CC - NYK - Currencies	5,636,978.58
FX	106283318A	S	025209008.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106283295A	S	025209008.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106283444A	S	025209008.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106283427A	S	025209008.01	79004600	CC - NYK - Currencies	12,500,000.00
FX	106283484A	S	025200577.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	106283459A	S	025200577.01	79004600	CC - NYK - Currencies	25,000,000.00
FX	106294436A	S	025200635.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	106294438A	S	025200635.01	79004600	CC - NYK - Currencies	10,000,000.00
FX	106294458A	S	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	106294455A	S	025200577.01	79004600	CC - NYK - Currencies	5,000,000.00
FX	106294616A	S	025309840.01	79004832	CC - NYK - Currencies	1,000,000.00
FX	106294622A	B	025309840.01	79004832	CC - NYK - Currencies	4,250,000.00
FX	106294620A	B	025309840.01	79004832	CC - NYK - Currencies	4,250,000.00
FX	78889741A	S	NA	79001344	CC - NYK - Currencies	500,000,000.00
FX	82278680A	B	NA	79001344	CC - NYK - Currencies	500,000,000.00
FX	78979761A	S	NA	79001344	CC - NYK - Currencies	500,000,000.00
FX	82278686A	B	NA	79001344	CC - NYK - Currencies	500,000,000.00
FX	78982405A	S	NA	79001344	CC - NYK - Currencies	250,000,000.00
FX	82278688A	B	NA	79001344	CC - NYK - Currencies	250,000,000.00
FX	79260257A	S	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	82278652A	B	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	79260262A	S	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	82278655A	B	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	69478317A	S	025208992.01	79001344	CC - NYK - Currencies	489,000,000.00
FX	69478436A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	69478319A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70086818A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70862239A	S	025208992.01	79001344	CC - NYK - Currencies	61,500,000.00
FX	70862237A	S	025208992.01	79001344	CC - NYK - Currencies	61,500,000.00
FX	70862248A	S	025200239.01	79001344	CC - NYK - Currencies	14,000,000.00
FX	70862245A	S	025200239.01	79001344	CC - NYK - Currencies	14,000,000.00
FX	78659054A	B	025208851.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	78659044A	B	025208851.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	91460250A	S	025204272.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	91547617A	S	025201179.01	79004902	CC - NYK - Currencies	200,707,050.13
FX	97381687A	B	025943317.01	79005290	CC - LDN - Currencies	1.00
FX	77014356A	S	NA	79001344	CC - NYK - Currencies	150,000,000.00
FX	82278608A	B	NA	79001344	CC - NYK - Currencies	150,000,000.00
FX	77083427A	S	NA	79001344	CC - NYK - Currencies	100,000,000.00
FX	82278616A	B	NA	79001344	CC - NYK - Currencies	100,000,000.00
FX	79363278A	S	NA	79004673	CC - NYK - Currencies	143,362,178.66
FX	82278697A	B	NA	79004673	CC - NYK - Currencies	143,362,178.66
FX	79363291A	S	NA	79004673	CC - NYK - Currencies	143,362,178.66
FX	82278699A	B	NA	79004673	CC - NYK - Currencies	143,362,178.66
FX	79835294A	S	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	82278743A	B	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	79835340A	S	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	82278746A	B	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	79864929A	S	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	82278733A	B	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	79864779A	S	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	82278748A	B	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	79943668A	S	NA	79001072	CC - NYK - Currencies	75,000,000.00
FX	82278750A	B	NA	79001072	CC - NYK - Currencies	75,000,000.00
FX	79943675A	S	NA	79001072	CC - NYK - Currencies	75,000,000.00

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
FX	82278736A	B	NA	79001072	CC - NYK - Currencies	75,000,000.00
FX	79943680A	S	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	82278753A	B	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	79943682A	S	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	82278739A	B	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	79980898A	S	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	82278779A	B	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	79980900A	S	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	82278763A	B	NA	79004673	CC - NYK - Currencies	71,681,089.33
FX	99284802A	S	025240565.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	99515994A	B	025208844.01	79000891	CC - NYK - Currencies	38,080,283.80
FX	99515992A	B	025208844.01	79000891	CC - NYK - Currencies	38,080,283.80
FX	99515998A	S	025208844.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	99515996A	S	025208844.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	99617644A	S	025274937.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	99617642A	B	025274937.01	79001344	CC - NYK - Currencies	102,000,000.00
FX	99768915A	S	025200635.01	79001344	CC - NYK - Currencies	23,500,000.00
FX	100087718A	S	025208240.01	79001344	CC - NYK - Currencies	34,000,000.00
FX	100087724A	S	025208240.01	79001344	CC - NYK - Currencies	34,000,000.00
FX	100186841A	B	025240565.01	79000891	CC - NYK - Currencies	19,124,349.24
FX	100186830A	B	025240565.01	79000891	CC - NYK - Currencies	19,124,349.24
FX	100360121A	B	025200635.01	79004886	CC - NYK - Currencies	82,433,252.73
FX	100360127A	S	025200635.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	100451229A	S	025200577.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	100451235A	S	025200577.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	101752512A	B	025207960.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	101752522A	B	025243635.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	101752534A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101798277A	B	025270901.01	79001344	CC - NYK - Currencies	400,000,000.00
FX	101798280A	B	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101935883A	B	025243635.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	102587041A	S	025296633.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	103054324A	B	025208992.01	79001393	CC - NYK - Currencies	44,938,196.46
FX	103101076A	B	025208992.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	103289574A	S	025208240.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	103835387A	S	025309840.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	103835379A	B	025309840.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	103937476A	B	025200635.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	103938320A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103938317A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103991216A	S	025240565.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	104033321A	B	025200122.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	104689102A	S	025201179.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	104689128A	S	025309857.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	104746070A	S	025208992.01	79001344	CC - NYK - Currencies	194,500,000.00
FX	104746074A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106017617A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106199370A	S	025201021.01	79000891	CC - NYK - Currencies	176,157,730.11
FX	106199380A	S	025201021.01	79000891	CC - NYK - Currencies	176,157,730.11
FX	106199378A	B	025201021.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	106199363A	B	025201021.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	106307247A	B	025208992.01	79001344	CC - NYK - Currencies	453,000,000.00
FX	106307244A	S	025208992.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	106307249A	S	025208992.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	106307392A	B	025200122.01	79001344	CC - NYK - Currencies	91,000,000.00
FX	106307386A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106307384A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106572320A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106613745A	B	025200346.01	79004886	CC - NYK - Currencies	110,388,877.57

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
FX	106613751A	S	025200346.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	106634391A	S	025200080.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	106634399A	S	025200080.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	106627489A	S	025249533.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	106627473A	S	025249533.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	106628072A	S	025200122.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	106628081A	S	025200122.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	106983766A	B	025208646.01	79000700	CC - NYK - Currencies	16,154,709.80
FX	106983762A	B	025208646.01	79000700	CC - NYK - Currencies	16,154,709.80
FX	107187580A	S	025201179.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	107192740A	B	025200635.01	79001344	CC - NYK - Currencies	54,000,000.00
FX	107192738A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107192742A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107194089A	B	025208646.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	107194147A	S	025208646.01	79001344	CC - NYK - Currencies	18,500,000.00
FX	107194138A	S	025208646.01	79001344	CC - NYK - Currencies	18,500,000.00
FX	107786503A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108134491A	S	025200122.01	79000891	CC - NYK - Currencies	112,345,491.14
FX	108134493A	B	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	108200368A	S	025240565.01	79001472	CC - NYK - Currencies	14,380,222.87
FX	108200374A	S	025240565.01	79001472	CC - NYK - Currencies	14,380,222.87
FX	108485323A	B	025270901.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	108529547A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108529549A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108530003A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108530006A	S	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108656932A	S	025208240.01	79001473	CC - NYK - Currencies	58,088,792.33
FX	108674241A	B	025200163.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	108674219A	B	025200163.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	108674831A	S	025208240.01	79001473	CC - NYK - Currencies	29,044,396.17
FX	108674313A	B	025200163.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	108674292A	B	025200163.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	108737572A	B	025208752.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	108737570A	B	025208752.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	108740504A	B	025208992.01	79004886	CC - NYK - Currencies	93,185,416.13
FX	108740506A	B	025208992.01	79004886	CC - NYK - Currencies	93,185,416.13
FX	109087205A	B	025208992.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	109089908A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109089893A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109139182A	B	025201021.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	109492447A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109492449A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109542939A	B	025201179.01	79001393	CC - NYK - Currencies	22,469,098.23
FX	109542947A	B	025201179.01	79001393	CC - NYK - Currencies	22,469,098.23
FX	109573548A	B	025208240.01	79001472	CC - NYK - Currencies	33,703,647.34
FX	109573546A	B	025208240.01	79001472	CC - NYK - Currencies	33,703,647.34
FX	109641843A	S	025208752.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	109641845A	B	025208752.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	109642564A	S	025208752.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109704060A	B	025208752.01	79004886	CC - NYK - Currencies	7,168,108.93
FX	109704058A	B	025208752.01	79004886	CC - NYK - Currencies	7,168,108.93
FX	93631359A	B	025208414.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	94199595A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	94199597A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	94199627A	S	025208240.01	79004860	CC - NYK - Currencies	50,893,573.42
FX	94199624A	S	025208240.01	79004860	CC - NYK - Currencies	50,893,573.42
FX	94201470A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	94201468A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	94201464A	S	025208240.01	79004860	CC - NYK - Currencies	50,893,573.42

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
FX	94201460A	S	025208240.01	79004860	CC - NYK - Currencies	50,893,573.42
FX	94205011A	B	025263625.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	94205008A	S	025263625.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	94442760A	S	025240565.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	94442762A	S	025240565.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	94442831A	S	025263625.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	94442836A	S	025263625.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	94443148A	B	025208026.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	94449674A	B	025200577.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	94454684A	S	025309840.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	94461377A	S	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	94462591A	S	025309840.01	79000957	CC - NYK - Currencies	143,362,178.66
FX	94557187A	S	025208240.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	94557185A	S	025208240.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	94582802A	S	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	94582730A	S	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	94976770A	S	025208026.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	95005265A	S	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	95005260A	S	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	95099366A	B	025207978.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	95099372A	B	025207978.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	95304687A	S	025208844.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	95304675A	S	025208240.01	79004673	CC - NYK - Currencies	100,353,525.06
FX	95401108A	B	025296633.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	95401113A	S	025296633.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	95397356A	B	025200635.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	95650762A	B	025296633.01	79004673	CC - NYK - Currencies	57,344,871.46
FX	95650770A	S	025296633.01	79004673	CC - NYK - Currencies	57,344,871.46
FX	95645937A	B	025200452.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	95645939A	S	025200452.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	96123381A	B	025208471.01	79004860	CC - NYK - Currencies	29,389,246.63
FX	96123379A	B	025208471.01	79004860	CC - NYK - Currencies	29,389,246.63
FX	96123383A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	96123387A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	96123355A	B	025208844.01	79004860	CC - NYK - Currencies	27,955,624.84
FX	96123353A	B	025208844.01	79004860	CC - NYK - Currencies	27,955,624.84
FX	96123346A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	96123344A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	96179204A	B	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	96179201A	S	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	96209469A	S	025208844.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	96215794A	S	025309840.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	96215792A	S	025309840.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	96217131A	S	025208026.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	96217128A	S	025208026.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	96255388A	S	025309840.01	79001344	CC - NYK - Currencies	211,000,000.00
FX	96255378A	B	025309840.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	96255374A	B	025309840.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	96532982A	S	025209644.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	96532980A	S	025209644.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	96593399A	S	025201179.01	79003981	CC - LDN - Currencies	25,000,000.00
FX	96593397A	S	025201179.01	79003981	CC - LDN - Currencies	25,000,000.00
FX	96765530A	B	025208992.01	79001344	CC - NYK - Currencies	135,000,000.00
FX	96788766A	S	025201179.01	79003981	CC - LDN - Currencies	37,500,000.00
FX	96788765A	S	025201179.01	79003981	CC - LDN - Currencies	37,500,000.00
FX	96933236A	S	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96933228A	S	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96966181A	S	025208026.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	96966179A	S	025208026.01	79001344	CC - NYK - Currencies	20,000,000.00

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
FX	97020202A	S	025208240.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	97020199A	S	025208240.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	97039045A	B	025309840.01	79001072	CC - NYK - Currencies	20,000,000.00
FX	97039074A	B	025309840.01	79001072	CC - NYK - Currencies	20,000,000.00
FX	97068828A	S	025947789.01	79000056	CC - LDN - Currencies	167,000,000.00
FX	97068832A	S	025947789.01	79000056	CC - LDN - Currencies	167,000,000.00
FX	97068823A	B	025947789.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	97068826A	B	025947789.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	97092191A	S	025200452.01	79001613	CC - LDN - Currencies	43,211,250.01
FX	97092200A	B	025200452.01	79001613	CC - LDN - Currencies	43,211,250.01
FX	97092226A	S	025200452.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	97092222A	B	025200452.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	97204164A	S	025201179.01	79001613	CC - LDN - Currencies	36,009,375.00
FX	97204192A	B	025201179.01	79001613	CC - LDN - Currencies	36,009,375.00
FX	97315492A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	97315502A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	97347138A	B	025208992.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	97347152A	B	025208992.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	97347332A	B	025263625.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	97347336A	B	025263625.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	97353480A	B	025263625.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	97353478A	B	025263625.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	97353453A	B	025200577.01	79004673	CC - NYK - Currencies	10,752,163.40
FX	97353450A	B	025200577.01	79004673	CC - NYK - Currencies	10,752,163.40
FX	97444423A	B	025200452.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	97444420A	S	025200452.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	97447537A	B	025200122.01	79600530	CC - NYK - Currencies	35,840,544.67
FX	97447553A	B	025200122.01	79600530	CC - NYK - Currencies	35,840,544.67
FX	97451346A	B	025208976.01	79600530	CC - NYK - Currencies	10,752,163.40
FX	97451344A	B	025208976.01	79600530	CC - NYK - Currencies	10,752,163.40
FX	97620350A	S	025201179.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	97620367A	B	025201179.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	97654425A	S	025200635.01	79004669	CC - NYK - Currencies	44,442,275.39
FX	97654427A	S	025200635.01	79004669	CC - NYK - Currencies	44,442,275.39
FX	97654419A	B	025200635.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	97654421A	B	025200635.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	97671257A	B	025200635.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	97671259A	S	025200635.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	97671274A	B	025200452.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	97671278A	S	025200452.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	97789451A	B	025208026.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	97789449A	B	025208026.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	97812921A	B	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	97812926A	B	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	97858064A	S	025208844.01	79001072	CC - NYK - Currencies	30,500,000.00
FX	97858073A	S	025208844.01	79001072	CC - NYK - Currencies	30,500,000.00
FX	97858043A	B	025208844.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	97858049A	B	025208844.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	98086864A	B	025347931.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	98086904A	B	025347931.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	98086869A	S	025347931.01	79004860	CC - NYK - Currencies	101,787,146.85
FX	98086892A	S	025347931.01	79004860	CC - NYK - Currencies	101,787,146.85
FX	98085542A	B	025200452.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	98085555A	B	025200452.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	98085550A	S	025200452.01	79004860	CC - NYK - Currencies	50,893,573.42
FX	98085547A	S	025200452.01	79004860	CC - NYK - Currencies	50,893,573.42
FX	98090045A	B	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	98090041A	B	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	98139040A	B	025207960.01	79000083	CC - LDN - Currencies	36,009,375.00

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
FX	98139043A	B	025207960.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	98139021A	B	025200122.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	98139029A	B	025200122.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	98160255A	B	025208844.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	98160265A	S	025208844.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	98286362A	B	025217787.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98286338A	B	025217787.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98286165A	S	025208026.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	98286209A	S	025208026.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	98349304A	B	025309840.01	79004860	CC - NYK - Currencies	41,575,031.81
FX	98349309A	B	025309840.01	79004860	CC - NYK - Currencies	41,575,031.81
FX	98349306A	S	025309840.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	98349311A	S	025309840.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	98435698A	S	025200452.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	98437526A	B	025200346.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	98437530A	B	025200346.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	98507853A	B	025200452.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	98507875A	B	025200452.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	98507916A	B	025208976.01	79004669	CC - NYK - Currencies	8,601,730.72
FX	98507900A	B	025208976.01	79004669	CC - NYK - Currencies	8,601,730.72
FX	98560144A	S	025200577.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	98560142A	S	025200577.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	98560140A	S	025200122.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	98560138A	S	025200122.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	98574550A	S	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	98574548A	S	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	98578612A	B	025947789.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98578619A	B	025200288.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98603614A	B	025947789.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	98606199A	S	025263625.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	98606194A	B	025263625.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	98607479A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	98607481A	S	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	98618351A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	98618353A	S	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	98655931A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	98655934A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	98778994A	S	025263625.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	98778999A	B	025263625.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	98778962A	S	025208844.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	98778965A	B	025208844.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	98876871A	S	025208240.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	98876891A	S	025208240.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	98886125A	B	025200288.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	98886132A	B	025200288.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	98886127A	S	025200288.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	98886134A	S	025200288.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99028381A	B	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	99028383A	S	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	99032797A	B	025208844.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	99032786A	S	025208844.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	99041356A	S	025208976.01	79004673	CC - NYK - Currencies	22,937,948.59
FX	99041355A	S	025208976.01	79004673	CC - NYK - Currencies	22,937,948.59
FX	99094378A	B	025208976.01	79004669	CC - NYK - Currencies	25,805,192.16
FX	99094382A	B	025208976.01	79004669	CC - NYK - Currencies	25,805,192.16
FX	99094399A	B	025200452.01	79004669	CC - NYK - Currencies	10,035,352.51
FX	99094395A	B	025200452.01	79004669	CC - NYK - Currencies	10,035,352.51
FX	99094374A	B	025208844.01	79004669	CC - NYK - Currencies	15,769,839.65
FX	99094362A	B	025208844.01	79004669	CC - NYK - Currencies	15,769,839.65

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	99100585A	B	025200452.01	79004669	CC - NYK - Currencies	15,769,839.65
FX	99100556A	B	025200452.01	79004669	CC - NYK - Currencies	15,769,839.65
FX	99100496A	B	025208844.01	79004669	CC - NYK - Currencies	10,035,352.51
FX	99100472A	B	025208844.01	79004669	CC - NYK - Currencies	10,035,352.51
FX	99113754A	S	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	99113757A	B	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	99113765A	S	025200635.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	99113775A	B	025200635.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	99197992A	B	025208844.01	79004860	CC - NYK - Currencies	134,043,637.05
FX	99197985A	B	025208844.01	79004860	CC - NYK - Currencies	134,043,637.05
FX	99197999A	S	025208844.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	99198001A	S	025208844.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	99165497A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99165501A	S	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99209884A	B	025208240.01	79004673	CC - NYK - Currencies	36,557,355.56
FX	99209897A	B	025208240.01	79004673	CC - NYK - Currencies	36,557,355.56
FX	99209893A	S	025208240.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	99209895A	S	025208240.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	99314267A	S	025201179.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	99314263A	B	025201179.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	99359613A	S	025309840.01	79001072	CC - NYK - Currencies	20,000,000.00
FX	99359620A	S	025309840.01	79001072	CC - NYK - Currencies	20,000,000.00
FX	99359618A	B	025309840.01	79001072	CC - NYK - Currencies	14,000,000.00
FX	99359615A	B	025309840.01	79001072	CC - NYK - Currencies	14,000,000.00
FX	99629765A	S	025208471.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	99629762A	S	025208471.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	99631303A	B	025208992.01	79004673	CC - NYK - Currencies	7,168,108.93
FX	99631305A	B	025208992.01	79004673	CC - NYK - Currencies	7,168,108.93
FX	99636814A	S	025208240.01	79001472	CC - NYK - Currencies	48,533,252.17
FX	99636812A	S	025208240.01	79001472	CC - NYK - Currencies	48,533,252.17
FX	99780983A	B	025243635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	99780987A	S	025243635.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	99861603A	S	025208844.01	79000891	CC - NYK - Currencies	43,140,668.60
FX	99861601A	S	025208844.01	79000891	CC - NYK - Currencies	43,140,668.60
FX	99861613A	B	025208844.01	79000891	CC - NYK - Currencies	20,222,188.41
FX	99861611A	B	025208844.01	79000891	CC - NYK - Currencies	20,222,188.41
FX	99995561A	S	025200122.01	79001613	CC - LDN - Currencies	79,220,625.01
FX	99995558A	S	025200122.01	79001613	CC - LDN - Currencies	79,220,625.01
FX	99995540A	B	025200122.01	79001613	CC - LDN - Currencies	36,009,375.00
FX	99995542A	B	025200122.01	79001613	CC - LDN - Currencies	36,009,375.00
FX	100228229A	S	025201179.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	100228236A	B	025201179.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	100285018A	S	025201179.01	79004669	CC - NYK - Currencies	286,724,357.32
FX	100286030A	B	025201179.01	79004669	CC - NYK - Currencies	286,724,357.32
FX	100321608A	B	025200577.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	100321588A	B	025200577.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	100342644A	B	025208844.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	100342641A	B	025208844.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	100342678A	S	025208844.01	79004673	CC - NYK - Currencies	26,522,003.05
FX	100342670A	S	025208844.01	79004673	CC - NYK - Currencies	26,522,003.05
FX	100342648A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	100342639A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	100342596A	S	025208976.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	100342592A	S	025208976.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	100464630A	B	025208844.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	100464625A	S	025208844.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	100464632A	S	025200452.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	100464628A	B	025200452.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	100475063A	B	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66

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
FX	100475061A	S	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	100499931A	S	025200452.01	79003981	CC - LDN - Currencies	25,000,000.00
FX	100499929A	B	025200452.01	79003981	CC - LDN - Currencies	25,000,000.00
FX	100619703A	B	025208976.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100619705A	B	025208976.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100619682A	B	025208851.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	100619680A	B	025208851.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	100721485A	S	025309840.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	100721483A	B	025309840.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	100806312A	S	025201179.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	100831798A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100831795A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100831826A	S	025208240.01	79004673	CC - NYK - Currencies	44,442,275.39
FX	100831830A	S	025208240.01	79004673	CC - NYK - Currencies	44,442,275.39
FX	100832447A	S	025200635.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	100832432A	S	025200635.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	100832423A	B	025200635.01	79001072	CC - NYK - Currencies	40,000,000.00
FX	100832426A	B	025200635.01	79001072	CC - NYK - Currencies	40,000,000.00
FX	100946358A	B	025200452.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	100946361A	S	025200452.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	100946395A	B	025208976.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	100946400A	S	025208976.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	100995574A	S	025200635.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	100995573A	S	025200635.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	101002251A	S	025268053.01	79004860	CC - NYK - Currencies	200,707,050.13
FX	101010422A	S	025268053.01	79004860	CC - NYK - Currencies	172,034,614.39
FX	101098086A	B	025200452.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	101098084A	S	025200452.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	101332062A	S	025200635.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	101332064A	S	025200635.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	101332093A	B	025200122.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	101332091A	B	025200122.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	101413749A	B	025208240.01	79004673	CC - NYK - Currencies	50,176,762.53
FX	101413751A	B	025208240.01	79004673	CC - NYK - Currencies	50,176,762.53
FX	101413753A	S	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	101413755A	S	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	101413899A	B	025200452.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	101413901A	B	025200452.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	101415522A	B	025208026.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	101726350A	S	025208026.01	79000700	CC - NYK - Currencies	40,386,774.51
FX	101726347A	S	025208026.01	79000700	CC - NYK - Currencies	40,386,774.51
FX	101726394A	B	025208026.01	79004886	CC - NYK - Currencies	40,858,220.92
FX	101726397A	B	025208026.01	79004886	CC - NYK - Currencies	40,858,220.92
FX	101761089A	S	025209388.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	101761087A	S	025209388.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	101761633A	S	025208240.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	101761612A	S	025208240.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	101946660A	B	025243635.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	101946658A	B	025243635.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	102049140A	S	025208240.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	102049137A	B	025208240.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	102051269A	S	025208976.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	102051274A	S	025208976.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	102304800A	S	025200122.01	79000056	CC - LDN - Currencies	36,000,000.00
FX	102306305A	S	025200577.01	79000056	CC - LDN - Currencies	7,000,000.00
FX	102362386A	S	025240565.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	102396794A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	102396796A	S	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	102489828A	S	025208844.01	79004673	CC - NYK - Currencies	14,336,217.87

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	102489830A	S	025208844.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	102492848A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	102709310A	S	025208992.01	79001302	CC - NYK - Currencies	20,193,387.25
FX	102709312A	S	025208992.01	79001302	CC - NYK - Currencies	20,193,387.25
FX	102900924A	S	025208240.01	79000590	CC - NYK - Currencies	24,232,064.71
FX	102900926A	S	025208240.01	79000590	CC - NYK - Currencies	24,232,064.71
FX	102978427A	S	025243635.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	102978430A	S	025243635.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	103113255A	B	025208976.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	103113265A	B	025208976.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	103113267A	S	025208976.01	79004673	CC - NYK - Currencies	32,256,490.20
FX	103113258A	S	025208976.01	79004673	CC - NYK - Currencies	32,256,490.20
FX	103165212A	S	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	103165204A	S	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	103165214A	B	025208992.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	103305185A	S	025300658.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	103305187A	S	025300658.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	103198013A	S	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	103198015A	S	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	103294401A	B	025208240.01	79001472	CC - NYK - Currencies	20,222,188.41
FX	103294393A	B	025208240.01	79001472	CC - NYK - Currencies	20,222,188.41
FX	103294395A	S	025208240.01	79001472	CC - NYK - Currencies	33,703,647.34
FX	103294399A	S	025208240.01	79001472	CC - NYK - Currencies	33,703,647.34
FX	103357429A	B	025200122.01	79005048	CC - LDN - Currencies	33,418,122.34
FX	103357431A	S	025200122.01	79005048	CC - LDN - Currencies	33,418,122.34
FX	103407886A	B	025208976.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103407889A	B	025208976.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103445761A	S	025200239.01	79004860	CC - NYK - Currencies	25,805,192.16
FX	103445792A	S	025207960.01	79004860	CC - NYK - Currencies	25,805,192.16
FX	103447654A	S	025208976.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	103447656A	B	025208976.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	103454573A	S	025240565.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	103454585A	B	025240565.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	103488106A	S	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103488108A	S	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103492282A	B	025208844.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	103510301A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103510308A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103539471A	B	025200122.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	103539477A	S	025200122.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	103666817A	B	025200122.01	79000720	CC - NYK - Currencies	48,322,618.81
FX	103666812A	B	025200122.01	79000720	CC - NYK - Currencies	48,322,618.81
FX	103801070A	B	025200122.01	79004886	CC - NYK - Currencies	286,724,357.32
FX	103801068A	S	025200122.01	79004886	CC - NYK - Currencies	286,724,357.32
FX	103835419A	B	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	103835421A	B	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	103835556A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103835553A	B	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103884933A	S	025208844.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	103884946A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103884943A	B	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103902812A	B	025208240.01	79004674	CC - NYK - Currencies	21,504,326.80
FX	103902815A	B	025208240.01	79004674	CC - NYK - Currencies	21,504,326.80
FX	103903353A	S	025208026.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	103903358A	S	025208026.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	103903356A	B	025208026.01	79004673	CC - NYK - Currencies	41,575,031.81
FX	103903351A	B	025208026.01	79004673	CC - NYK - Currencies	41,575,031.81
FX	103987503A	B	025200288.01	79001393	CC - NYK - Currencies	13,481,458.94
FX	103987499A	B	025200288.01	79001393	CC - NYK - Currencies	13,481,458.94

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
FX	103982388A	S	025208992.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	103982392A	S	025208992.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	103982408A	B	025208992.01	79004669	CC - NYK - Currencies	101,070,335.96
FX	103982410A	B	025208992.01	79004669	CC - NYK - Currencies	101,070,335.96
FX	104061330A	S	025208026.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	104061341A	S	025208026.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	104292757A	S	025208026.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	104292755A	S	025208026.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	104339098A	B	025200288.01	79000590	CC - NYK - Currencies	32,309,419.61
FX	104514750A	S	025208844.01	79004675	CC - NYK - Currencies	43,008,653.60
FX	104514754A	B	025208844.01	79004675	CC - NYK - Currencies	43,008,653.60
FX	104754271A	S	025207960.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	104754261A	S	025207960.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	104754267A	B	025207960.01	79001072	CC - NYK - Currencies	22,000,000.00
FX	104754263A	B	025207960.01	79001072	CC - NYK - Currencies	22,000,000.00
FX	104827343A	S	025208240.01	79004674	CC - NYK - Currencies	51,610,384.32
FX	104827324A	S	025208240.01	79004674	CC - NYK - Currencies	51,610,384.32
FX	104827283A	S	025208992.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	104855684A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104855686A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104861933A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104861936A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104881471A	S	025217787.01	79004674	CC - NYK - Currencies	21,504,326.80
FX	104881478A	S	025217787.01	79004674	CC - NYK - Currencies	21,504,326.80
FX	105371248A	B	025200635.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105371245A	B	025200635.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105371229A	S	025200635.01	79001072	CC - NYK - Currencies	72,500,000.00
FX	105371238A	S	025200635.01	79001072	CC - NYK - Currencies	72,500,000.00
FX	105378518A	S	025200577.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	105378460A	S	025200163.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	105415465A	B	025200288.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	105415476A	B	025200288.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	105594425A	S	025217787.01	79004674	CC - NYK - Currencies	25,088,381.27
FX	105605880A	S	025200288.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105605890A	S	025200288.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105605888A	B	025200288.01	79001344	CC - NYK - Currencies	35,500,000.00
FX	105605893A	B	025200288.01	79001344	CC - NYK - Currencies	35,500,000.00
FX	105643937A	S	025201179.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	105643940A	B	025201179.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	105644667A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105644661A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105719795A	B	025270901.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105719791A	B	025270901.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105759021A	S	025200122.01	79004675	CC - NYK - Currencies	43,008,653.60
FX	105760679A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105761837A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105762228A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105762226A	S	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	105763851A	B	025270901.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	105763854A	B	025270901.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	105764644A	S	025200122.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	105764641A	S	025200122.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	105765206A	B	025208976.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	105765209A	B	025208976.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	105765212A	B	025208992.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105765214A	B	025208992.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105767420A	B	025270901.01	79004886	CC - NYK - Currencies	17,920,272.33
FX	105767418A	B	025270901.01	79004886	CC - NYK - Currencies	17,920,272.33
FX	105767336A	B	025208844.01	79004886	CC - NYK - Currencies	10,752,163.40

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
FX	105767331A	B	025208844.01	79004886	CC - NYK - Currencies	10,752,163.40
FX	105807012A	B	025208240.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	105859123A	B	025208851.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105859121A	B	025208851.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105913557A	B	025200122.01	79004860	CC - NYK - Currencies	63,079,358.61
FX	105914226A	B	025238114.01	79001072	CC - NYK - Currencies	10,000,000.00
FX	105914229A	B	025238114.01	79001072	CC - NYK - Currencies	10,000,000.00
FX	105965253A	S	025208471.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	105973802A	B	025200163.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	105973800A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105973806A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105973804A	B	025200577.01	79004860	CC - NYK - Currencies	25,805,192.16
FX	105973808A	B	025200577.01	79004860	CC - NYK - Currencies	25,805,192.16
FX	106033571A	B	025201179.01	79000056	CC - LDN - Currencies	54,500,000.00
FX	106033567A	B	025201179.01	79000056	CC - LDN - Currencies	54,500,000.00
FX	106033577A	S	025201179.01	79000083	CC - LDN - Currencies	54,014,062.51
FX	106033569A	S	025201179.01	79000083	CC - LDN - Currencies	54,014,062.51
FX	106203056A	B	025208026.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	106203082A	B	025208026.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	106203063A	S	025208026.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	106203058A	S	025208026.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	106339835A	B	025201179.01	79001220	CC - NYK - Currencies	25,000,000.00
FX	106339833A	B	025201179.01	79001220	CC - NYK - Currencies	25,000,000.00
FX	106314758A	B	025217787.01	79001220	CC - NYK - Currencies	25,000,000.00
FX	106314752A	B	025217787.01	79001220	CC - NYK - Currencies	25,000,000.00
FX	106329683A	B	025201179.01	79001220	CC - NYK - Currencies	50,000,000.00
FX	106329679A	B	025201179.01	79001220	CC - NYK - Currencies	50,000,000.00
FX	106322013A	S	025211483.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	106322074A	S	025211483.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	106322026A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106322076A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106421531A	S	025208992.01	79001280	CC - NYK - Currencies	100,000,000.00
FX	106421533A	B	025208992.01	79001280	CC - NYK - Currencies	100,000,000.00
FX	106535263A	S	025200452.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	106535259A	S	025200452.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	106502941A	S	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106502925A	S	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106528214A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106528212A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106528217A	S	025208992.01	79001344	CC - NYK - Currencies	32,500,000.00
FX	106554364A	S	025208976.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	106584941A	S	025207960.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106588041A	S	025200452.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	106791063A	B	025208539.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	106819414A	B	025201179.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	106793691A	B	025200635.01	79004886	CC - NYK - Currencies	143,362,178.66
FX	106793709A	B	025208539.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	106857278A	B	025200163.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106857287A	B	025200163.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106857281A	S	025200163.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	106857289A	S	025200163.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	106857291A	B	025217787.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106857285A	B	025217787.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106857280A	S	025217787.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	106857297A	S	025217787.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	106857314A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106857310A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106857328A	S	025208026.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	106857326A	S	025208026.01	79004860	CC - NYK - Currencies	17,920,272.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	106894320A	B	025208976.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	106896341A	B	025208471.01	79004860	CC - NYK - Currencies	100,353,525.06
FX	106942152A	S	025347931.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	106942148A	S	025347931.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	106942265A	S	025208539.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	106942263A	S	025208539.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	106959151A	B	025207960.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	106959164A	B	025207960.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	106959148A	S	025207960.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	106959146A	S	025207960.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	106994705A	S	025208026.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	107000876A	B	025208992.01	79001394	CC - NYK - Currencies	71,681,089.33
FX	107012919A	B	025208471.01	79004860	CC - NYK - Currencies	125,441,906.33
FX	107012914A	B	025208471.01	79004860	CC - NYK - Currencies	125,441,906.33
FX	107012911A	S	025208471.01	79004860	CC - NYK - Currencies	68,097,034.86
FX	107012909A	S	025208471.01	79004860	CC - NYK - Currencies	68,097,034.86
FX	107014134A	S	025240565.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	107014130A	S	025240565.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	107014084A	S	025208026.01	79001072	CC - NYK - Currencies	23,000,000.00
FX	107014080A	S	025208026.01	79001072	CC - NYK - Currencies	23,000,000.00
FX	107054366A	S	025208844.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	107054373A	B	025208844.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	107097784A	S	025200163.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	107097787A	S	025200163.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	107203222A	B	025208539.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107203231A	B	025208539.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107203289A	B	025208976.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107203296A	B	025208976.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107241911A	S	025201179.01	79000059	CC - LDN - Currencies	72,018,750.01
FX	107241898A	B	025201179.01	79000059	CC - LDN - Currencies	72,018,750.01
FX	107297975A	S	025208026.01	79004675	CC - NYK - Currencies	71,681,089.33
FX	107297979A	S	025208026.01	79004675	CC - NYK - Currencies	71,681,089.33
FX	107300874A	B	025208992.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	107300870A	B	025208992.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	107300876A	S	025208992.01	79004669	CC - NYK - Currencies	37,274,166.45
FX	107300872A	S	025208992.01	79004669	CC - NYK - Currencies	37,274,166.45
FX	107300946A	B	025209644.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107300952A	B	025209644.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107462476A	S	025217787.01	79004860	CC - NYK - Currencies	100,353,525.06
FX	107476930A	S	025309840.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107476967A	S	025309840.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107536013A	S	025200635.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	107603805A	S	025208976.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107603776A	S	025208976.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107616482A	S	025347931.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107616491A	S	025347931.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107616488A	B	025347931.01	79004860	CC - NYK - Currencies	50,893,573.42
FX	107616493A	B	025347931.01	79004860	CC - NYK - Currencies	50,893,573.42
FX	107616508A	S	025208471.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	107616507A	S	025208471.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	107616511A	B	025208471.01	79004860	CC - NYK - Currencies	206,441,537.27
FX	107616513A	B	025208471.01	79004860	CC - NYK - Currencies	206,441,537.27
FX	107652627A	S	025208976.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107652630A	S	025208976.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107656483A	S	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	107656475A	B	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	107671622A	S	025200577.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	107671626A	S	025200577.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	107671624A	B	025200577.01	79004860	CC - NYK - Currencies	38,707,788.24

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	107671628A	B	025200577.01	79004860	CC - NYK - Currencies	38,707,788.24
FX	107694448A	B	025208026.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	107694446A	B	025208026.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	107748878A	B	025200288.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107748876A	S	025200288.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107749264A	B	025270901.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107749269A	B	025270901.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107750523A	B	025208935.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	107750521A	B	025208935.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	107811350A	S	025200577.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	107811348A	S	025200577.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	107811345A	B	025200577.01	79004669	CC - NYK - Currencies	32,973,301.09
FX	107811352A	B	025200577.01	79004669	CC - NYK - Currencies	32,973,301.09
FX	107831612A	B	025208844.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	107831610A	B	025208844.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	107835292A	B	025208976.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	107835318A	B	025208976.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	107844310A	B	025200577.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107844312A	S	025200577.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107881269A	B	025208240.01	79004860	CC - NYK - Currencies	32,256,490.20
FX	107881273A	B	025208240.01	79004860	CC - NYK - Currencies	32,256,490.20
FX	107881264A	S	025208240.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	107881275A	S	025208240.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	107881427A	B	025208026.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	107881431A	B	025208026.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	107881429A	S	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107881436A	S	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107881420A	B	025208992.01	79004860	CC - NYK - Currencies	32,256,490.20
FX	107881422A	B	025208992.01	79004860	CC - NYK - Currencies	32,256,490.20
FX	107881434A	S	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	107881424A	S	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	107893026A	S	025200452.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	107893023A	B	025200452.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	107934706A	B	025207960.01	79004669	CC - NYK - Currencies	80,999,630.94
FX	107934702A	B	025207960.01	79004669	CC - NYK - Currencies	80,999,630.94
FX	107934533A	S	025207960.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107934529A	S	025207960.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107936001A	B	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107936006A	B	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107936009A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107936019A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107936011A	B	025200577.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	107936017A	B	025200577.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	107936013A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107936003A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107936335A	B	025347931.01	79004860	CC - NYK - Currencies	32,256,490.20
FX	107936339A	B	025347931.01	79004860	CC - NYK - Currencies	32,256,490.20
FX	107936337A	S	025347931.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	107936332A	S	025347931.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	107941418A	B	025347931.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107941412A	B	025347931.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107941414A	S	025347931.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107941416A	S	025347931.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107953489A	B	025208240.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	107953500A	B	025208240.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	107959550A	B	025200122.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	107959547A	B	025200122.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	108054671A	B	025200577.01	79004860	CC - NYK - Currencies	17,203,461.44
FX	108054675A	B	025200577.01	79004860	CC - NYK - Currencies	17,203,461.44

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
FX	108054673A	S	025200577.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	108054667A	S	025200577.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	108094216A	S	025200452.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	108094212A	S	025200452.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	108094274A	B	025200452.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	108094271A	B	025200452.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	108097328A	B	025217787.01	79004860	CC - NYK - Currencies	465,927,080.65
FX	108097331A	S	025217787.01	79004860	CC - NYK - Currencies	174,901,857.97
FX	108097317A	B	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108097320A	S	025309840.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	108099106A	B	025208976.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108099109A	S	025208976.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	108099122A	B	025208844.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	108099124A	S	025208844.01	79004860	CC - NYK - Currencies	40,141,410.03
FX	108099301A	B	025200239.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108099307A	S	025200239.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	108099298A	B	025200577.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	108099309A	S	025200577.01	79004860	CC - NYK - Currencies	80,282,820.05
FX	108153067A	B	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	108153018A	S	025208844.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	108157269A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108170804A	B	025270901.01	79003981	CC - LDN - Currencies	14,000,000.00
FX	108170806A	B	025270901.01	79003981	CC - LDN - Currencies	14,000,000.00
FX	108170783A	S	025270901.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	108170781A	S	025270901.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	108251389A	S	025200122.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	108251387A	S	025200122.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	108251711A	S	025200346.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	108253317A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108253325A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108294623A	B	025208026.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	108294628A	B	025208026.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	108294620A	S	025208026.01	79004669	CC - NYK - Currencies	121,857,851.86
FX	108347270A	B	025240565.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	108347277A	S	025240565.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	108364005A	S	025238114.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108363994A	B	025238114.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108420641A	S	025309840.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108420643A	S	025309840.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	108421855A	S	025201179.01	79000083	CC - LDN - Currencies	54,014,062.51
FX	108421842A	S	025201179.01	79000083	CC - LDN - Currencies	54,014,062.51
FX	108431631A	B	025208976.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	108482468A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108482456A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108482451A	S	025200122.01	79001344	CC - NYK - Currencies	29,500,000.00
FX	108482458A	S	025200122.01	79001344	CC - NYK - Currencies	29,500,000.00
FX	108489076A	B	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108489080A	B	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108548441A	B	025201179.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	108548443A	B	025201179.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	108557346A	S	025947789.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108557352A	S	025947789.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108557350A	B	025947789.01	79004860	CC - NYK - Currencies	43,725,464.49
FX	108557341A	B	025947789.01	79004860	CC - NYK - Currencies	43,725,464.49
FX	108676841A	B	025201179.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	108676837A	B	025201179.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	108677558A	B	025201179.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	108677552A	B	025201179.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	108683365A	S	025200635.01	79001302	CC - NYK - Currencies	48,464,129.41

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	108683367A	B	025200635.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	108751291A	B	025208992.01	79001613	CC - LDN - Currencies	43,211,250.01
FX	108754456A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108754460A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108754458A	B	025208471.01	79004860	CC - NYK - Currencies	51,610,384.32
FX	108754467A	B	025208471.01	79004860	CC - NYK - Currencies	51,610,384.32
FX	108801914A	S	025200577.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	108801912A	S	025200577.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	108801907A	B	025200577.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	108801918A	B	025200577.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	108802746A	S	025200577.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	108802748A	S	025200577.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	108802758A	B	025200577.01	79004669	CC - NYK - Currencies	39,424,599.13
FX	108802760A	B	025200577.01	79004669	CC - NYK - Currencies	39,424,599.13
FX	108928042A	S	025200163.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	108928049A	S	025200163.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	108928044A	B	025200163.01	79004860	CC - NYK - Currencies	8,601,730.72
FX	108928051A	B	025200163.01	79004860	CC - NYK - Currencies	8,601,730.72
FX	108992049A	S	025208026.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108992115A	B	025208026.01	79001072	CC - NYK - Currencies	150,500,000.00
FX	109044360A	B	025207960.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	109103527A	B	025208992.01	79000056	CC - LDN - Currencies	90,000,000.00
FX	109103525A	B	025208992.01	79000056	CC - LDN - Currencies	90,000,000.00
FX	109103538A	S	025208992.01	79000083	CC - LDN - Currencies	87,862,875.01
FX	109103529A	S	025208992.01	79000083	CC - LDN - Currencies	87,862,875.01
FX	109104290A	B	025249533.01	79000056	CC - LDN - Currencies	44,000,000.00
FX	109104274A	B	025249533.01	79000056	CC - LDN - Currencies	44,000,000.00
FX	109104276A	S	025249533.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	109104282A	S	025249533.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	109104278A	B	025208992.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	109104267A	B	025208992.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	109104288A	S	025208992.01	79000083	CC - LDN - Currencies	24,486,375.00
FX	109104272A	S	025208992.01	79000083	CC - LDN - Currencies	24,486,375.00
FX	109105720A	B	025208240.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109105725A	B	025208240.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109105728A	S	025208240.01	79000083	CC - LDN - Currencies	10,082,625.00
FX	109105723A	S	025208240.01	79000083	CC - LDN - Currencies	10,082,625.00
FX	109105716A	B	025947789.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109105708A	B	025947789.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109105714A	S	025947789.01	79000083	CC - LDN - Currencies	10,082,625.00
FX	109105706A	S	025947789.01	79000083	CC - LDN - Currencies	10,082,625.00
FX	109114034A	B	025201179.01	79000056	CC - LDN - Currencies	37,000,000.00
FX	109114031A	B	025201179.01	79000056	CC - LDN - Currencies	37,000,000.00
FX	109114017A	S	025201179.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	109114036A	S	025201179.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	109114589A	B	025947789.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109114593A	B	025947789.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109123832A	B	025207960.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	109151534A	B	025200288.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109151526A	B	025200288.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109222604A	S	025200122.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	109222614A	S	025200122.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	109222610A	B	025200122.01	79004669	CC - NYK - Currencies	12,185,785.19
FX	109222608A	B	025200122.01	79004669	CC - NYK - Currencies	12,185,785.19
FX	109230059A	S	025208992.01	79004675	CC - NYK - Currencies	35,840,544.67
FX	109230063A	S	025208992.01	79004675	CC - NYK - Currencies	35,840,544.67
FX	109230061A	B	025208992.01	79004675	CC - NYK - Currencies	25,088,381.27
FX	109230064A	B	025208992.01	79004675	CC - NYK - Currencies	25,088,381.27
FX	109235257A	B	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80

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
FX	109235250A	B	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	109235568A	B	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	109235573A	B	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	109335266A	S	025208851.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	109404238A	S	025208240.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	109541485A	B	025240565.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109558095A	B	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109558101A	B	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109676152A	B	025200577.01	79001302	CC - NYK - Currencies	32,309,419.61
FX	109711591A	B	025200577.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	109760236A	S	025200577.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	99359012A	B	025947789.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	99359014A	B	025947789.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	99359032A	S	025947789.01	79004163	CC - NYK - Currencies	18,000,000.00
FX	99359030A	S	025947789.01	79004163	CC - NYK - Currencies	18,000,000.00
FX	99647874A	B	025200577.01	79000122	CC - NYK - Currencies	20,000,000.00
FX	99911218A	B	025947839.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	99911239A	S	025947839.01	79004860	CC - NYK - Currencies	141,211,745.98
FX	99968910A	B	025947771.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	99968908A	S	025947771.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	100025314A	S	025948621.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	100025316A	S	025948621.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	100391139A	S	025947813.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	100391133A	B	025947813.01	79004163	CC - NYK - Currencies	178,500,000.00
FX	100436482A	B	025947847.01	79000022	CC - NYK - Currencies	35,840,544.67
FX	100436485A	B	025947847.01	79000022	CC - NYK - Currencies	35,840,544.67
FX	100436494A	S	025947847.01	79000022	CC - NYK - Currencies	129,025,960.80
FX	100436908A	B	025201179.01	79000022	CC - NYK - Currencies	28,672,435.73
FX	100436898A	B	025201179.01	79000022	CC - NYK - Currencies	28,672,435.73
FX	100436918A	S	025201179.01	79000022	CC - NYK - Currencies	103,220,768.64
FX	101070862A	S	025947847.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	101070860A	B	025947847.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	101250018A	S	025947888.01	79000122	CC - NYK - Currencies	7,500,000.00
FX	101250021A	S	025947888.01	79000122	CC - NYK - Currencies	7,500,000.00
FX	101298609A	S	025947813.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101298621A	S	025947813.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101298604A	B	025947813.01	79004163	CC - NYK - Currencies	33,000,000.00
FX	101298600A	B	025947813.01	79004163	CC - NYK - Currencies	33,000,000.00
FX	101393179A	S	025200577.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	101526325A	S	025947813.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101526327A	S	025947813.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101526337A	B	025947813.01	79004163	CC - NYK - Currencies	33,000,000.00
FX	101526347A	B	025947813.01	79004163	CC - NYK - Currencies	33,000,000.00
FX	101823250A	B	025208976.01	79004886	CC - NYK - Currencies	25,088,381.27
FX	101823252A	B	025208976.01	79004886	CC - NYK - Currencies	25,088,381.27
FX	103037225A	S	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103037228A	S	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103462205A	S	025947730.01	79001393	CC - NYK - Currencies	13,481,458.94
FX	103462207A	S	025947730.01	79001393	CC - NYK - Currencies	13,481,458.94
FX	103463121A	S	025947839.01	79001393	CC - NYK - Currencies	8,987,639.29
FX	103463124A	S	025947839.01	79001393	CC - NYK - Currencies	8,987,639.29
FX	103927915A	S	025947870.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	103927919A	S	025947870.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	104109365A	S	025947813.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	104109367A	S	025947813.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	104109358A	B	025947813.01	79004163	CC - NYK - Currencies	56,500,000.00
FX	104109354A	B	025947813.01	79004163	CC - NYK - Currencies	56,500,000.00
FX	104300905A	B	025947839.01	79004630	CC - NYK - Currencies	16,733,805.58
FX	104300902A	B	025947839.01	79004630	CC - NYK - Currencies	16,733,805.58

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
FX	104381200A	S	025309840.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	104381210A	S	025309840.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	104830664A	S	025947888.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	104830662A	S	025947888.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	105397581A	B	025947813.01	79004860	CC - NYK - Currencies	183,503,588.69
FX	105397579A	B	025947813.01	79004860	CC - NYK - Currencies	183,503,588.69
FX	105397989A	S	025947813.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	105397991A	S	025947813.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	105397640A	B	025948621.01	79004860	CC - NYK - Currencies	245,149,325.51
FX	105397642A	B	025948621.01	79004860	CC - NYK - Currencies	245,149,325.51
FX	105577054A	S	025947839.01	79000122	CC - NYK - Currencies	10,000,000.00
FX	105576091A	S	025201179.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	105575948A	B	025201179.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	105817454A	S	025947813.01	79000122	CC - NYK - Currencies	50,000,000.00
FX	106237575A	S	025309840.01	79000122	CC - NYK - Currencies	7,500,000.00
FX	106237573A	S	025309840.01	79000122	CC - NYK - Currencies	7,500,000.00
FX	106237213A	S	025947805.01	79000122	CC - NYK - Currencies	15,000,000.00
FX	106237218A	S	025947805.01	79000122	CC - NYK - Currencies	15,000,000.00
FX	106509510A	S	025208976.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	106509503A	B	025208976.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	106663806A	B	025270901.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107174569A	S	025201179.01	79001472	CC - NYK - Currencies	179,752,785.82
FX	107174567A	B	025201179.01	79001472	CC - NYK - Currencies	179,752,785.82
FX	107555849A	B	025948100.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107555847A	B	025948100.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107627266A	B	025948100.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107627268A	B	025948100.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107627261A	S	025948100.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107627263A	S	025948100.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108067190A	B	025947805.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	109131666A	S	025947847.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109131670A	S	025947847.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109247178A	B	025948100.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109247173A	B	025948100.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109247171A	S	025948100.01	79001472	CC - NYK - Currencies	62,464,093.07
FX	109247180A	S	025948100.01	79001472	CC - NYK - Currencies	62,464,093.07
FX	109282536A	S	025948282.01	79004163	CC - NYK - Currencies	40,000,000.00
FX	109282541A	S	025256421.01	79004163	CC - NYK - Currencies	20,000,000.00
FX	109283018A	S	025221441.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	109415977A	B	025947847.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	109415973A	B	025947847.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	109415971A	B	025947888.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	109415975A	B	025947888.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	109515034A	B	025432386.01	79004630	CC - NYK - Currencies	21,504,326.80
FX	109515038A	B	025432386.01	79004630	CC - NYK - Currencies	21,504,326.80
FX	109518836A	B	025947813.01	79004630	CC - NYK - Currencies	21,504,326.80
FX	109518832A	B	025947813.01	79004630	CC - NYK - Currencies	21,504,326.80
FX	109592585A	B	025948282.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109592514A	B	025948282.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109593105A	B	025948621.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109593147A	B	025948621.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109593103A	S	025948282.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	109593129A	S	025948621.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	109650833A	B	025947847.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109650836A	B	025947847.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109699089A	S	025201179.01	79001398	CC - NYK - Currencies	29,886,213.14
FX	109699092A	S	025201179.01	79001398	CC - NYK - Currencies	29,886,213.14
FX	109699097A	B	025201179.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	109699093A	B	025201179.01	79004163	CC - NYK - Currencies	30,000,000.00

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
FX	109723426A	S	025948100.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	109723420A	S	025948100.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	69331731A	S	017501164.01	76080802	CC - NYK - Currencies	22,469,098.23
FX	69331739A	S	017501164.01	76080802	CC - NYK - Currencies	22,469,098.23
FX	69519097A	S	023803687.01	76080802	CC - NYK - Currencies	31,456,737.52
FX	69519089A	S	023803687.01	76080802	CC - NYK - Currencies	31,456,737.52
FX	69519850A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	69670744A	B	025208752.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	69670746A	B	025208752.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	70116855A	S	025208992.01	79001394	CC - NYK - Currencies	40,858,220.92
FX	70116889A	S	025208992.01	79001394	CC - NYK - Currencies	40,858,220.92
FX	70155993A	S	025208992.01	79001394	CC - NYK - Currencies	61,645,736.82
FX	70156018A	S	025208992.01	79001394	CC - NYK - Currencies	61,645,736.82
FX	70161594A	B	001683648.01	76080802	CC - NYK - Currencies	100,000,000.00
FX	70161610A	S	001683648.01	76080802	CC - NYK - Currencies	320,000,000.00
FX	70183780A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	70183782A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	70186642A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	70186644A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	70188429A	S	025211483.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70188426A	B	025211483.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70335932A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70335954A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	70412257A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	70412254A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	70412262A	S	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	70412272A	S	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	70474865A	S	025208844.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	70474867A	S	025209644.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70628471A	S	025211483.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	70628467A	S	025211483.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	70676029A	S	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	70676033A	S	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	71104025A	S	025291055.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	71104027A	S	025291055.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	71181898A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	71181900A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	71206782A	B	025200122.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	71206771A	B	025200122.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	71525931A	B	025208240.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	71525934A	B	025208240.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	71708058A	S	025211483.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	71708060A	B	025211483.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	72060974A	B	025208240.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	72060962A	S	025208240.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	72173955A	S	025341470.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	72173957A	B	025341470.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	72623022A	S	001683648.01	76080802	CC - NYK - Currencies	54,824,599.68
FX	72623032A	S	001683648.01	76080802	CC - NYK - Currencies	54,824,599.68
FX	72623066A	S	025200122.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	72623072A	S	025200122.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	72664377A	S	025200288.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	72748127A	S	025200635.01	79004886	CC - NYK - Currencies	64,512,980.40
FX	72797468A	S	025340357.01	79001344	CC - NYK - Currencies	188,000,000.00
FX	73132210A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	73132208A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	73894680A	S	025268053.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	73894691A	B	025268053.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	73937189A	B	025211483.01	79001564	CC - LDN - Currencies	14,403,750.00

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
FX	73937198A	B	025211483.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	73937203A	B	025208844.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	73937200A	B	025208844.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	73963162A	B	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	74029968A	B	025200635.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	74029970A	B	025200635.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	74039180A	B	025264011.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	74079296A	B	001683648.01	76080802	CC - NYK - Currencies	150,000,000.00
FX	74079273A	B	001683648.01	76080802	CC - NYK - Currencies	150,000,000.00
FX	74079282A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74079303A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	74079308A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	74079305A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	74080901A	S	025296633.01	79001344	CC - NYK - Currencies	926,000,000.00
FX	74195650A	S	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	74195648A	B	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	74195640A	B	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	74195624A	S	025208844.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	74253286A	S	025208240.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	74253340A	S	025207978.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	74355153A	S	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	74355155A	B	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	74501073A	S	025296633.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	74501080A	B	025296633.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	74656941A	B	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	74656944A	B	025200577.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	74673970A	S	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	74673972A	S	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	74689527A	S	025347931.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	74780957A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	74780953A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	74780963A	S	025211483.01	79001344	CC - NYK - Currencies	91,000,000.00
FX	74780970A	S	025211483.01	79001344	CC - NYK - Currencies	91,000,000.00
FX	74791728A	S	025264011.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	74799137A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	74799135A	B	025211483.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	74799101A	S	025211483.01	79001344	CC - NYK - Currencies	90,000,000.00
FX	74799073A	S	025211483.01	79001344	CC - NYK - Currencies	90,000,000.00
FX	74841403A	S	025309840.01	79000700	CC - NYK - Currencies	24,232,064.71
FX	74841400A	S	025309840.01	79000700	CC - NYK - Currencies	24,232,064.71
FX	74858995A	S	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	74859006A	S	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	74859108A	S	025200122.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	74859096A	S	025200122.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	74895042A	S	025208240.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	74895044A	S	025208240.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	74895048A	S	025208752.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	74895046A	S	025208752.01	79001344	CC - NYK - Currencies	16,000,000.00
FX	74895656A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	74895654A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	74939963A	S	001683648.01	76080802	CC - NYK - Currencies	40,000,000.00
FX	74939972A	S	001683648.01	76080802	CC - NYK - Currencies	40,000,000.00
FX	75248561A	S	025347931.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	75248654A	S	025347931.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	75405527A	S	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	75405537A	S	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	75407739A	S	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	75407734A	S	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	75513317A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	75513315A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	75522073A	B	025337395.01	79004673	CC - NYK - Currencies	100,353,525.06
FX	75618456A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	75621932A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	75621947A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	76004831A	B	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	76004833A	B	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	76004850A	B	025209644.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	76004837A	B	025209644.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	76021071A	S	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	76021069A	S	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	76023511A	S	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	76023506A	S	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	76028682A	S	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	76028679A	S	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	76028684A	B	025200122.01	79001344	CC - NYK - Currencies	56,000,000.00
FX	76028697A	B	025200122.01	79001344	CC - NYK - Currencies	56,000,000.00
FX	76359698A	S	025208992.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	76388066A	S	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	76388068A	B	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	76418058A	S	025296633.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	76418060A	B	025296633.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	76418247A	S	025208380.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	76418249A	B	025208380.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	76946180A	S	025208752.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	77003790A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	77003788A	B	025208992.01	79001344	CC - NYK - Currencies	14,000,000.00
FX	77003800A	B	025208992.01	79001344	CC - NYK - Currencies	11,000,000.00
FX	77005552A	B	001683648.01	76080802	CC - NYK - Currencies	31,000,000.00
FX	77005561A	B	001683648.01	76080802	CC - NYK - Currencies	31,000,000.00
FX	77005565A	S	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	77005579A	S	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	77046487A	S	025207960.01	79001613	CC - LDN - Currencies	21,605,625.00
FX	77087738A	S	025208240.01	79001344	CC - NYK - Currencies	132,000,000.00
FX	77087740A	S	025208240.01	79001344	CC - NYK - Currencies	132,000,000.00
FX	77087744A	B	025208240.01	79001344	CC - NYK - Currencies	300,000,000.00
FX	77087742A	S	025296633.01	79001344	CC - NYK - Currencies	88,000,000.00
FX	77087746A	S	025296633.01	79001344	CC - NYK - Currencies	88,000,000.00
FX	77087749A	B	025296633.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	77087753A	S	025200122.01	79001344	CC - NYK - Currencies	44,000,000.00
FX	77087751A	S	025200122.01	79001344	CC - NYK - Currencies	44,000,000.00
FX	77087755A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	77116052A	S	025208240.01	79001344	CC - NYK - Currencies	63,000,000.00
FX	77116058A	S	025208240.01	79001344	CC - NYK - Currencies	87,000,000.00
FX	77116228A	S	025268053.01	79001344	CC - NYK - Currencies	21,000,000.00
FX	77116226A	S	025268053.01	79001344	CC - NYK - Currencies	29,000,000.00
FX	77132942A	B	025337395.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	77132905A	B	025337395.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	77771497A	S	025268053.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	77771455A	S	025268053.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	77834155A	S	025200452.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	77834153A	B	025200452.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	77916642A	B	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	77916645A	B	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	77916648A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	77916647A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	77916634A	B	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	77916631A	B	001683648.01	76080802	CC - NYK - Currencies	25,000,000.00
FX	77951415A	B	025309857.01	79001344	CC - NYK - Currencies	12,500,000.00

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
FX	77951419A	B	025309857.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	78084878A	S	025207978.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	78084875A	S	025207978.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	78195657A	S	025208992.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	78195652A	S	025208992.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	78195634A	S	025208240.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	78195650A	S	025208240.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	78350713A	B	025207960.01	79000083	CC - LDN - Currencies	7,201,875.00
FX	78350716A	B	025207960.01	79000083	CC - LDN - Currencies	7,201,875.00
FX	78350737A	S	025207960.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	78350732A	S	025207960.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	78350720A	B	025207960.01	79000083	CC - LDN - Currencies	16,924,406.25
FX	78350718A	B	025207960.01	79000083	CC - LDN - Currencies	16,924,406.25
FX	78505837A	B	025208471.01	79004860	CC - NYK - Currencies	47,309,518.96
FX	78505839A	B	025208471.01	79004860	CC - NYK - Currencies	38,707,788.24
FX	78555170A	S	025309857.01	79001344	CC - NYK - Currencies	38,500,000.00
FX	78555172A	S	025309857.01	79001344	CC - NYK - Currencies	38,500,000.00
FX	78659609A	S	025207978.01	79000056	CC - LDN - Currencies	60,000,000.00
FX	78659605A	B	025207978.01	79000056	CC - LDN - Currencies	60,000,000.00
FX	78817106A	S	025200122.01	79001344	CC - NYK - Currencies	14,000,000.00
FX	78817117A	S	025200122.01	79001344	CC - NYK - Currencies	14,000,000.00
FX	78857094A	S	025200254.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	78857099A	S	025200254.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	78857159A	S	025209008.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	78857129A	S	025209008.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	78866606A	S	025207960.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	78866592A	S	025207960.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	78869847A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	78869841A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	78871594A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	78871591A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	78906482A	B	025309840.01	79004211	CC - LDN - Currencies	10,000,000.00
FX	78906480A	B	025309840.01	79004211	CC - LDN - Currencies	10,000,000.00
FX	78906484A	B	025208240.01	79004211	CC - LDN - Currencies	5,000,000.00
FX	78906488A	B	025208240.01	79004211	CC - LDN - Currencies	5,000,000.00
FX	79005805A	S	025208471.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79005801A	S	025208471.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79274961A	S	025208471.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79274958A	B	025208471.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79275204A	S	025208471.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	79275206A	B	025208471.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	79276974A	B	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79276971A	B	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	79378059A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79378057A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79531276A	S	025209644.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	79531272A	S	025209644.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	79531284A	S	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	79531286A	S	025208992.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	79564395A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	79564397A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	79694669A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	79694672A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	79721915A	B	025207978.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	79721917A	B	025207978.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	79771512A	B	025208026.01	79004860	CC - NYK - Currencies	45,875,897.17
FX	79771522A	B	025208026.01	79004860	CC - NYK - Currencies	45,875,897.17
FX	100840645A	B	025337395.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100840638A	B	025337395.01	79004673	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	79998871A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79998869A	B	025208752.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79998878A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	79998874A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	80098842A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	80098844A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	80111289A	B	025208992.01	79001344	CC - NYK - Currencies	177,000,000.00
FX	80118191A	B	025208992.01	79001344	CC - NYK - Currencies	89,000,000.00
FX	80139350A	S	025200452.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	80139354A	S	025200452.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	80139793A	B	025207960.01	79001344	CC - NYK - Currencies	42,500,000.00
FX	80139784A	B	025207960.01	79001344	CC - NYK - Currencies	42,500,000.00
FX	80205460A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80205456A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80225662A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80225664A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	80372921A	S	025309840.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	80372918A	B	025309840.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	80401101A	S	025200577.01	79000083	CC - LDN - Currencies	10,802,812.50
FX	80401098A	S	025200577.01	79000083	CC - LDN - Currencies	10,802,812.50
FX	80520426A	B	025208240.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	80520424A	B	025208240.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	80568454A	B	025200577.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	80568475A	B	025200577.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	80568495A	S	025200577.01	79000083	CC - LDN - Currencies	40,690,593.75
FX	80568374A	B	025208992.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	80568371A	B	025208992.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	80568435A	S	025208992.01	79000083	CC - LDN - Currencies	60,855,843.76
FX	80705818A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	80705820A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	80735810A	B	025208471.01	79000891	CC - NYK - Currencies	137,960,263.12
FX	81084221A	B	025208471.01	79000891	CC - NYK - Currencies	269,629,178.73
FX	81143124A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	81143122A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	81180744A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	81180748A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	81180739A	B	025208240.01	79001344	CC - NYK - Currencies	62,500,000.00
FX	81180741A	B	025208240.01	79001344	CC - NYK - Currencies	62,500,000.00
FX	81181218A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	81181212A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	81181222A	B	025200122.01	79001344	CC - NYK - Currencies	62,500,000.00
FX	81181220A	B	025200122.01	79001344	CC - NYK - Currencies	62,500,000.00
FX	81411400A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	81411402A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	81413242A	B	025207960.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	81413239A	S	025207960.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	81474346A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	81474343A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	81512372A	B	025208992.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	81512376A	B	025208992.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	81512378A	S	025208992.01	79000083	CC - LDN - Currencies	39,970,406.25
FX	81512374A	S	025208992.01	79000083	CC - LDN - Currencies	39,970,406.25
FX	81512394A	B	025208240.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	81512390A	B	025208240.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	81512396A	S	025208240.01	79000083	CC - LDN - Currencies	20,165,250.00
FX	81512403A	S	025208240.01	79000083	CC - LDN - Currencies	20,165,250.00
FX	81546923A	B	025200122.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	81546925A	B	025200122.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	81546933A	B	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46

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
FX	81546939A	B	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	81590972A	S	025208240.01	79000083	CC - LDN - Currencies	11,523,000.00
FX	81590962A	S	025208240.01	79000083	CC - LDN - Currencies	11,523,000.00
FX	81591506A	S	025207960.01	79000083	CC - LDN - Currencies	28,447,406.25
FX	81591500A	S	025207960.01	79000083	CC - LDN - Currencies	28,447,406.25
FX	81683846A	B	025200122.01	79000891	CC - NYK - Currencies	47,185,106.28
FX	81683843A	B	025200122.01	79000891	CC - NYK - Currencies	47,185,106.28
FX	81683898A	S	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	81683838A	S	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	81684979A	B	025208240.01	79000891	CC - NYK - Currencies	14,380,222.87
FX	81684988A	B	025208240.01	79000891	CC - NYK - Currencies	14,380,222.87
FX	81684977A	S	025208240.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	81684975A	S	025208240.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	81708474A	B	025200122.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	81708484A	B	025200122.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	81921680A	B	025200635.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	81921685A	B	025200635.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	81961497A	B	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	81961600A	B	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	82084361A	B	025268053.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	82169120A	S	025201179.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	82169116A	S	025201179.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	82169186A	S	025200577.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	82169122A	S	025200577.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	82336248A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	82427211A	S	025208992.01	79000083	CC - LDN - Currencies	24,486,375.00
FX	82451920A	B	025200122.01	79004886	CC - NYK - Currencies	53,760,817.00
FX	82451918A	B	025200122.01	79004886	CC - NYK - Currencies	53,760,817.00
FX	82546404A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	82546406A	B	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	83002592A	S	025208992.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	83085752A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	83103820A	B	025200288.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	83147676A	B	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	83147714A	B	025240565.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	83193566A	B	025208471.01	79004860	CC - NYK - Currencies	129,025,960.80
FX	83646724A	S	025309840.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	83727738A	B	025200452.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	83727709A	S	025200452.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	83727795A	B	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	83727802A	S	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	83807111A	B	025208844.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	83807115A	B	025208844.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	83851753A	S	025201179.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	83988775A	B	025268053.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	83988763A	B	025268053.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	83991621A	S	025208844.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	83991618A	S	025208844.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	83997185A	S	025200577.01	79005050	CC - LDN - Currencies	12,131,799.77
FX	83997189A	S	025200577.01	79005050	CC - LDN - Currencies	12,131,799.77
FX	84011047A	B	025200122.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	84011045A	B	025200122.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	84027914A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84027911A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84027923A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84027932A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84028430A	S	025208380.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	84028432A	S	025208380.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	84030534A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00

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
FX	84030539A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84072841A	B	025268053.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	84072843A	B	025268053.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	84072856A	S	025200122.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	84072858A	S	025200122.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	84087590A	S	025208026.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	84087583A	S	025212820.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	84087595A	S	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	84136739A	S	025200452.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	84136726A	S	025200452.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	84139473A	S	025207978.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	84139480A	S	025207978.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	84139491A	S	025208976.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	84139483A	S	025208976.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	84143030A	B	025208844.01	79000056	CC - LDN - Currencies	11,500,000.00
FX	84143041A	B	025208844.01	79000056	CC - LDN - Currencies	11,500,000.00
FX	84143012A	S	025208844.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	84143001A	S	025208844.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	84143054A	B	025207978.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	84143052A	B	025207978.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	84143050A	S	025207978.01	79000056	CC - LDN - Currencies	8,750,000.00
FX	84143056A	S	025207978.01	79000056	CC - LDN - Currencies	8,750,000.00
FX	84171065A	S	025208992.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	84171063A	S	025208992.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	84175312A	B	025200577.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	84175308A	B	025200577.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	84175317A	S	025200577.01	79000083	CC - LDN - Currencies	119,191,031.26
FX	84175325A	S	025200577.01	79000083	CC - LDN - Currencies	119,191,031.26
FX	84175339A	S	025208026.01	79000083	CC - LDN - Currencies	10,802,812.50
FX	84175342A	S	025208026.01	79000083	CC - LDN - Currencies	10,802,812.50
FX	84175356A	B	025208026.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	84175349A	B	025208026.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	84245312A	B	025208844.01	79000032	CC - LDN - Currencies	7,201,875.00
FX	84245314A	B	025208844.01	79000032	CC - LDN - Currencies	7,201,875.00
FX	84245407A	B	025200577.01	79000032	CC - LDN - Currencies	7,201,875.00
FX	84245405A	B	025200577.01	79000032	CC - LDN - Currencies	7,201,875.00
FX	84261764A	B	025200122.01	79004673	CC - NYK - Currencies	22,937,948.59
FX	84261758A	B	025200122.01	79004673	CC - NYK - Currencies	22,937,948.59
FX	84279419A	B	025209644.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84279417A	B	025209644.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84284958A	S	025208992.01	79004211	CC - LDN - Currencies	15,000,000.00
FX	84284960A	S	025208992.01	79004211	CC - LDN - Currencies	15,000,000.00
FX	84290309A	S	025207978.01	79000056	CC - LDN - Currencies	16,250,000.00
FX	84290311A	S	025207978.01	79000056	CC - LDN - Currencies	16,250,000.00
FX	84290295A	S	025208026.01	79000083	CC - LDN - Currencies	9,362,437.50
FX	84290286A	S	025208026.01	79000083	CC - LDN - Currencies	9,362,437.50
FX	84356394A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	84356398A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	84362219A	B	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	84362214A	B	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	84434244A	B	025200635.01	79001472	CC - NYK - Currencies	15,278,986.79
FX	84434239A	B	025200635.01	79001472	CC - NYK - Currencies	15,278,986.79
FX	84434230A	B	025200122.01	79001472	CC - NYK - Currencies	29,659,209.66
FX	84434236A	B	025200122.01	79001472	CC - NYK - Currencies	29,659,209.66
FX	84442339A	B	025200452.01	79004673	CC - NYK - Currencies	33,690,111.99
FX	84442314A	B	025200452.01	79004673	CC - NYK - Currencies	33,690,111.99
FX	84442360A	B	025208240.01	79004673	CC - NYK - Currencies	22,221,137.69
FX	84442357A	B	025208240.01	79004673	CC - NYK - Currencies	22,221,137.69
FX	84592809A	B	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46

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
FX	84592866A	B	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	84617450A	B	025200577.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	84617490A	S	025200577.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	84617510A	B	025208026.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	84617498A	S	025208026.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	84617481A	B	025200577.01	79000056	CC - LDN - Currencies	35,000,000.00
FX	84617477A	S	025200577.01	79000056	CC - LDN - Currencies	35,000,000.00
FX	84715314A	B	025201021.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84715317A	S	025201021.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	84740358A	S	025200122.01	79001613	CC - LDN - Currencies	28,807,500.00
FX	84757003A	S	025207960.01	79001613	CC - LDN - Currencies	43,211,250.01
FX	84757005A	B	025207960.01	79001613	CC - LDN - Currencies	43,211,250.01
FX	84872541A	B	025309840.01	79000083	CC - LDN - Currencies	19,445,062.50
FX	84872534A	B	025309840.01	79000083	CC - LDN - Currencies	19,445,062.50
FX	84872552A	B	025200122.01	79000083	CC - LDN - Currencies	19,445,062.50
FX	84872550A	B	025200122.01	79000083	CC - LDN - Currencies	19,445,062.50
FX	84886654A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84886664A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84944822A	S	025201179.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	84977665A	S	025209644.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	84977663A	S	025209644.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	84977489A	S	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	84977491A	S	025200122.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	84977628A	S	025200452.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	84977648A	S	025200452.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85037763A	B	025208240.01	79004669	CC - NYK - Currencies	53,760,817.00
FX	85037761A	B	025208240.01	79004669	CC - NYK - Currencies	53,760,817.00
FX	85037737A	S	025208240.01	79004669	CC - NYK - Currencies	67,380,223.97
FX	85037742A	S	025208240.01	79004669	CC - NYK - Currencies	67,380,223.97
FX	85034560A	S	025200452.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85034558A	S	025200452.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85039344A	S	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85039342A	S	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85039466A	B	025200122.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	85039468A	B	025200122.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	85093266A	S	025200122.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	85093246A	S	025200122.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	85093240A	B	025200122.01	79005050	CC - LDN - Currencies	21,351,967.60
FX	85093242A	B	025200122.01	79005050	CC - LDN - Currencies	21,351,967.60
FX	85207068A	B	025200122.01	79001344	CC - NYK - Currencies	53,000,000.00
FX	85207066A	B	025200122.01	79001344	CC - NYK - Currencies	53,000,000.00
FX	85232615A	S	025208026.01	79000056	CC - LDN - Currencies	6,500,000.00
FX	85232621A	S	025208026.01	79000056	CC - LDN - Currencies	6,500,000.00
FX	85261884A	B	025208992.01	79030012	CC - NYK - Currencies	21,504,326.80
FX	85261863A	B	025208992.01	79030012	CC - NYK - Currencies	21,504,326.80
FX	85499573A	S	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	85499602A	S	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	85523786A	S	025200122.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	85523778A	S	025200122.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	85523774A	B	025200122.01	79005050	CC - LDN - Currencies	15,043,431.72
FX	85523766A	B	025200122.01	79005050	CC - LDN - Currencies	15,043,431.72
FX	85604705A	S	025200452.01	79600530	CC - NYK - Currencies	35,840,544.67
FX	85604701A	S	025200452.01	79600530	CC - NYK - Currencies	35,840,544.67
FX	85604711A	S	025200635.01	79600530	CC - NYK - Currencies	14,336,217.87
FX	85604715A	S	025200635.01	79600530	CC - NYK - Currencies	14,336,217.87
FX	85604925A	S	025208026.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	85604921A	S	025208026.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	85731666A	S	025200288.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	85740856A	S	025200288.01	79001344	CC - NYK - Currencies	50,000,000.00

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
FX	85767904A	S	025240565.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	85769660A	B	025200577.01	79000059	CC - LDN - Currencies	21,605,625.00
FX	85769656A	B	025200577.01	79000059	CC - LDN - Currencies	21,605,625.00
FX	85769741A	B	025208935.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	85769675A	B	025208935.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	85784005A	S	025240565.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	85801279A	S	025200122.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	85801273A	S	025200122.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	85801283A	B	025200122.01	79001344	CC - NYK - Currencies	558,000,000.00
FX	85801281A	B	025200122.01	79001344	CC - NYK - Currencies	558,000,000.00
FX	85804993A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85804991A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85828544A	S	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	85828549A	S	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	85849707A	B	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85849715A	S	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85936294A	B	025208026.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	85936358A	B	025208026.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	85936355A	S	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	85936298A	S	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	85964292A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85964289A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85965738A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85965735A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	85965801A	B	025309857.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	85965794A	S	025309857.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	85965814A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85965810A	S	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85965818A	B	025201021.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	85965816A	S	025201021.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	85965785A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85965783A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	85966355A	B	025200635.01	79001344	CC - NYK - Currencies	130,000,000.00
FX	85966357A	S	025200635.01	79001344	CC - NYK - Currencies	130,000,000.00
FX	85966986A	B	025201179.01	79001344	CC - NYK - Currencies	400,000,000.00
FX	85966982A	S	025201179.01	79001344	CC - NYK - Currencies	400,000,000.00
FX	85967406A	B	025200452.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	85967394A	S	025200452.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86115956A	B	025200346.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	86115952A	B	025200346.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	86143335A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86143339A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86148126A	B	025208240.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	86148121A	S	025208240.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	86148134A	B	025208026.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	86148128A	S	025208026.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	86209621A	S	025309840.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	86209619A	B	025309840.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	86228676A	B	025208992.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	86228674A	B	025208992.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	86277198A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	86278548A	S	025208752.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	86555523A	B	025200452.01	79600530	CC - NYK - Currencies	35,840,544.67
FX	86555510A	B	025200452.01	79600530	CC - NYK - Currencies	35,840,544.67
FX	86607891A	B	025208380.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86607887A	B	025208380.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86607899A	B	025296633.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86607897A	B	025296633.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	86615331A	B	025200577.01	79000056	CC - LDN - Currencies	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
FX	86615328A	B	025200577.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	86641097A	S	025200288.01	79000051	FI - TKO - Swaps	20,000,000.00
FX	86641095A	B	025200288.01	79000051	FI - TKO - Swaps	20,000,000.00
FX	86785491A	B	025211483.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	86785489A	B	025211483.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	86796152A	B	025264011.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	86796150A	B	025264011.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	86796938A	B	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	86796944A	B	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	86803610A	B	025268053.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	86803608A	B	025268053.01	79001472	CC - NYK - Currencies	31,456,737.52
FX	86832731A	S	025243452.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	86919677A	S	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87001833A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87001831A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87002408A	S	025274937.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	87002412A	S	025274937.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	87021828A	B	025201179.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	87021793A	B	025201179.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	87048992A	B	025208844.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	87048988A	B	025208844.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	87048625A	B	025207978.01	79003981	CC - LDN - Currencies	7,500,000.00
FX	87048623A	B	025207978.01	79003981	CC - LDN - Currencies	7,500,000.00
FX	87070066A	S	025200452.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	87070064A	B	025200452.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	87082688A	S	025201021.01	79001344	CC - NYK - Currencies	97,500,000.00
FX	87082686A	S	025201021.01	79001344	CC - NYK - Currencies	97,500,000.00
FX	87082684A	B	025201021.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	87082843A	S	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87082841A	S	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87082838A	B	025309857.01	79001344	CC - NYK - Currencies	257,000,000.00
FX	87093220A	S	025200122.01	79000083	CC - LDN - Currencies	59,415,468.76
FX	87093216A	S	025200122.01	79000083	CC - LDN - Currencies	59,415,468.76
FX	87152672A	B	025309840.01	79030012	CC - NYK - Currencies	21,504,326.80
FX	87152665A	B	025309840.01	79030012	CC - NYK - Currencies	21,504,326.80
FX	87152710A	B	025208240.01	79030012	CC - NYK - Currencies	35,840,544.67
FX	87152695A	B	025208240.01	79030012	CC - NYK - Currencies	35,840,544.67
FX	87152751A	B	025208992.01	79030012	CC - NYK - Currencies	86,017,307.20
FX	87152749A	B	025208992.01	79030012	CC - NYK - Currencies	86,017,307.20
FX	87314422A	S	025211483.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	87314417A	B	025211483.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	87711156A	B	025207960.01	79001344	CC - NYK - Currencies	23,500,000.00
FX	87711150A	B	025207960.01	79001344	CC - NYK - Currencies	23,500,000.00
FX	87729329A	B	025208240.01	79001613	CC - LDN - Currencies	7,201,875.00
FX	87729326A	B	025208240.01	79001613	CC - LDN - Currencies	7,201,875.00
FX	87748485A	S	025208026.01	79000056	CC - LDN - Currencies	18,500,000.00
FX	87748487A	S	025208026.01	79000056	CC - LDN - Currencies	18,500,000.00
FX	87768837A	S	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	87768839A	S	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	87768832A	B	025200122.01	79004673	CC - NYK - Currencies	30,106,057.52
FX	87768835A	B	025200122.01	79004673	CC - NYK - Currencies	30,106,057.52
FX	87775192A	S	025200122.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	87775202A	S	025200122.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	87775196A	B	025200122.01	79004673	CC - NYK - Currencies	120,424,230.08
FX	87775194A	B	025200122.01	79004673	CC - NYK - Currencies	120,424,230.08
FX	87775335A	B	025208844.01	79004673	CC - NYK - Currencies	30,106,057.52
FX	87775319A	B	025208844.01	79004673	CC - NYK - Currencies	30,106,057.52
FX	87775301A	S	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	87775342A	S	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	87850189A	B	025208992.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	87850185A	B	025208992.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	87850151A	S	025208992.01	79000083	CC - LDN - Currencies	79,220,625.01
FX	87850194A	S	025208992.01	79000083	CC - LDN - Currencies	79,220,625.01
FX	87880268A	S	025208992.01	79004593	CC - LDN - Currencies	21,605,625.00
FX	87880263A	S	025208992.01	79004593	CC - LDN - Currencies	21,605,625.00
FX	87880286A	B	025208976.01	79004593	CC - LDN - Currencies	7,201,875.00
FX	87880282A	B	025208976.01	79004593	CC - LDN - Currencies	7,201,875.00
FX	87894028A	B	025208240.01	79001344	CC - NYK - Currencies	31,500,000.00
FX	87894040A	B	025208240.01	79001344	CC - NYK - Currencies	31,500,000.00
FX	87980443A	S	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	87980459A	B	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	87993955A	B	025274937.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	87993952A	B	025274937.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	87993964A	B	025274937.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	87993959A	B	025274937.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	87994370A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	87994372A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88021631A	S	025212820.01	79000059	CC - LDN - Currencies	10,802,812.50
FX	88021629A	S	025212820.01	79000059	CC - LDN - Currencies	10,802,812.50
FX	88044490A	B	025208992.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	88044482A	S	025208992.01	79001344	CC - NYK - Currencies	500,000,000.00
FX	88098948A	B	025208539.01	79001564	CC - LDN - Currencies	3,600,937.50
FX	88098942A	B	025208539.01	79001564	CC - LDN - Currencies	3,600,937.50
FX	88101892A	B	025208935.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	88101884A	B	025208935.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	88101908A	B	025207978.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	88101903A	B	025207978.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	88101938A	B	025208539.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	88101912A	B	025208539.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	88262356A	B	025208240.01	79001613	CC - LDN - Currencies	19,445,062.50
FX	88262354A	B	025208240.01	79001613	CC - LDN - Currencies	19,445,062.50
FX	88298715A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	88298713A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	88298721A	S	025208844.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	88298717A	S	025208844.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	88514657A	B	025208992.01	79001344	CC - NYK - Currencies	67,500,000.00
FX	88514653A	B	025208992.01	79001344	CC - NYK - Currencies	67,500,000.00
FX	88514655A	B	025200346.01	79001344	CC - NYK - Currencies	13,500,000.00
FX	88514675A	B	025200346.01	79001344	CC - NYK - Currencies	13,500,000.00
FX	88525366A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	88525370A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	88526971A	S	025209644.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	88526965A	B	025209644.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	88545448A	B	025200452.01	79005048	CC - LDN - Currencies	66,836,244.68
FX	88545430A	S	025200452.01	79005048	CC - LDN - Currencies	66,836,244.68
FX	88545456A	S	025200452.01	79005048	CC - LDN - Currencies	66,836,244.68
FX	88545452A	B	025200452.01	79005048	CC - LDN - Currencies	66,836,244.68
FX	88546867A	S	025208240.01	79000056	CC - LDN - Currencies	8,250,000.00
FX	88546865A	S	025208240.01	79000056	CC - LDN - Currencies	8,250,000.00
FX	88632446A	S	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88655662A	S	025200577.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	88655658A	B	025200577.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	88664531A	B	025207960.01	79004673	CC - NYK - Currencies	19,353,894.12
FX	88664550A	B	025207960.01	79004673	CC - NYK - Currencies	19,353,894.12
FX	88664832A	B	025309840.01	79005050	CC - LDN - Currencies	9,705,439.82
FX	88664829A	B	025309840.01	79005050	CC - LDN - Currencies	9,705,439.82
FX	88665875A	B	025207960.01	79004673	CC - NYK - Currencies	19,353,894.12
FX	88665873A	B	025207960.01	79004673	CC - NYK - Currencies	19,353,894.12

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	88716471A	B	025309840.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	88816394A	B	025291055.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	88816392A	B	025291055.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	88761855A	B	025200122.01	79000891	CC - NYK - Currencies	31,456,737.52
FX	88761853A	B	025200122.01	79000891	CC - NYK - Currencies	31,456,737.52
FX	88815946A	S	025208471.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	88815948A	S	025208471.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	88829108A	S	025200452.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	88829114A	B	025200452.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	88829121A	S	025208240.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	88829117A	B	025208240.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	88890586A	B	025208240.01	79004673	CC - NYK - Currencies	78,849,198.26
FX	88890610A	B	025208240.01	79004673	CC - NYK - Currencies	78,849,198.26
FX	88904108A	B	025200288.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	88960661A	S	025208026.01	79000056	CC - LDN - Currencies	18,750,000.00
FX	88960654A	S	025208026.01	79000056	CC - LDN - Currencies	18,750,000.00
FX	88960712A	S	025208471.01	79000957	CC - NYK - Currencies	71,681,089.33
FX	88960710A	S	025208471.01	79000957	CC - NYK - Currencies	71,681,089.33
FX	88993895A	S	025208240.01	79004592	CC - LDN - Currencies	5,410,577.55
FX	88993897A	S	025208240.01	79004592	CC - LDN - Currencies	5,410,577.55
FX	89001391A	S	025309857.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	89001395A	S	025309857.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	89129075A	S	025208240.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	89129077A	S	025208240.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	89135064A	S	025208026.01	79000056	CC - LDN - Currencies	18,750,000.00
FX	89135061A	S	025208026.01	79000056	CC - LDN - Currencies	18,750,000.00
FX	89276792A	S	025208992.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	89276784A	B	025208992.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	89278705A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	89278708A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	89278346A	S	025208026.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	89278352A	B	025208026.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	89288515A	S	025208844.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	89288512A	B	025208844.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	89512365A	S	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	89512354A	B	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	89517539A	S	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	89517537A	B	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	89537908A	B	025274937.01	79001472	CC - NYK - Currencies	119,535,602.57
FX	89537911A	B	025274937.01	79001472	CC - NYK - Currencies	119,535,602.57
FX	89615101A	B	025274937.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	89675085A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89675093A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89675111A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89675101A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89675099A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89675107A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89683717A	B	025200452.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	89683721A	B	025200452.01	79001072	CC - NYK - Currencies	37,500,000.00
FX	89701477A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	89702936A	B	025208646.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	89702938A	B	025208646.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	89742145A	B	025208992.01	79001344	CC - NYK - Currencies	400,000,000.00
FX	89742151A	B	025268053.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	89750451A	B	025208240.01	79000056	CC - LDN - Currencies	37,500,000.00
FX	89750448A	B	025208240.01	79000056	CC - LDN - Currencies	37,500,000.00
FX	89757984A	S	025263625.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	89757975A	S	025263625.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	89757967A	B	025263625.01	79004860	CC - NYK - Currencies	45,159,086.28

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
FX	89757964A	B	025263625.01	79004860	CC - NYK - Currencies	45,159,086.28
FX	89771043A	S	025208844.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	89782715A	S	025201179.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	89782712A	B	025201179.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	89782728A	S	025341470.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	89782725A	B	025341470.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	89783142A	S	001683648.01	76080802	CC - NYK - Currencies	89,876,392.91
FX	89783127A	B	001683648.01	76080802	CC - NYK - Currencies	89,876,392.91
FX	89805502A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89805491A	B	025200346.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89805517A	B	025208026.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	89805504A	B	025208026.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	89806876A	B	025208976.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89806864A	B	025208976.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89831199A	S	025207960.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	89831194A	S	025207960.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	89862743A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89862739A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89862719A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89862715A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89862748A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	89862746A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	89863738A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89863736A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89863702A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89863712A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89863725A	B	025264011.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89863714A	B	025264011.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	89863759A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89863761A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	89879498A	S	025207960.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	89879546A	S	025207960.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	89919633A	B	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	89919597A	B	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	89919599A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	89919641A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	89957331A	S	025209644.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	89957325A	S	025209644.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	89975811A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	89984031A	S	025209644.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	89984029A	S	025209644.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	90006171A	S	025200452.01	79000056	CC - LDN - Currencies	18,500,000.00
FX	90006169A	S	025200452.01	79000056	CC - LDN - Currencies	18,500,000.00
FX	90107383A	S	025209164.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	90107381A	S	025209164.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	90154855A	B	025296633.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	90154839A	S	025296633.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	90170617A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	90170619A	S	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	90170634A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	90170623A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	90172804A	B	025208471.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	90172801A	S	025208471.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	90235864A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	90235855A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	90235876A	B	025208471.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	90235882A	B	025208471.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	90379505A	B	025207978.01	79001526	CC - LDN - Currencies	20,000,000.00
FX	90379503A	B	025207978.01	79001526	CC - LDN - Currencies	20,000,000.00

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
FX	90468453A	B	025201179.01	79004860	CC - NYK - Currencies	25,088,381.27
FX	90468449A	B	025201179.01	79004860	CC - NYK - Currencies	25,088,381.27
FX	90495640A	B	025200577.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	90495612A	B	025208471.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	90496858A	B	025208471.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	90668457A	S	025208844.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	90668449A	B	025208844.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	90741142A	S	025208240.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	90741137A	S	025208240.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	90810306A	S	025201179.01	79000056	CC - LDN - Currencies	22,500,000.00
FX	90810301A	S	025201179.01	79000056	CC - LDN - Currencies	22,500,000.00
FX	90811140A	S	025201179.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	90811138A	S	025201179.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	90815197A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	90815199A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	90814780A	S	025201179.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	90814775A	S	025201179.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	90879752A	S	025263625.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	90879743A	S	025263625.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	90879756A	S	025208471.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	90879754A	S	025208471.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	90971556A	S	025200122.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	90971560A	S	025200122.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	91006199A	B	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	91006190A	S	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	91006223A	B	025208026.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	91006221A	S	025208026.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	91006218A	B	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	91006209A	S	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	91021084A	S	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	91021079A	S	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	91021093A	S	025208240.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	91021088A	S	025208240.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	91035366A	S	025208992.01	79004669	CC - NYK - Currencies	53,760,817.00
FX	91035369A	S	025208992.01	79004669	CC - NYK - Currencies	53,760,817.00
FX	91035362A	S	025208240.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	91035364A	S	025208240.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	91035384A	S	025303017.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	91035382A	S	025303017.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	91035398A	S	025200635.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	91035400A	B	025200635.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	91035396A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	91035394A	B	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	91035386A	S	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	91035387A	B	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	91104961A	B	025208844.01	79004860	CC - NYK - Currencies	358,405,446.65
FX	91104963A	S	025208844.01	79004860	CC - NYK - Currencies	358,405,446.65
FX	91121583A	B	025208380.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	91121581A	B	025208380.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	91121947A	B	025200288.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	91121942A	B	025200288.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	91217244A	S	025212820.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	91217261A	S	025212820.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	91217278A	B	025212820.01	79005050	CC - LDN - Currencies	5,337,991.90
FX	91217273A	B	025212820.01	79005050	CC - LDN - Currencies	5,337,991.90
FX	91267202A	B	025268053.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	91269811A	B	025208240.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	91470029A	S	025212820.01	79001613	CC - LDN - Currencies	11,523,000.00
FX	91470012A	S	025212820.01	79001613	CC - LDN - Currencies	11,523,000.00

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
FX	91525385A	S	025200122.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	91525315A	S	025200122.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	91525176A	S	025200122.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	91525188A	S	025200122.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	91604164A	B	025200239.01	79004163	CC - NYK - Currencies	20,000,000.00
FX	91682907A	B	025208992.01	79001344	CC - NYK - Currencies	38,250,000.00
FX	91682899A	B	025208992.01	79001344	CC - NYK - Currencies	38,250,000.00
FX	91708298A	S	025208471.01	79004669	CC - NYK - Currencies	26,163,597.61
FX	91708302A	S	025208471.01	79004669	CC - NYK - Currencies	26,163,597.61
FX	91772537A	S	025200122.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	91772573A	S	025200122.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	91889176A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	91937126A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	91937109A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	91937129A	B	025296633.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	91937116A	B	025296633.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	91950491A	B	025200577.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	91950485A	B	025200577.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92021661A	S	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	92021663A	S	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	92024540A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	92031798A	S	025208026.01	79004860	CC - NYK - Currencies	46,234,302.62
FX	92031793A	S	025208026.01	79004860	CC - NYK - Currencies	46,234,302.62
FX	92044066A	S	025201179.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	92044064A	S	025201179.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	92076427A	B	025274937.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	92076431A	B	025274937.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	92076434A	B	025211483.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	92076437A	B	025211483.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	92083566A	S	025200346.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	92083569A	S	025200346.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	92103211A	B	025200577.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	92103214A	B	025200577.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	92117225A	S	025208844.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	92117228A	S	025208844.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	92117233A	S	025200577.01	79001564	CC - LDN - Currencies	10,802,812.50
FX	92117239A	S	025200577.01	79001564	CC - LDN - Currencies	10,802,812.50
FX	92160804A	B	025200635.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	92160779A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92160817A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92173000A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	92173004A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	92181169A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	92181149A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	92181173A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92181175A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92189647A	S	025208844.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	92189660A	S	025208844.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	92194929A	B	025200122.01	79001564	CC - LDN - Currencies	79,940,812.51
FX	92194937A	B	025200122.01	79001564	CC - LDN - Currencies	79,940,812.51
FX	92197554A	B	025280181.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	92197552A	B	025280181.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	92197556A	S	025208992.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	92197558A	S	025208992.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	92308475A	S	025200122.01	79001564	CC - LDN - Currencies	180,046,875.02
FX	92308482A	B	025200122.01	79001564	CC - LDN - Currencies	180,046,875.02
FX	92308388A	S	025208844.01	79001564	CC - LDN - Currencies	108,028,125.01
FX	92308465A	B	025208844.01	79001564	CC - LDN - Currencies	108,028,125.01
FX	92511126A	B	025200122.01	79001564	CC - LDN - Currencies	79,580,718.76

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
FX	92511128A	B	025200122.01	79001564	CC - LDN - Currencies	79,580,718.76
FX	92644546A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92644548A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92645490A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92645493A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92648445A	B	025200122.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	92648428A	B	025200122.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	92658324A	S	025200288.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	92658326A	S	025200288.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	92687139A	B	025200122.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	92687143A	B	025200122.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	92730009A	S	025201179.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	92730011A	S	025201179.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	92730106A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92730108A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92730250A	S	025200288.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	92730248A	S	025200288.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	92730122A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	92730129A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	92737274A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	92737276A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	92744755A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92744747A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92756060A	S	025208240.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	92835375A	S	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92835377A	S	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	92835347A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92835349A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	92878637A	B	025200635.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	92878639A	B	025200635.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	92943217A	S	025200346.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	92943219A	S	025200346.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	92943699A	S	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	92943701A	S	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	92951232A	S	025208646.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	93073783A	B	025341470.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93073786A	B	025341470.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93073803A	B	025296633.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93073806A	B	025296633.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93074386A	B	025208240.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	93074393A	B	025208240.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	93083820A	B	025200452.01	79001344	CC - NYK - Currencies	59,000,000.00
FX	93083825A	S	025200452.01	79001344	CC - NYK - Currencies	59,000,000.00
FX	93285537A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	93315337A	S	025200635.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	93315327A	S	025200635.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	93374999A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	93374996A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	93422036A	B	025208471.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93422029A	B	025208471.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	93448449A	B	025200577.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	93448451A	B	025200577.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	93509043A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	93509047A	S	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	93562073A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	93562069A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	93600461A	B	025309857.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	93660862A	B	025200122.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	93660864A	B	025200122.01	79004673	CC - NYK - Currencies	21,504,326.80

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
FX	93690209A	B	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	93690214A	B	025200635.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	93696451A	S	025200122.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	93696453A	B	025200122.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	93711731A	B	025208992.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	93711633A	B	025208992.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	93711864A	B	025200122.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	93711866A	B	025200122.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	93718798A	S	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	93718800A	S	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	93721850A	B	025201179.01	79000056	CC - LDN - Currencies	30,500,000.00
FX	93721852A	B	025201179.01	79000056	CC - LDN - Currencies	30,500,000.00
FX	93729802A	S	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	93729800A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	97748686A	S	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	97748679A	S	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	93732379A	B	025208240.01	79004673	CC - NYK - Currencies	144,437,395.00
FX	93732367A	B	025208240.01	79004673	CC - NYK - Currencies	168,092,154.48
FX	93789179A	B	025200122.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	93789173A	B	025200122.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	93856569A	S	025274937.01	79000060	FI - TKO - Swaps	25,000,000.00
FX	93856573A	S	025274937.01	79000060	FI - TKO - Swaps	25,000,000.00
FX	93863916A	B	025200122.01	79001613	CC - LDN - Currencies	28,807,500.00
FX	93956376A	B	025208992.01	79000056	CC - LDN - Currencies	16,250,000.00
FX	93956380A	B	025208992.01	79000056	CC - LDN - Currencies	16,250,000.00
FX	93976468A	S	025274937.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	93976562A	S	025200346.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	93976560A	S	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	94006157A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94006167A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94064360A	B	025291055.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	94046829A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	94047088A	B	025201179.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	94047084A	B	025201179.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	94047098A	B	025200577.01	79001564	CC - LDN - Currencies	10,802,812.50
FX	94047100A	B	025200577.01	79001564	CC - LDN - Currencies	10,802,812.50
FX	94054703A	B	025208992.01	79000056	CC - LDN - Currencies	13,000,000.00
FX	94054718A	B	025208992.01	79000056	CC - LDN - Currencies	13,000,000.00
FX	94112377A	B	025207978.01	79000056	CC - LDN - Currencies	27,750,000.00
FX	94112379A	B	025207978.01	79000056	CC - LDN - Currencies	27,750,000.00
FX	94124372A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	94124375A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	94124269A	S	025208240.01	79000056	CC - LDN - Currencies	40,750,000.00
FX	94124271A	S	025208240.01	79000056	CC - LDN - Currencies	40,750,000.00
FX	94140498A	B	025268053.01	79000018	FI - TKO - Swaps	25,000,000.00
FX	94140500A	B	025268053.01	79000018	FI - TKO - Swaps	25,000,000.00
FX	94185886A	B	025208844.01	79001344	CC - NYK - Currencies	65,000,000.00
FX	94185891A	B	025208844.01	79001344	CC - NYK - Currencies	65,000,000.00
FX	94185903A	B	025208752.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	94185905A	B	025208752.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	94185915A	B	025208992.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	94185914A	B	025208992.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	94185923A	B	025208992.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	94185929A	B	025208992.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	94220735A	B	025200635.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	94220737A	B	025200635.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	94221188A	B	025208844.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	94221193A	B	025208844.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	94253850A	B	025208026.01	79004673	CC - NYK - Currencies	26,163,597.61

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
FX	94253852A	B	025208026.01	79004673	CC - NYK - Currencies	26,163,597.61
FX	94263011A	S	025201179.01	79000056	CC - LDN - Currencies	13,250,000.00
FX	94263013A	S	025201179.01	79000056	CC - LDN - Currencies	13,250,000.00
FX	94294452A	B	025201179.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	94294450A	B	025201179.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	94294454A	B	025208240.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	94294447A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	94296701A	S	025309840.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	94296703A	S	025309840.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	94308184A	B	025309857.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94370470A	B	025207978.01	79000056	CC - LDN - Currencies	16,500,000.00
FX	94370490A	B	025207978.01	79000056	CC - LDN - Currencies	16,500,000.00
FX	94373206A	S	025208471.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	94373212A	S	025208471.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	94391118A	S	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	94391122A	S	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	94440208A	B	025347931.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	94445526A	B	025208026.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	94445532A	B	025208026.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	94445536A	B	025207960.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	94445538A	B	025207960.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	94446161A	B	025207960.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	94446167A	B	025207960.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	94447806A	S	025309857.01	79001613	CC - LDN - Currencies	64,816,875.01
FX	94447831A	B	025309857.01	79001613	CC - LDN - Currencies	64,816,875.01
FX	94451729A	B	025200452.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	94451725A	B	025200452.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	94453529A	S	025201179.01	79004673	CC - NYK - Currencies	37,990,977.35
FX	94453697A	S	025201179.01	79004673	CC - NYK - Currencies	37,990,977.35
FX	94460213A	B	025200122.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	94460223A	B	025200122.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	94460215A	S	025200122.01	79000056	CC - LDN - Currencies	157,250,000.00
FX	94460225A	S	025200122.01	79000056	CC - LDN - Currencies	157,250,000.00
FX	94503520A	S	025309840.01	79004860	CC - NYK - Currencies	146,229,422.24
FX	94556540A	B	025200122.01	79000891	CC - NYK - Currencies	78,641,843.80
FX	94556542A	B	025200122.01	79000891	CC - NYK - Currencies	78,641,843.80
FX	94557585A	B	025208026.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	94557587A	B	025208026.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	94576438A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	94576440A	B	025208646.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	94576442A	S	025208646.01	79001344	CC - NYK - Currencies	116,500,000.00
FX	94670064A	S	025208646.01	79000891	CC - NYK - Currencies	11,234,549.11
FX	94670062A	S	025208646.01	79000891	CC - NYK - Currencies	11,234,549.11
FX	94671459A	B	025207978.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	94671466A	S	025207978.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	94671468A	B	025207978.01	79001344	CC - NYK - Currencies	38,000,000.00
FX	94671470A	B	025207978.01	79001344	CC - NYK - Currencies	38,000,000.00
FX	94671898A	S	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	94671901A	S	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	94875482A	S	025208976.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	94875480A	S	025208976.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	94952369A	B	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	94952372A	B	025294828.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	94990290A	B	025274937.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	94990442A	B	025274937.01	79001344	CC - NYK - Currencies	125,000,000.00
FX	94993410A	B	025200635.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	95014183A	S	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	95014189A	B	025208240.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	95048021A	S	025200452.01	79004673	CC - NYK - Currencies	100,353,525.06

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	95048026A	B	025200452.01	79004673	CC - NYK - Currencies	100,353,525.06
FX	95084509A	S	025309840.01	79004860	CC - NYK - Currencies	31,181,273.86
FX	95084514A	S	025309840.01	79004860	CC - NYK - Currencies	31,181,273.86
FX	95085539A	S	025208844.01	79004860	CC - NYK - Currencies	15,769,839.65
FX	95085536A	S	025208844.01	79004860	CC - NYK - Currencies	15,769,839.65
FX	95144482A	S	025208471.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	95144490A	S	025208471.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	95146285A	B	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	95146292A	B	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	95146283A	S	025208992.01	79004860	CC - NYK - Currencies	121,141,040.97
FX	95146294A	S	025208992.01	79004860	CC - NYK - Currencies	121,141,040.97
FX	95146318A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95146320A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	95146327A	S	025309840.01	79004860	CC - NYK - Currencies	30,106,057.52
FX	95146322A	S	025309840.01	79004860	CC - NYK - Currencies	30,106,057.52
FX	95161668A	B	025309840.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	95161659A	B	025309840.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	95200166A	S	025212820.01	79004860	CC - NYK - Currencies	17,203,461.44
FX	95200168A	S	025212820.01	79004860	CC - NYK - Currencies	17,203,461.44
FX	95199518A	S	025208992.01	79004860	CC - NYK - Currencies	108,238,444.89
FX	95199526A	S	025208992.01	79004860	CC - NYK - Currencies	108,238,444.89
FX	95236969A	S	025208026.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	95236971A	S	025208026.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	95321717A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95321719A	S	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95321721A	S	025208844.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	95321723A	B	025208844.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	95356341A	S	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95372630A	B	025208646.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	95372628A	B	025208646.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	95374965A	B	025200635.01	79001344	CC - NYK - Currencies	31,000,000.00
FX	95374961A	B	025200635.01	79001344	CC - NYK - Currencies	31,000,000.00
FX	95419341A	B	025211483.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	95419344A	B	025211483.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	95422626A	B	025211483.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	95422630A	B	025211483.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	95434571A	S	025208471.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	95434565A	S	025208471.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	95493786A	S	025208240.01	79000056	CC - LDN - Currencies	11,000,000.00
FX	95493797A	S	025208240.01	79000056	CC - LDN - Currencies	11,000,000.00
FX	95493810A	S	025201179.01	79000056	CC - LDN - Currencies	18,250,000.00
FX	95493812A	S	025201179.01	79000056	CC - LDN - Currencies	18,250,000.00
FX	95543899A	S	025208026.01	79000056	CC - LDN - Currencies	14,500,000.00
FX	95543985A	S	025208026.01	79000056	CC - LDN - Currencies	14,500,000.00
FX	95606605A	S	025200122.01	79000056	CC - LDN - Currencies	16,250,000.00
FX	95606607A	S	025200122.01	79000056	CC - LDN - Currencies	16,250,000.00
FX	95606609A	B	025200122.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	95606612A	B	025200122.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	95704547A	S	025208844.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	95706082A	S	025208976.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	95707087A	S	025200452.01	79004673	CC - NYK - Currencies	43,008,653.60
FX	95841755A	B	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	95841765A	B	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	95895752A	B	025201021.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	95907102A	S	025208992.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	95907111A	S	025208992.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	95911843A	S	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95914142A	S	025200122.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95918593A	S	025209644.01	79004860	CC - NYK - Currencies	21,504,326.80

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
FX	95918591A	S	025209644.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	95919255A	B	025200122.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95919261A	B	025200122.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95919265A	S	025200122.01	79004860	CC - NYK - Currencies	102,145,552.30
FX	95919267A	S	025200122.01	79004860	CC - NYK - Currencies	102,145,552.30
FX	95919259A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95919249A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95919252A	S	025309840.01	79004860	CC - NYK - Currencies	102,145,552.30
FX	95919262A	S	025309840.01	79004860	CC - NYK - Currencies	102,145,552.30
FX	95928362A	S	025309840.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	95928430A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	95953100A	B	025200346.01	79000891	CC - NYK - Currencies	76,394,933.97
FX	95953104A	B	025200346.01	79000891	CC - NYK - Currencies	76,394,933.97
FX	95966241A	S	025200122.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	95967792A	S	025208992.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	96009215A	B	025309840.01	79001344	CC - NYK - Currencies	33,000,000.00
FX	96009209A	B	025309840.01	79001344	CC - NYK - Currencies	33,000,000.00
FX	96034556A	S	025309840.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	96066715A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	96066717A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	96086079A	S	025208240.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	96086227A	S	025208026.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	96087629A	S	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	96120933A	S	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	96120940A	S	025208240.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	96214783A	B	025208844.01	79005048	CC - LDN - Currencies	17,711,604.84
FX	96214804A	B	025208844.01	79005048	CC - LDN - Currencies	17,711,604.84
FX	96219046A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96219042A	B	025208844.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96246039A	S	025208992.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	96246043A	S	025208992.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	96246046A	B	025208992.01	79001472	CC - NYK - Currencies	33,254,265.38
FX	96246041A	B	025208992.01	79001472	CC - NYK - Currencies	33,254,265.38
FX	96252868A	S	025209644.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	96252885A	S	025209644.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	96252872A	B	025209644.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	96252870A	B	025209644.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	96323815A	S	025208844.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	96323820A	S	025208844.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	96363777A	B	025208240.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	96363779A	B	025208240.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	96373925A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	96373933A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	96373983A	S	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	96373978A	S	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	96377265A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	96377268A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	96374869A	S	025201179.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	96374871A	S	025201179.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	96374862A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	96374864A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	96414068A	B	025208026.01	79004673	CC - NYK - Currencies	15,053,028.76
FX	96414077A	B	025208026.01	79004673	CC - NYK - Currencies	15,053,028.76
FX	96424068A	S	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	96424074A	B	025208240.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	96424936A	S	025208844.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	96424940A	B	025208844.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	96429595A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	96429590A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	96458186A	S	025208992.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	96458187A	S	025208992.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	96458190A	S	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96458201A	S	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	96458344A	B	025209644.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	96458384A	B	025209644.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	96458192A	B	025211483.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	96458204A	B	025211483.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	96463088A	B	025208380.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	96463083A	B	025208380.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	96513169A	B	025274937.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	96513173A	B	025274937.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	96513182A	S	025274937.01	79000891	CC - NYK - Currencies	169,866,382.60
FX	96546749A	B	025208240.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	96546754A	B	025208240.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	96558569A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96558567A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96559207A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96559209A	B	025208646.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	96559169A	B	025200635.01	79001344	CC - NYK - Currencies	90,000,000.00
FX	96559177A	B	025200635.01	79001344	CC - NYK - Currencies	90,000,000.00
FX	96570661A	S	025200452.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	96570665A	S	025200452.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	96583110A	B	025207978.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	96583117A	B	025207978.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	96583114A	S	025207978.01	79001344	CC - NYK - Currencies	113,500,000.00
FX	96761336A	S	025200288.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	96761334A	S	025200288.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	96931451A	S	025200122.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	96931454A	S	025200122.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	96954843A	S	025200635.01	79001344	CC - NYK - Currencies	220,000,000.00
FX	96963212A	S	025200635.01	79001394	CC - NYK - Currencies	35,840,544.67
FX	96963220A	S	025200635.01	79001394	CC - NYK - Currencies	35,840,544.67
FX	96963214A	S	025208240.01	79001394	CC - NYK - Currencies	35,840,544.67
FX	96963225A	S	025208240.01	79001394	CC - NYK - Currencies	35,840,544.67
FX	97004596A	S	025309840.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	97004599A	S	025309840.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	97004602A	B	025208992.01	79001344	CC - NYK - Currencies	27,500,000.00
FX	97004607A	B	025208992.01	79001344	CC - NYK - Currencies	27,500,000.00
FX	97011202A	S	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97011199A	S	025309840.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97011210A	B	025208992.01	79001344	CC - NYK - Currencies	17,500,000.00
FX	97011213A	B	025208992.01	79001344	CC - NYK - Currencies	17,500,000.00
FX	97016393A	B	025208844.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	97016399A	B	025208844.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	97016395A	S	025208844.01	79004211	CC - LDN - Currencies	20,500,000.00
FX	97016397A	S	025208844.01	79004211	CC - LDN - Currencies	20,500,000.00
FX	97026542A	B	025200098.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	97026544A	B	025200098.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	97026556A	B	025208471.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	97026553A	B	025208471.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	97034652A	B	025200577.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	97043316A	B	025281668.01	79004842	CC - NYK - Currencies	21,504,326.80
FX	97043318A	B	025281668.01	79004842	CC - NYK - Currencies	21,504,326.80
FX	97055764A	S	025240565.01	79001394	CC - NYK - Currencies	143,362,178.66
FX	97055772A	S	025200122.01	79001394	CC - NYK - Currencies	71,681,089.33
FX	97097228A	S	025200288.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	97097231A	S	025200288.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	97172402A	B	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23

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
FX	97172406A	B	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	97197841A	S	025208026.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	97197843A	S	025208026.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	97203493A	S	025200122.01	79005048	CC - LDN - Currencies	25,063,591.76
FX	97203508A	S	025200122.01	79005048	CC - LDN - Currencies	25,063,591.76
FX	97206817A	S	025200577.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	97206819A	B	025200577.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	97247024A	B	025208026.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	97247028A	B	025208026.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	97247020A	S	025208026.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	97247022A	B	025208026.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	97253221A	S	025208844.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	97253223A	B	025208844.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	97253231A	B	025208844.01	79000056	CC - LDN - Currencies	33,000,000.00
FX	97253228A	S	025208844.01	79000056	CC - LDN - Currencies	33,000,000.00
FX	97254372A	S	025208844.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	97254374A	B	025208844.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	97254365A	B	025208844.01	79000056	CC - LDN - Currencies	33,000,000.00
FX	97254368A	S	025208844.01	79000056	CC - LDN - Currencies	33,000,000.00
FX	97254583A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	97254588A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	97256037A	S	025201179.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	97256039A	B	025201179.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	97261692A	B	025207960.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	97261694A	B	025207960.01	79004673	CC - NYK - Currencies	53,760,817.00
FX	97271801A	S	025208026.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	97271804A	S	025208026.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	97298528A	S	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	97298530A	S	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	97324352A	S	025309840.01	79004860	CC - NYK - Currencies	691,364,106.60
FX	97324363A	S	025208844.01	79004860	CC - NYK - Currencies	296,401,304.38
FX	97345637A	S	025200320.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97396768A	S	025208992.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	97396765A	B	025208992.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	97405263A	B	025208844.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	97405268A	B	025208844.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	97405265A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	97405258A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	97405301A	B	025208976.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	97405284A	B	025208976.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	97435738A	B	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97435724A	B	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97435727A	S	025200452.01	79004860	CC - NYK - Currencies	25,805,192.16
FX	97435729A	S	025200452.01	79004860	CC - NYK - Currencies	25,805,192.16
FX	97436180A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97436178A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97436182A	S	025201179.01	79004860	CC - NYK - Currencies	25,805,192.16
FX	97436185A	S	025201179.01	79004860	CC - NYK - Currencies	25,805,192.16
FX	97438295A	B	025207960.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	97438297A	B	025207960.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	97438903A	B	025208471.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	97438905A	B	025208471.01	79000590	CC - NYK - Currencies	16,154,709.80
FX	97453272A	S	025309840.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	97453333A	S	025309840.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	97457051A	B	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97457044A	B	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	97491289A	S	025207978.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	97491287A	S	025207978.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	97493808A	S	025207978.01	79003981	CC - LDN - Currencies	10,000,000.00

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
FX	97493810A	S	025207978.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	97493828A	S	025309840.01	79003981	CC - LDN - Currencies	17,500,000.00
FX	97493836A	S	025309840.01	79003981	CC - LDN - Currencies	17,500,000.00
FX	97493831A	S	025207978.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	97493833A	S	025207978.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	97507384A	S	025207978.01	79000957	CC - NYK - Currencies	25,000,000.00
FX	97507386A	S	025207978.01	79000957	CC - NYK - Currencies	25,000,000.00
FX	97514927A	B	025209644.01	79004673	CC - NYK - Currencies	34,048,517.43
FX	97514933A	B	025209644.01	79004673	CC - NYK - Currencies	34,048,517.43
FX	97514907A	S	025209644.01	79004673	CC - NYK - Currencies	32,973,301.09
FX	97514889A	S	025209644.01	79004673	CC - NYK - Currencies	38,707,788.24
FX	97514761A	S	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	97517333A	B	025207960.01	79004673	CC - NYK - Currencies	34,048,517.43
FX	97517344A	B	025207960.01	79004673	CC - NYK - Currencies	34,048,517.43
FX	97517340A	S	025207960.01	79004673	CC - NYK - Currencies	32,973,301.09
FX	97517335A	S	025207960.01	79004673	CC - NYK - Currencies	38,707,788.24
FX	97540916A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97540918A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	97541115A	S	025208992.01	79004886	CC - NYK - Currencies	54,477,627.89
FX	97541120A	S	025208992.01	79004886	CC - NYK - Currencies	54,477,627.89
FX	97545472A	S	025208471.01	79001302	CC - NYK - Currencies	161,547,098.03
FX	97545474A	B	025208471.01	79001302	CC - NYK - Currencies	161,547,098.03
FX	97552604A	S	025211483.01	79004675	CC - NYK - Currencies	35,840,544.67
FX	97552606A	S	025211483.01	79004675	CC - NYK - Currencies	35,840,544.67
FX	97601911A	B	025208976.01	79000700	CC - NYK - Currencies	2,423,206.47
FX	97601916A	B	025208976.01	79000700	CC - NYK - Currencies	2,423,206.47
FX	97605239A	S	025208992.01	79001302	CC - NYK - Currencies	28,674,609.90
FX	97605235A	S	025208992.01	79001302	CC - NYK - Currencies	28,674,609.90
FX	97605228A	S	025208844.01	79001302	CC - NYK - Currencies	57,349,219.80
FX	97605224A	S	025208844.01	79001302	CC - NYK - Currencies	57,349,219.80
FX	97604321A	S	025309840.01	79000059	CC - LDN - Currencies	36,009,375.00
FX	97604319A	S	025309840.01	79000059	CC - LDN - Currencies	36,009,375.00
FX	97625264A	B	025207978.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	97625269A	B	025207978.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	97658017A	S	025200577.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	97658019A	S	025200577.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	97658026A	S	025309840.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	97658028A	S	025309840.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	97658167A	S	025309840.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	97658170A	S	025309840.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	97660632A	B	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	97660634A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	97659271A	B	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	97659273A	B	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	97659277A	S	025208844.01	79004673	CC - NYK - Currencies	44,442,275.39
FX	97659275A	S	025208844.01	79004673	CC - NYK - Currencies	44,442,275.39
FX	97709301A	B	025208844.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	97714560A	B	025200122.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	97714562A	B	025200122.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	97716780A	S	025200122.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	97716774A	S	025200122.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	97716776A	B	025200122.01	79000056	CC - LDN - Currencies	30,500,000.00
FX	97716778A	B	025200122.01	79000056	CC - LDN - Currencies	30,500,000.00
FX	97753947A	S	025201179.01	79004669	CC - NYK - Currencies	107,521,634.00
FX	97753951A	B	025201179.01	79004669	CC - NYK - Currencies	107,521,634.00
FX	97751117A	S	025207978.01	79005048	CC - LDN - Currencies	13,534,339.55
FX	97751119A	S	025207978.01	79005048	CC - LDN - Currencies	13,534,339.55
FX	97752969A	S	025208851.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	97752954A	S	025208851.01	79004860	CC - NYK - Currencies	7,168,108.93

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	97752993A	S	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	97753000A	S	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	97788797A	S	025200288.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	97788788A	S	025200288.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	97814533A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97814535A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	97816800A	S	025201179.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	97848245A	B	025209644.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	97869156A	B	025309840.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	97869161A	B	025309840.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	97869150A	S	025309840.01	79004673	CC - NYK - Currencies	89,601,361.66
FX	97869169A	S	025309840.01	79004673	CC - NYK - Currencies	89,601,361.66
FX	97927660A	S	025208976.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	97946533A	S	025200452.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	97946535A	S	025200452.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	97951176A	S	025200452.01	79004675	CC - NYK - Currencies	14,336,217.87
FX	97951168A	S	025200452.01	79004675	CC - NYK - Currencies	14,336,217.87
FX	97951178A	S	025200122.01	79004675	CC - NYK - Currencies	7,168,108.93
FX	97951170A	S	025200122.01	79004675	CC - NYK - Currencies	7,168,108.93
FX	97967828A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	97967830A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	98031316A	B	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98031312A	B	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98031308A	B	025208026.01	79004860	CC - NYK - Currencies	51,251,978.87
FX	98031310A	B	025208026.01	79004860	CC - NYK - Currencies	51,251,978.87
FX	98034678A	B	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98034680A	B	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98035189A	B	025200635.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98035191A	B	025200635.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98041005A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98041009A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98043038A	S	025200577.01	79000059	CC - LDN - Currencies	21,605,625.00
FX	98043044A	S	025200577.01	79000059	CC - LDN - Currencies	21,605,625.00
FX	98068903A	S	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98068905A	S	025200635.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98068907A	B	025200635.01	79001344	CC - NYK - Currencies	51,000,000.00
FX	98068913A	B	025200635.01	79001344	CC - NYK - Currencies	51,000,000.00
FX	98068923A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98068932A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98068925A	B	025208844.01	79001344	CC - NYK - Currencies	25,500,000.00
FX	98068927A	B	025208844.01	79001344	CC - NYK - Currencies	25,500,000.00
FX	98075994A	S	025201179.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	98075985A	S	025201179.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	98082826A	S	025208844.01	79003981	CC - LDN - Currencies	15,000,000.00
FX	98082828A	S	025208844.01	79003981	CC - LDN - Currencies	15,000,000.00
FX	98084000A	S	025217787.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98084003A	S	025217787.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98084060A	B	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	98084062A	B	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	98084081A	S	025208026.01	79005050	CC - LDN - Currencies	11,161,255.79
FX	98084074A	S	025208026.01	79005050	CC - LDN - Currencies	11,161,255.79
FX	98084014A	B	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	98084016A	B	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	98084712A	B	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98084709A	B	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98086677A	B	025208026.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	98086686A	B	025208026.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	98094935A	B	025209644.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	98094931A	B	025209644.01	79004673	CC - NYK - Currencies	71,681,089.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	98094926A	S	025209644.01	79004673	CC - NYK - Currencies	89,242,956.22
FX	98094924A	S	025209644.01	79004673	CC - NYK - Currencies	89,242,956.22
FX	98119838A	B	025309857.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	98119840A	B	025309857.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	98119836A	S	025309857.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	98119354A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98119363A	B	025200346.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	98119361A	S	025200346.01	79001344	CC - NYK - Currencies	191,000,000.00
FX	98132599A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	98132602A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98132594A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98132673A	S	025309857.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	98132672A	B	025309857.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	98132666A	B	025309857.01	79001344	CC - NYK - Currencies	52,000,000.00
FX	98146905A	S	025947136.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	98146835A	S	025240565.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	98155630A	S	025207960.01	79001344	CC - NYK - Currencies	750,000,000.00
FX	98155627A	B	025207960.01	79001344	CC - NYK - Currencies	1,500,000,000.00
FX	98155208A	B	025200577.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	98155204A	B	025200577.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	98162331A	B	025208992.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	98162327A	B	025208992.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	98163007A	S	025209644.01	79004673	CC - NYK - Currencies	26,522,003.05
FX	98163003A	S	025209644.01	79004673	CC - NYK - Currencies	30,822,868.41
FX	98185627A	S	025208026.01	79004860	CC - NYK - Currencies	29,030,841.18
FX	98185629A	S	025208026.01	79004860	CC - NYK - Currencies	29,030,841.18
FX	98205515A	B	025208240.01	79001072	CC - NYK - Currencies	56,000,000.00
FX	98205500A	B	025208240.01	79001072	CC - NYK - Currencies	44,000,000.00
FX	98205803A	B	025209644.01	79001072	CC - NYK - Currencies	28,000,000.00
FX	98205794A	B	025209644.01	79001072	CC - NYK - Currencies	22,000,000.00
FX	98229053A	S	025217787.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	98229044A	S	025217787.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	98229059A	B	025217787.01	79000957	CC - NYK - Currencies	32,250,000.00
FX	98229047A	B	025217787.01	79000957	CC - NYK - Currencies	32,250,000.00
FX	98229070A	S	025208844.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	98229072A	S	025208844.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	98229091A	B	025208844.01	79000957	CC - NYK - Currencies	32,250,000.00
FX	98229067A	B	025208844.01	79000957	CC - NYK - Currencies	32,250,000.00
FX	98232497A	S	025240565.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	98246731A	S	025200577.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	98249740A	S	025207978.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	98272786A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98272795A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98280854A	S	025201179.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	98272832A	S	025208992.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	98272836A	S	025200346.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	98331759A	S	025208026.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	98331761A	B	025208026.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	98340117A	S	025201179.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	98340111A	S	025201179.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	98350573A	S	025217787.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98350575A	S	025217787.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	98371868A	S	025200577.01	79000059	CC - LDN - Currencies	21,605,625.00
FX	98371871A	S	025200577.01	79000059	CC - LDN - Currencies	21,605,625.00
FX	98375281A	B	025208844.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	98375284A	B	025208844.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	98376837A	B	025200122.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	98376834A	S	025200122.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	98380765A	S	025201179.01	79000056	CC - LDN - Currencies	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
FX	98380767A	S	025201179.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	98385189A	S	025240565.01	79000891	CC - NYK - Currencies	22,244,407.25
FX	98384922A	S	025200452.01	79000891	CC - NYK - Currencies	34,377,720.29
FX	98384911A	S	025208026.01	79000891	CC - NYK - Currencies	33,478,956.36
FX	98397801A	S	025208240.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	98397809A	S	025208240.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	98406284A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	98406286A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	98437573A	B	025200346.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	98437575A	B	025200346.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	98450705A	S	025208844.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	98450699A	S	025208844.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	98450701A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98450703A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98474516A	S	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98474530A	S	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	98480230A	S	025200452.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	98480242A	S	025200452.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	98507614A	B	025200577.01	79004894	CC - LDN - Currencies	25,000,000.00
FX	98507626A	B	025200577.01	79004894	CC - LDN - Currencies	25,000,000.00
FX	98529307A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98529309A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	98531454A	B	025200718.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98531457A	B	025200718.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	98551450A	B	025200577.01	79004894	CC - LDN - Currencies	25,000,000.00
FX	98551455A	B	025200577.01	79004894	CC - LDN - Currencies	25,000,000.00
FX	98555728A	B	025217787.01	79001280	CC - NYK - Currencies	15,000,000.00
FX	98555725A	B	025217787.01	79001280	CC - NYK - Currencies	15,000,000.00
FX	98559623A	B	025208026.01	79001280	CC - NYK - Currencies	25,000,000.00
FX	98559621A	B	025208026.01	79001280	CC - NYK - Currencies	25,000,000.00
FX	98559675A	S	025211483.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	98559681A	S	025211483.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	98562015A	B	025211483.01	79004675	CC - NYK - Currencies	35,840,544.67
FX	98562018A	B	025211483.01	79004675	CC - NYK - Currencies	35,840,544.67
FX	98569187A	S	025208844.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	98569184A	S	025208844.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	98577576A	S	025200577.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	98577578A	S	025200577.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	98577573A	B	025200577.01	79001344	CC - NYK - Currencies	23,000,000.00
FX	98577580A	B	025200577.01	79001344	CC - NYK - Currencies	23,000,000.00
FX	98600481A	B	025201179.01	79004894	CC - LDN - Currencies	25,000,000.00
FX	98600483A	B	025201179.01	79004894	CC - LDN - Currencies	25,000,000.00
FX	98641145A	B	025208380.01	79001344	CC - NYK - Currencies	26,500,000.00
FX	98641143A	B	025208380.01	79001344	CC - NYK - Currencies	26,500,000.00
FX	98641130A	B	025208646.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	98641123A	B	025208646.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	98654174A	S	025201179.01	79003981	CC - LDN - Currencies	20,000,000.00
FX	98676717A	B	025208992.01	79000957	CC - NYK - Currencies	14,336,217.87
FX	98676721A	B	025208992.01	79000957	CC - NYK - Currencies	14,336,217.87
FX	98707275A	B	025200635.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	98707268A	B	025200635.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	98707277A	B	025200452.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	98707279A	B	025200452.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	98716863A	B	025200122.01	79001564	CC - LDN - Currencies	54,014,062.51
FX	98716865A	B	025200122.01	79001564	CC - LDN - Currencies	54,014,062.51
FX	98716867A	S	025200122.01	79001564	CC - LDN - Currencies	38,890,125.00
FX	98716869A	S	025200122.01	79001564	CC - LDN - Currencies	38,890,125.00
FX	98755781A	S	025208026.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	98755807A	S	025208026.01	79004675	CC - NYK - Currencies	21,504,326.80

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
FX	98802113A	B	025208992.01	79001472	CC - NYK - Currencies	142,004,700.80
FX	98802117A	B	025208992.01	79001472	CC - NYK - Currencies	142,004,700.80
FX	98821564A	B	025200239.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	98821566A	B	025200239.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	98824285A	B	025208026.01	79004674	CC - NYK - Currencies	57,344,871.46
FX	98824289A	S	025208026.01	79004674	CC - NYK - Currencies	57,344,871.46
FX	98824257A	B	025217787.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	98824253A	S	025217787.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	98824265A	B	025208992.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	98832329A	S	025208240.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	98832331A	B	025208240.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	98832375A	S	025208976.01	79000056	CC - LDN - Currencies	60,000,000.00
FX	98832383A	B	025208976.01	79000056	CC - LDN - Currencies	60,000,000.00
FX	98832449A	S	025208026.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	98832476A	B	025208026.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	98832715A	S	025208992.01	79000056	CC - LDN - Currencies	70,000,000.00
FX	98832726A	B	025208992.01	79000056	CC - LDN - Currencies	70,000,000.00
FX	98843133A	S	025208992.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	98843136A	B	025208992.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	98868110A	B	025240565.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	98868104A	B	025240565.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	98870495A	S	025208240.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	98870497A	B	025208240.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	98870487A	S	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	98870485A	B	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	98880000A	S	025309840.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	98880008A	S	025309840.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	98871604A	S	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	98871598A	B	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	98883296A	B	025200635.01	79001072	CC - NYK - Currencies	18,250,000.00
FX	98883298A	B	025200635.01	79001072	CC - NYK - Currencies	18,250,000.00
FX	98882483A	B	025207960.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	98882470A	S	025207960.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	98888686A	S	025208844.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	98888697A	S	025208844.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	98889428A	B	025200122.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	98889430A	B	025200122.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	98889432A	S	025200122.01	79001344	CC - NYK - Currencies	165,500,000.00
FX	98889436A	S	025200122.01	79001344	CC - NYK - Currencies	165,500,000.00
FX	98894768A	B	025200163.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	98894770A	S	025200163.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	98912389A	B	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	98912378A	S	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	98923517A	S	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	98923519A	S	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	98943027A	S	025200122.01	79000056	CC - LDN - Currencies	25,750,000.00
FX	98943022A	S	025200122.01	79000056	CC - LDN - Currencies	25,750,000.00
FX	98943104A	S	025208240.01	79000056	CC - LDN - Currencies	13,000,000.00
FX	98943106A	S	025208240.01	79000056	CC - LDN - Currencies	13,000,000.00
FX	98943309A	S	025200122.01	79000056	CC - LDN - Currencies	13,000,000.00
FX	98943305A	S	025200122.01	79000056	CC - LDN - Currencies	13,000,000.00
FX	99021239A	B	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	99021233A	B	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	99021259A	B	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	99021245A	B	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	99026429A	B	025296633.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99026431A	B	025296633.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99028333A	B	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99028330A	B	025263625.01	79004673	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	99029631A	B	025208976.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	99029645A	B	025208976.01	79004673	CC - NYK - Currencies	17,920,272.33
FX	99032995A	B	025200577.01	79004673	CC - NYK - Currencies	10,752,163.40
FX	99032989A	B	025200577.01	79004673	CC - NYK - Currencies	10,752,163.40
FX	99031395A	B	025208240.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99031397A	B	025208240.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99031399A	S	025208240.01	79000083	CC - LDN - Currencies	64,816,875.01
FX	99031401A	S	025208240.01	79000083	CC - LDN - Currencies	64,816,875.01
FX	99116602A	B	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	99116604A	B	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	99146293A	S	025200122.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	99150573A	S	025208240.01	79000056	CC - LDN - Currencies	200,000,000.00
FX	99155914A	S	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	99199887A	S	025208240.01	79000056	CC - LDN - Currencies	17,500,000.00
FX	99199889A	S	025208240.01	79000056	CC - LDN - Currencies	17,500,000.00
FX	99201043A	S	025200122.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	99201045A	S	025200122.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	99212231A	S	025207978.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	99212233A	S	025207978.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	99212217A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	99212220A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	99212225A	S	025208240.01	79000056	CC - LDN - Currencies	18,250,000.00
FX	99212222A	S	025208240.01	79000056	CC - LDN - Currencies	18,250,000.00
FX	99217341A	S	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	99217351A	S	025208240.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	99228626A	S	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	99228632A	S	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	99228629A	B	025309840.01	79004860	CC - NYK - Currencies	484,205,758.43
FX	99234570A	S	025208844.01	79001394	CC - NYK - Currencies	71,681,089.33
FX	99234573A	B	025208844.01	79001394	CC - NYK - Currencies	45,875,897.17
FX	99249564A	S	025207978.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99249567A	S	025207978.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99249560A	S	025200122.01	79000083	CC - LDN - Currencies	50,413,125.01
FX	99249569A	S	025200122.01	79000083	CC - LDN - Currencies	50,413,125.01
FX	99249571A	S	025208240.01	79000083	CC - LDN - Currencies	93,624,375.01
FX	99249558A	S	025208240.01	79000083	CC - LDN - Currencies	93,624,375.01
FX	99252800A	B	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	99271559A	S	025270901.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	99271563A	S	025270901.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	99269350A	B	025208026.01	79000056	CC - LDN - Currencies	17,250,000.00
FX	99269346A	B	025208026.01	79000056	CC - LDN - Currencies	17,250,000.00
FX	99269403A	S	025208026.01	79005050	CC - LDN - Currencies	19,410,879.63
FX	99269378A	S	025208026.01	79005050	CC - LDN - Currencies	19,410,879.63
FX	99285190A	S	025208471.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	99285188A	S	025208471.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	99295831A	S	025201179.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	99295825A	S	025201179.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	99322044A	S	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	99384635A	B	025208844.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	99384637A	B	025208844.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	99384999A	S	025207960.01	79001344	CC - NYK - Currencies	254,500,000.00
FX	99420653A	S	025208844.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	99420655A	B	025208844.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	99451291A	S	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	99451288A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	99457694A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99457692A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99462249A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99462256A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	99497849A	S	025208026.01	79001344	CC - NYK - Currencies	245,000,000.00
FX	99501412A	B	025208992.01	79003981	CC - LDN - Currencies	100,000,000.00
FX	99501406A	B	025200122.01	79003981	CC - LDN - Currencies	25,000,000.00
FX	99503550A	B	025208844.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	99503555A	B	025208844.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	99515215A	B	025208646.01	79001344	CC - NYK - Currencies	60,000,000.00
FX	99517510A	B	025208646.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	99517516A	B	025208646.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	99554293A	B	025201179.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	99554275A	B	025201179.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	99552917A	B	025208240.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99552910A	B	025208240.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99552912A	S	025208240.01	79000083	CC - LDN - Currencies	64,816,875.01
FX	99552919A	S	025208240.01	79000083	CC - LDN - Currencies	64,816,875.01
FX	99554289A	B	025208026.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	99554296A	B	025208026.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	99553899A	B	025208240.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99553901A	B	025208240.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	99553914A	S	025208240.01	79000083	CC - LDN - Currencies	64,816,875.01
FX	99553908A	S	025208240.01	79000083	CC - LDN - Currencies	64,816,875.01
FX	99558297A	B	025208976.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99558291A	B	025208976.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99605788A	B	025208240.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	99605790A	S	025208240.01	79000056	CC - LDN - Currencies	111,000,000.00
FX	99606251A	B	025200577.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	99606249A	S	025200577.01	79000056	CC - LDN - Currencies	55,500,000.00
FX	99617607A	B	025274937.01	79001344	CC - NYK - Currencies	90,000,000.00
FX	99617626A	S	025274937.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	99645854A	S	025208471.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99645856A	S	025208471.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	99645897A	S	025207978.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	99645899A	B	025207978.01	79001344	CC - NYK - Currencies	62,250,000.00
FX	99646650A	B	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	99646652A	B	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	99646654A	S	025208240.01	79000083	CC - LDN - Currencies	13,323,468.75
FX	99646660A	S	025208240.01	79000083	CC - LDN - Currencies	13,323,468.75
FX	99673352A	S	025263625.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	99673350A	S	025263625.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	99673557A	S	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	99673554A	S	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	99681262A	S	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	99681264A	S	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	99683587A	S	025208240.01	79000056	CC - LDN - Currencies	17,750,000.00
FX	99683589A	S	025208240.01	79000056	CC - LDN - Currencies	17,750,000.00
FX	99700474A	S	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99700472A	S	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99701241A	S	025200627.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	99701243A	S	025200627.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	99717864A	S	025201179.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	99717876A	S	025201179.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	99717878A	B	025201179.01	79001344	CC - NYK - Currencies	19,500,000.00
FX	99717866A	B	025201179.01	79001344	CC - NYK - Currencies	19,500,000.00
FX	99736839A	B	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	99736837A	B	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	99749473A	S	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	99749477A	S	025309840.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	99751682A	S	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	99751684A	S	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	99751442A	S	025240565.01	79004860	CC - NYK - Currencies	14,336,217.87

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	99751445A	S	025240565.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	99751476A	B	025207978.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	99758397A	B	025208240.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	99758391A	B	025208240.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	99760784A	S	025200288.01	79001344	CC - NYK - Currencies	31,500,000.00
FX	99776562A	S	025208026.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	99776564A	S	025208026.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	99781021A	B	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99781023A	B	025208844.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	99781032A	S	025208844.01	79004673	CC - NYK - Currencies	44,442,275.39
FX	99781026A	S	025208844.01	79004673	CC - NYK - Currencies	44,442,275.39
FX	99796646A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99796649A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99797940A	S	025200601.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	99797935A	S	025200601.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	99797236A	S	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99797238A	S	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	99852433A	S	025200577.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	99852437A	S	025200577.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	99852431A	S	025208471.01	79004886	CC - NYK - Currencies	75,265,143.80
FX	99852435A	S	025208471.01	79004886	CC - NYK - Currencies	75,265,143.80
FX	99856305A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	99856309A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	99856360A	S	025243635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	99856352A	S	025243635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	99856363A	B	025243635.01	79000891	CC - NYK - Currencies	63,812,238.97
FX	99856365A	B	025243635.01	79000891	CC - NYK - Currencies	63,812,238.97
FX	99859447A	S	025208026.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	99865853A	S	025208240.01	79000083	CC - LDN - Currencies	79,220,625.01
FX	99865855A	S	025208240.01	79000083	CC - LDN - Currencies	79,220,625.01
FX	99869129A	B	025200577.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	99869126A	S	025200577.01	79001613	CC - LDN - Currencies	37,809,843.75
FX	99871034A	S	025200122.01	79005048	CC - LDN - Currencies	83,545,305.85
FX	99871028A	B	025200122.01	79005048	CC - LDN - Currencies	83,545,305.85
FX	99871026A	S	025208026.01	79005048	CC - LDN - Currencies	26,734,497.87
FX	99871032A	B	025208026.01	79005048	CC - LDN - Currencies	26,734,497.87
FX	99871006A	S	025208844.01	79005048	CC - LDN - Currencies	33,418,122.34
FX	99871008A	B	025208844.01	79005048	CC - LDN - Currencies	33,418,122.34
FX	99874049A	S	025200122.01	79005048	CC - LDN - Currencies	66,836,244.68
FX	99874051A	B	025200122.01	79005048	CC - LDN - Currencies	66,836,244.68
FX	99876429A	S	025207978.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	99915692A	B	025309840.01	79001613	CC - LDN - Currencies	28,807,500.00
FX	99915695A	S	025309840.01	79001613	CC - LDN - Currencies	87,142,687.51
FX	99922016A	B	025200122.01	79001526	CC - LDN - Currencies	30,000,000.00
FX	99922020A	S	025200122.01	79001526	CC - LDN - Currencies	70,000,000.00
FX	99949851A	S	025208240.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	99949853A	B	025208240.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	99952831A	S	025207978.01	79004886	CC - NYK - Currencies	29,030,841.18
FX	100018670A	B	025208992.01	79004673	CC - NYK - Currencies	37,990,977.35
FX	100018668A	B	025208992.01	79004673	CC - NYK - Currencies	33,690,111.99
FX	100025026A	S	025309840.01	79004860	CC - NYK - Currencies	86,017,307.20
FX	100025024A	S	025309840.01	79004860	CC - NYK - Currencies	86,017,307.20
FX	100025000A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100025003A	S	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100068231A	B	025207960.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	100068233A	B	025207960.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	100093404A	B	025208026.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	100120174A	S	025208240.01	79000056	CC - LDN - Currencies	26,000,000.00
FX	100120169A	B	025208240.01	79000056	CC - LDN - Currencies	26,000,000.00

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
FX	100266121A	S	025200635.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	100319642A	S	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	100319620A	S	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	100330626A	B	025200122.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	100330637A	B	025200122.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	100335302A	B	025200122.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	100335309A	B	025200122.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	100335291A	B	025208992.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	100335284A	B	025208992.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	100366061A	B	025200635.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	100366063A	B	025200635.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	100366067A	B	025243635.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100366065A	B	025243635.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100366157A	B	025207960.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100366163A	B	025207960.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100366196A	B	025207960.01	79001302	CC - NYK - Currencies	80,773,549.02
FX	100366625A	S	025200122.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	100366627A	B	025200122.01	79000056	CC - LDN - Currencies	51,750,000.00
FX	100368864A	B	025243635.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	100368859A	B	025243635.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	100368416A	B	025200239.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	100368427A	B	025200239.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	100368932A	B	025208240.01	79000056	CC - LDN - Currencies	62,500,000.00
FX	100368934A	B	025208240.01	79000056	CC - LDN - Currencies	62,500,000.00
FX	100368936A	S	025208240.01	79000056	CC - LDN - Currencies	45,250,000.00
FX	100368928A	S	025208240.01	79000056	CC - LDN - Currencies	45,250,000.00
FX	100368963A	B	025200122.01	79000056	CC - LDN - Currencies	37,500,000.00
FX	100368965A	B	025200122.01	79000056	CC - LDN - Currencies	37,500,000.00
FX	100368987A	S	025200122.01	79000056	CC - LDN - Currencies	27,000,000.00
FX	100368971A	S	025200122.01	79000056	CC - LDN - Currencies	27,000,000.00
FX	100369554A	B	025243635.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	100369551A	B	025243635.01	79001302	CC - NYK - Currencies	24,232,064.71
FX	100373520A	S	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	100373523A	S	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	100379418A	B	025200122.01	79000083	CC - LDN - Currencies	50,413,125.01
FX	100379420A	S	025200122.01	79000083	CC - LDN - Currencies	50,413,125.01
FX	100379446A	S	025200122.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	100379442A	B	025200122.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	100382757A	B	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100382749A	B	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100382751A	S	025208976.01	79004860	CC - NYK - Currencies	27,238,813.95
FX	100382759A	S	025208976.01	79004860	CC - NYK - Currencies	27,238,813.95
FX	100409249A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100409229A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100428434A	B	025200122.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	100428446A	B	025200122.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	100435841A	S	025208240.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	100435838A	S	025208240.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	100451413A	S	025200163.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	100454637A	S	025347931.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	100454634A	S	025347931.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	100457775A	B	025208240.01	79004860	CC - NYK - Currencies	27,238,813.95
FX	100457778A	B	025208240.01	79004860	CC - NYK - Currencies	27,238,813.95
FX	100457781A	S	025208240.01	79001220	CC - NYK - Currencies	25,000,000.00
FX	100457777A	S	025208240.01	79001220	CC - NYK - Currencies	25,000,000.00
FX	100458318A	B	025208976.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	100458320A	B	025208976.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	100457811A	S	025200288.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	100457813A	S	025200288.01	79004669	CC - NYK - Currencies	21,504,326.80

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
FX	100494579A	B	025207960.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	100494577A	B	025207960.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	100494602A	B	025201179.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	100494604A	B	025201179.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	100512436A	B	025201179.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	100512438A	B	025201179.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	100572390A	B	025208240.01	79000051	FI - TKO - Swaps	200,000,000.00
FX	100572399A	B	025208992.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	100591102A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100591106A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100621071A	B	025309857.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	100621086A	S	025309857.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	100621012A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100621014A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100622366A	B	025294828.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	100622357A	S	025294828.01	79000891	CC - NYK - Currencies	134,814,589.37
FX	100628735A	S	025263625.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100628729A	S	025263625.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100632425A	S	025207960.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	100632427A	S	025207960.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	100680270A	S	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100680277A	S	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100680267A	S	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100680280A	S	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	100681223A	B	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	100681216A	B	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	100681198A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100681201A	S	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100686540A	S	025208844.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	100686542A	S	025208844.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	100688761A	S	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	100688763A	B	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	100714330A	S	025207960.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100714332A	S	025207960.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100787484A	S	025200577.01	79004669	CC - NYK - Currencies	57,344,871.46
FX	100788762A	S	025208240.01	79000056	CC - LDN - Currencies	14,500,000.00
FX	100788764A	S	025208240.01	79000056	CC - LDN - Currencies	14,500,000.00
FX	100788735A	S	025207978.01	79000056	CC - LDN - Currencies	14,500,000.00
FX	100788739A	S	025207978.01	79000056	CC - LDN - Currencies	14,500,000.00
FX	100788613A	S	025207960.01	79000056	CC - LDN - Currencies	14,500,000.00
FX	100788615A	S	025207960.01	79000056	CC - LDN - Currencies	14,500,000.00
FX	100789917A	S	025309840.01	79000056	CC - LDN - Currencies	8,750,000.00
FX	100789912A	S	025309840.01	79000056	CC - LDN - Currencies	8,750,000.00
FX	100790623A	S	025309840.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	100790621A	S	025309840.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	100796197A	S	025208026.01	79000056	CC - LDN - Currencies	6,000,000.00
FX	100796195A	S	025208026.01	79000056	CC - LDN - Currencies	6,000,000.00
FX	100797041A	S	025207960.01	79000056	CC - LDN - Currencies	14,750,000.00
FX	100797043A	S	025207960.01	79000056	CC - LDN - Currencies	14,750,000.00
FX	100819541A	B	025309857.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	100819555A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	100820644A	B	025200577.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	100826430A	S	025207978.01	79000056	CC - LDN - Currencies	43,250,000.00
FX	100826425A	S	025207978.01	79000056	CC - LDN - Currencies	43,250,000.00
FX	100826462A	S	025200239.01	79000056	CC - LDN - Currencies	4,750,000.00
FX	100826457A	S	025200239.01	79000056	CC - LDN - Currencies	4,750,000.00
FX	100830488A	S	025207978.01	79000056	CC - LDN - Currencies	4,750,000.00
FX	100830475A	S	025207978.01	79000056	CC - LDN - Currencies	4,750,000.00
FX	100834872A	B	025201179.01	79004163	CC - NYK - Currencies	15,000,000.00

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
FX	100834876A	B	025201179.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	100834883A	B	025200601.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	100834885A	B	025200601.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	100840737A	B	025201179.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	100840730A	B	025201179.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	100859973A	S	025200346.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	100866797A	B	025243635.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	100866804A	B	025243635.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	100866799A	S	025208026.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	100866805A	B	025208026.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	100880670A	B	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	100880688A	B	025208240.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	100880660A	S	025208240.01	79000083	CC - LDN - Currencies	15,484,031.25
FX	100880672A	S	025208240.01	79000083	CC - LDN - Currencies	15,484,031.25
FX	100882310A	B	025200627.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	100882313A	B	025200627.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	100882316A	B	025208471.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100882320A	B	025208471.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100904304A	B	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100904306A	B	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	100905639A	B	025208240.01	79000056	CC - LDN - Currencies	16,500,000.00
FX	100905631A	B	025208240.01	79000056	CC - LDN - Currencies	16,500,000.00
FX	100905633A	S	025208240.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	100905636A	S	025208240.01	79000083	CC - LDN - Currencies	18,004,687.50
FX	100906277A	B	025200635.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	100906275A	B	025200635.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	100915722A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100915724A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	100919615A	B	025208026.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	100919611A	B	025208026.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	100919613A	S	025208026.01	79004860	CC - NYK - Currencies	302,135,791.53
FX	100919617A	S	025208026.01	79004860	CC - NYK - Currencies	302,135,791.53
FX	100944489A	S	025200577.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	100959442A	S	025200452.01	79004675	CC - NYK - Currencies	14,336,217.87
FX	100959440A	S	025200452.01	79004675	CC - NYK - Currencies	14,336,217.87
FX	100990543A	B	025207960.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	100990539A	B	025207960.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	100990545A	S	025207960.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	101007207A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101007202A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101007205A	S	025208026.01	79004860	CC - NYK - Currencies	44,083,869.94
FX	101007196A	S	025208026.01	79004860	CC - NYK - Currencies	44,083,869.94
FX	101008301A	B	025208976.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	101008303A	S	025208976.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	101036216A	S	025208992.01	79001344	CC - NYK - Currencies	350,000,000.00
FX	101036212A	S	025208992.01	79001344	CC - NYK - Currencies	350,000,000.00
FX	101036218A	B	025208992.01	79001344	CC - NYK - Currencies	350,000,000.00
FX	101041090A	S	025240565.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	101041094A	S	025240565.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	101041098A	B	025240565.01	79004669	CC - NYK - Currencies	26,163,597.61
FX	101041100A	B	025240565.01	79004669	CC - NYK - Currencies	26,163,597.61
FX	101043465A	S	025208240.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	101043468A	S	025208240.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	101044351A	B	025208844.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	101044353A	B	025208844.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	101044361A	S	025200577.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	101044369A	S	025200577.01	79001344	CC - NYK - Currencies	12,500,000.00
FX	101052829A	B	025263625.01	79001072	CC - NYK - Currencies	21,000,000.00
FX	101052831A	B	025263625.01	79001072	CC - NYK - Currencies	21,000,000.00

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
FX	101052820A	S	025263625.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	101052823A	S	025263625.01	79001072	CC - NYK - Currencies	15,000,000.00
FX	101095026A	S	025200122.01	79001564	CC - LDN - Currencies	25,206,562.50
FX	101095028A	S	025200122.01	79001564	CC - LDN - Currencies	25,206,562.50
FX	101095383A	B	025208992.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	101095356A	B	025208992.01	79001072	CC - NYK - Currencies	50,000,000.00
FX	101097895A	S	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101097897A	S	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101099172A	B	025200122.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	101099174A	B	025200122.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	101099180A	S	025200122.01	79005048	CC - LDN - Currencies	80,203,493.62
FX	101099182A	S	025200122.01	79005048	CC - LDN - Currencies	80,203,493.62
FX	101100373A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	101100375A	B	025208240.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	101100360A	S	025208240.01	79005048	CC - LDN - Currencies	26,567,407.26
FX	101100363A	S	025208240.01	79005048	CC - LDN - Currencies	26,567,407.26
FX	101117982A	B	025217787.01	79004674	CC - NYK - Currencies	21,504,326.80
FX	101117986A	B	025217787.01	79004674	CC - NYK - Currencies	21,504,326.80
FX	101203023A	S	025285727.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101203016A	S	025285727.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101324141A	B	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101324132A	B	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101324139A	S	025208844.01	79004860	CC - NYK - Currencies	20,429,110.46
FX	101324143A	S	025208844.01	79004860	CC - NYK - Currencies	20,429,110.46
FX	101324152A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101324162A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101324145A	S	025208992.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	101324147A	S	025208992.01	79004860	CC - NYK - Currencies	12,902,596.08
FX	101326031A	B	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101326034A	B	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101366288A	S	025208992.01	79004674	CC - NYK - Currencies	75,265,143.80
FX	101372733A	B	025243635.01	79000891	CC - NYK - Currencies	24,716,008.05
FX	101372724A	B	025243635.01	79000891	CC - NYK - Currencies	24,716,008.05
FX	101372139A	S	025200122.01	79001564	CC - LDN - Currencies	108,028,125.01
FX	101379118A	B	025200122.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	101405002A	S	025309857.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101404995A	S	025309857.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	101404898A	S	025243635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101404896A	B	025243635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101405880A	B	025200122.01	79001344	CC - NYK - Currencies	37,000,000.00
FX	101405882A	B	025200122.01	79001344	CC - NYK - Currencies	37,000,000.00
FX	101406902A	B	025208844.01	79001344	CC - NYK - Currencies	14,000,000.00
FX	101406900A	B	025208844.01	79001344	CC - NYK - Currencies	14,000,000.00
FX	101412948A	B	025208844.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	101412944A	B	025208844.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	101412950A	S	025208844.01	79000957	CC - NYK - Currencies	33,500,000.00
FX	101412946A	S	025208844.01	79000957	CC - NYK - Currencies	33,500,000.00
FX	101457591A	S	025347931.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	101465246A	S	025201179.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	101467404A	S	025201179.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	101501110A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	101501116A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	101506287A	S	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	101506282A	S	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	101506284A	B	025208992.01	79004673	CC - NYK - Currencies	452,307,673.68
FX	101507918A	S	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	101507916A	S	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	101507920A	B	025200635.01	79004673	CC - NYK - Currencies	112,539,310.25
FX	101513798A	S	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80

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
FX	101513790A	S	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101513771A	S	025208539.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	101513768A	S	025208539.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	101513638A	S	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101513643A	S	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101540105A	S	025208026.01	79004886	CC - NYK - Currencies	27,238,813.95
FX	101540112A	S	025208026.01	79004886	CC - NYK - Currencies	27,238,813.95
FX	101550635A	B	025243635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101555660A	B	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	101588869A	B	025208026.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	101588853A	B	025208026.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	101589295A	B	025208026.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	101589287A	B	025208026.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	101604203A	B	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	101604211A	B	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	101607208A	B	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	101607220A	S	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	101614302A	S	025200122.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101614297A	S	025200122.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101616004A	S	025217787.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101616003A	S	025217787.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101616007A	B	025217787.01	79001280	CC - NYK - Currencies	20,500,000.00
FX	101616011A	B	025217787.01	79001280	CC - NYK - Currencies	20,500,000.00
FX	101616585A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101616587A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101617058A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101617060A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101625548A	B	025207960.01	79001344	CC - NYK - Currencies	55,000,000.00
FX	101625550A	S	025207960.01	79001344	CC - NYK - Currencies	55,000,000.00
FX	101696224A	S	028141919.01	76080802	CC - NYK - Currencies	14,336,217.87
FX	101696281A	S	028141919.01	76080802	CC - NYK - Currencies	14,336,217.87
FX	101696236A	B	028141919.01	76080802	CC - NYK - Currencies	13,500,000.00
FX	101696247A	B	028141919.01	76080802	CC - NYK - Currencies	13,500,000.00
FX	101652164A	S	025200122.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	101652168A	S	025200122.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	101689044A	B	025300765.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	101689039A	B	025300765.01	79004860	CC - NYK - Currencies	10,752,163.40
FX	101718311A	S	025243635.01	79001344	CC - NYK - Currencies	34,000,000.00
FX	101718307A	S	025243635.01	79001344	CC - NYK - Currencies	34,000,000.00
FX	101718300A	B	025243635.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	101718317A	B	025243635.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	101719410A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101719414A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101724103A	S	025309857.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	101724095A	B	025243635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101724091A	B	025243635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	101733336A	S	025208844.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	101733329A	S	025208844.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	101733331A	B	025208844.01	79001072	CC - NYK - Currencies	102,000,000.00
FX	101733333A	B	025208844.01	79001072	CC - NYK - Currencies	102,000,000.00
FX	101739920A	B	025201179.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	101739922A	B	025201179.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	101739931A	B	025208992.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	101739934A	B	025208992.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	101740404A	S	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101740398A	S	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	101760082A	S	025268053.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101770052A	S	025200635.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	101770054A	B	025200635.01	79004674	CC - NYK - Currencies	71,681,089.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	101783157A	S	028141919.01	76080802	CC - NYK - Currencies	71,681,089.33
FX	101783130A	B	028141919.01	76080802	CC - NYK - Currencies	71,681,089.33
FX	101774497A	S	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101774500A	S	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101776105A	B	025208992.01	79004860	CC - NYK - Currencies	122,574,662.76
FX	101776109A	B	025208992.01	79004860	CC - NYK - Currencies	92,468,605.24
FX	101806991A	B	025208240.01	79000591	CC - NYK - Currencies	32,309,419.61
FX	101848051A	B	025208844.01	79000891	CC - NYK - Currencies	11,234,549.11
FX	101848053A	B	025208844.01	79000891	CC - NYK - Currencies	11,234,549.11
FX	101848918A	S	025274937.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101848920A	B	025274937.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	101862618A	S	025208976.01	79003981	CC - LDN - Currencies	15,000,000.00
FX	101862614A	S	025208976.01	79003981	CC - LDN - Currencies	15,000,000.00
FX	101862482A	S	025207960.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	101862484A	B	025207960.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	101864350A	S	025200338.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	101864345A	S	025200338.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	101864330A	B	025200338.01	79004163	CC - NYK - Currencies	22,000,000.00
FX	101864328A	B	025200338.01	79004163	CC - NYK - Currencies	22,000,000.00
FX	101864264A	S	025208844.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	101864247A	S	025208844.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	101864250A	B	025208844.01	79004163	CC - NYK - Currencies	55,250,000.00
FX	101864254A	B	025208844.01	79004163	CC - NYK - Currencies	55,250,000.00
FX	101864249A	S	025256421.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101864262A	S	025256421.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101864253A	B	025256421.01	79004163	CC - NYK - Currencies	33,250,000.00
FX	101864245A	B	025256421.01	79004163	CC - NYK - Currencies	33,250,000.00
FX	101864231A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101864233A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101864235A	B	025200635.01	79004163	CC - NYK - Currencies	33,250,000.00
FX	101864239A	B	025200635.01	79004163	CC - NYK - Currencies	33,250,000.00
FX	101867809A	S	025200627.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	101867819A	S	025200627.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	101867822A	B	025200627.01	79004163	CC - NYK - Currencies	66,250,000.00
FX	101867828A	B	025200627.01	79004163	CC - NYK - Currencies	66,250,000.00
FX	101866928A	S	025200239.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101866930A	S	025200239.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101866932A	B	025200239.01	79004163	CC - NYK - Currencies	33,250,000.00
FX	101866934A	B	025200239.01	79004163	CC - NYK - Currencies	33,250,000.00
FX	101873852A	S	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101873854A	S	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	101873847A	S	025200098.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	101873849A	S	025200098.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	101881501A	B	025208935.01	79000051	FI - TKO - Swaps	30,000,000.00
FX	101881512A	B	025208240.01	79000051	FI - TKO - Swaps	120,000,000.00
FX	101905330A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101905323A	S	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101905325A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101905332A	B	025208240.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	101946585A	S	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101946582A	S	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101946587A	B	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101946592A	B	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101946510A	S	025200122.01	79005048	CC - LDN - Currencies	16,709,061.17
FX	101946515A	S	025200122.01	79005048	CC - LDN - Currencies	16,709,061.17
FX	101946644A	S	025200635.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	101946650A	S	025200635.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	101954723A	S	025200122.01	79000056	CC - LDN - Currencies	23,750,000.00
FX	101954720A	S	025200122.01	79000056	CC - LDN - Currencies	23,750,000.00

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
FX	101987309A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101987302A	B	025208844.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	101999811A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	101999813A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102006562A	B	025208992.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	102006566A	B	025208992.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	102021635A	B	025208844.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	102021625A	B	025208844.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	102025743A	S	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	102025745A	S	025208992.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	102026109A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102047601A	B	025200635.01	79000051	FI - TKO - Swaps	50,000,000.00
FX	102125019A	S	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	102125021A	B	025200122.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	102125017A	S	025208026.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	102125023A	B	025208026.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	102135387A	S	025208026.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	102135389A	S	025208026.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	102135383A	S	025208844.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	102135385A	S	025208844.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	102136647A	B	025240565.01	79000051	FI - TKO - Swaps	30,000,000.00
FX	102139348A	B	025243635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	102139358A	B	025243635.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	102139355A	B	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	102139350A	B	025208844.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	102187076A	S	025208026.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	102187078A	S	025208026.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	102213720A	S	025208026.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	102213723A	S	025208026.01	79004860	CC - NYK - Currencies	57,344,871.46
FX	102221911A	S	025208240.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	102221916A	S	025208240.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	102221913A	S	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102221918A	S	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102222072A	B	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	102222070A	B	025209644.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	102225543A	S	025201179.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	102225581A	S	025201179.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	102225465A	S	025263625.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102225467A	S	025263625.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102237909A	S	025201179.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	102237912A	S	025201179.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	102244466A	B	025200122.01	79004860	CC - NYK - Currencies	18,637,083.23
FX	102244470A	B	025200122.01	79004860	CC - NYK - Currencies	24,371,570.37
FX	102244464A	S	025208026.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	102244474A	S	025208026.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	102255239A	S	025208992.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	102255243A	S	025208992.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	102253910A	B	025263625.01	79004860	CC - NYK - Currencies	30,822,868.41
FX	102253912A	B	025263625.01	79004860	CC - NYK - Currencies	40,858,220.92
FX	102288981A	S	025208976.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	102288978A	B	025208976.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	102288989A	S	025200452.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	102288992A	B	025200452.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	102294293A	S	025208976.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	102294299A	B	025208976.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	102296409A	S	025200635.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	102296412A	S	025200635.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	102359337A	S	025243635.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	102359339A	S	025243635.01	79001302	CC - NYK - Currencies	16,154,709.80

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
FX	102363538A	S	025200577.01	79005048	CC - LDN - Currencies	16,709,061.17
FX	102363546A	S	025200577.01	79005048	CC - LDN - Currencies	16,709,061.17
FX	102363326A	S	025200122.01	79005048	CC - LDN - Currencies	25,063,591.76
FX	102363323A	S	025200122.01	79005048	CC - LDN - Currencies	25,063,591.76
FX	102363168A	S	025200577.01	79005048	CC - LDN - Currencies	16,709,061.17
FX	102363171A	B	025200577.01	79005048	CC - LDN - Currencies	16,709,061.17
FX	102393742A	S	025200577.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	102393744A	S	025200577.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	102394710A	B	025208992.01	79000957	CC - NYK - Currencies	14,336,217.87
FX	102394712A	B	025208992.01	79000957	CC - NYK - Currencies	14,336,217.87
FX	102397224A	B	025200452.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	102397217A	B	025200452.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	102396543A	B	025208471.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	102396545A	B	025208471.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	102397215A	B	025240565.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	102397207A	S	025240565.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	102428760A	S	025200577.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	102428762A	S	025200577.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	102453776A	B	025208026.01	79004860	CC - NYK - Currencies	142,286,962.32
FX	102453802A	B	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	102455467A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102455471A	B	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	102455473A	S	025200346.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	102490820A	B	025200577.01	79004860	CC - NYK - Currencies	78,849,198.26
FX	102490822A	B	025200577.01	79004860	CC - NYK - Currencies	78,849,198.26
FX	102490789A	B	025200122.01	79004669	CC - NYK - Currencies	40,141,410.03
FX	102492912A	B	025240565.01	79000957	CC - NYK - Currencies	43,008,653.60
FX	102492922A	B	025240565.01	79000957	CC - NYK - Currencies	43,008,653.60
FX	102494363A	B	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	102494365A	B	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	102495236A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102495238A	B	025201179.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102495245A	B	025201179.01	79004669	CC - NYK - Currencies	10,752,163.40
FX	102495249A	B	025201179.01	79004669	CC - NYK - Currencies	10,752,163.40
FX	102533864A	B	025201179.01	79004673	CC - NYK - Currencies	114,689,742.93
FX	102539556A	S	025208844.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	102539564A	S	025208844.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	102556776A	S	025208240.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	102556779A	S	025309857.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102578342A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	102578345A	S	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	102578347A	B	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	102587800A	S	025208240.01	79001344	CC - NYK - Currencies	65,000,000.00
FX	102588627A	S	025200122.01	79001072	CC - NYK - Currencies	40,000,000.00
FX	102588629A	S	025200122.01	79001072	CC - NYK - Currencies	40,000,000.00
FX	102588631A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102588625A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102589761A	S	025208992.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	102600227A	B	025200452.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	102600255A	B	025200452.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	102600257A	S	025200452.01	79000056	CC - LDN - Currencies	10,750,000.00
FX	102600229A	S	025200452.01	79000056	CC - LDN - Currencies	10,750,000.00
FX	102623201A	S	025208844.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	102624911A	S	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102624913A	S	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	102624915A	B	025207960.01	79004886	CC - NYK - Currencies	25,805,192.16
FX	102624917A	B	025207960.01	79004886	CC - NYK - Currencies	25,805,192.16
FX	102678811A	S	025947136.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	102678809A	S	025947136.01	79004673	CC - NYK - Currencies	14,336,217.87

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	102632641A	B	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102632645A	B	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102632638A	B	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102632643A	B	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	102632931A	B	025200288.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	102632925A	B	025200288.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	102634089A	B	025208240.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	102634091A	B	025208240.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	102634097A	S	025208240.01	79000056	CC - LDN - Currencies	7,250,000.00
FX	102634100A	S	025208240.01	79000056	CC - LDN - Currencies	7,250,000.00
FX	102663469A	S	025240565.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	102671141A	S	025208026.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	102746713A	S	025208992.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	102746715A	S	025208992.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	102746711A	S	025207960.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	102746704A	S	025207960.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	102771196A	S	025208240.01	79000056	CC - LDN - Currencies	13,000,000.00
FX	102771191A	S	025208240.01	79000056	CC - LDN - Currencies	13,000,000.00
FX	102775752A	S	025208844.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	102775747A	S	025208844.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	102796877A	S	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	102796883A	S	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	102852430A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	102852432A	B	025208976.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	102852439A	B	025200288.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	102852436A	B	025200288.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	102854314A	B	025243635.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	102854316A	B	025243635.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	102864734A	B	025208844.01	79004593	CC - LDN - Currencies	72,790,798.63
FX	102914661A	S	025201179.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	102914658A	S	025201179.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	102946890A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102946892A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	102966172A	S	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	102969566A	S	025208026.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	102969546A	S	025208026.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	102978199A	B	025217787.01	79000423	CC - NYK - Currencies	48,322,618.81
FX	102984167A	B	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102984180A	B	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	102992378A	S	025207960.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	102992387A	S	025207960.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	102992371A	S	025208992.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	102992381A	S	025208992.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	103069355A	B	025208240.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	103069357A	B	025208240.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	103069351A	S	025208240.01	79000056	CC - LDN - Currencies	45,500,000.00
FX	103069353A	S	025208240.01	79000056	CC - LDN - Currencies	45,500,000.00
FX	103069323A	B	025207978.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	103069325A	B	025207978.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	103069321A	S	025207978.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	103069318A	S	025207978.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	103069360A	B	025240565.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	103069374A	B	025240565.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	103069379A	S	025240565.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	103069376A	S	025240565.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	103083146A	B	025200635.01	79004163	CC - NYK - Currencies	70,000,000.00
FX	103088762A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103109952A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103109950A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	103109959A	S	025240565.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103109962A	S	025240565.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103109967A	B	025208976.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	103109969A	S	025208976.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	103123455A	B	025207960.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	103123438A	B	025207960.01	79004675	CC - NYK - Currencies	21,504,326.80
FX	103123473A	B	025240565.01	79004675	CC - NYK - Currencies	17,920,272.33
FX	103123470A	B	025240565.01	79004675	CC - NYK - Currencies	17,920,272.33
FX	103155816A	B	025200122.01	79005048	CC - LDN - Currencies	33,418,122.34
FX	103155813A	S	025200122.01	79005048	CC - LDN - Currencies	33,418,122.34
FX	103155807A	B	025200239.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	103155812A	B	025200239.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	103192726A	S	025208026.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	103192749A	S	025208026.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	103202313A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103202316A	S	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103202338A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103202348A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103202344A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103202346A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103204709A	B	025208992.01	79001613	CC - LDN - Currencies	18,004,687.50
FX	103204714A	B	025208992.01	79001613	CC - LDN - Currencies	18,004,687.50
FX	103212069A	B	025200577.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	103212046A	B	025200577.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	103224309A	B	025207960.01	79001344	CC - NYK - Currencies	91,500,000.00
FX	103305897A	B	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	103305899A	B	025208992.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	103307752A	B	025208646.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	103307756A	B	025208646.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	103350141A	B	025200635.01	79000051	FI - TKO - Swaps	350,000,000.00
FX	103350732A	B	025208992.01	79004674	CC - NYK - Currencies	22,937,948.59
FX	103350730A	B	025208992.01	79004674	CC - NYK - Currencies	22,937,948.59
FX	103350788A	B	025208992.01	79004674	CC - NYK - Currencies	15,053,028.76
FX	103350781A	B	025208992.01	79004674	CC - NYK - Currencies	15,053,028.76
FX	103352128A	B	025208992.01	79004674	CC - NYK - Currencies	15,053,028.76
FX	103352130A	B	025208992.01	79004674	CC - NYK - Currencies	15,053,028.76
FX	103356236A	S	025208844.01	79001472	CC - NYK - Currencies	112,345,491.14
FX	103356238A	S	025208844.01	79001472	CC - NYK - Currencies	112,345,491.14
FX	103356240A	B	025208844.01	79001472	CC - NYK - Currencies	49,656,707.08
FX	103356242A	B	025208844.01	79001472	CC - NYK - Currencies	49,656,707.08
FX	103391384A	S	025200577.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	103391386A	S	025200577.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	103402616A	S	025274937.01	79000060	FI - TKO - Swaps	33,000,000.00
FX	103402618A	S	025274937.01	79000060	FI - TKO - Swaps	33,000,000.00
FX	103402626A	S	025201054.01	79000060	FI - TKO - Swaps	7,000,000.00
FX	103402624A	S	025201054.01	79000060	FI - TKO - Swaps	7,000,000.00
FX	103415705A	S	025208240.01	79001472	CC - NYK - Currencies	35,051,793.24
FX	103415713A	S	025208240.01	79001472	CC - NYK - Currencies	35,051,793.24
FX	103429409A	S	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	103429411A	S	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	103429404A	B	025208844.01	79004860	CC - NYK - Currencies	490,298,651.02
FX	103429417A	S	025309840.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	103429415A	S	025309840.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	103429413A	B	025309840.01	79004860	CC - NYK - Currencies	183,503,588.69
FX	103443193A	B	025200635.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	103443199A	B	025200635.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	103453014A	S	025201005.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	103453026A	B	025201005.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	103446740A	S	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66

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
FX	103446742A	B	025208844.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	103447276A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103447278A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103447280A	B	025208471.01	79004860	CC - NYK - Currencies	162,357,667.33
FX	103447702A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103447705A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103447700A	B	025200577.01	79004860	CC - NYK - Currencies	162,357,667.33
FX	103447707A	B	025201179.01	79004673	CC - NYK - Currencies	57,344,871.46
FX	103447709A	B	025201179.01	79004673	CC - NYK - Currencies	57,344,871.46
FX	103448888A	B	025200122.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	103448884A	S	025200122.01	79000056	CC - LDN - Currencies	30,250,000.00
FX	103455873A	B	025208992.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	103455871A	S	025208992.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	103455907A	B	025208844.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	103455909A	S	025208844.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	103458977A	B	025208844.01	79005048	CC - LDN - Currencies	6,683,624.47
FX	103458981A	B	025208844.01	79005048	CC - LDN - Currencies	6,683,624.47
FX	103495573A	B	025200122.01	79005048	CC - LDN - Currencies	33,418,122.34
FX	103495585A	S	025200122.01	79005048	CC - LDN - Currencies	13,701,430.16
FX	103496322A	S	025207978.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	103496330A	S	025207978.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	103499433A	S	025208992.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	103499456A	S	025208992.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	103508181A	B	025208844.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	103508188A	B	025208844.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	103533196A	B	025217787.01	79004674	CC - NYK - Currencies	21,504,326.80
FX	103533198A	B	025217787.01	79004674	CC - NYK - Currencies	21,504,326.80
FX	103538122A	S	025209644.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	103538124A	S	025209644.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	103539688A	S	025201179.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	103539692A	S	025201179.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	103539694A	B	025201179.01	79001564	CC - LDN - Currencies	12,603,281.25
FX	103539690A	B	025201179.01	79001564	CC - LDN - Currencies	12,603,281.25
FX	103539877A	B	025208026.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	103539892A	B	025208026.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	103541379A	B	025209644.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	103541381A	B	025209644.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	103546354A	B	025217787.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	103546358A	B	025217787.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	103549979A	B	025200288.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	103549985A	B	025200288.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	103553363A	B	025200288.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	103553361A	B	025200288.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	103557763A	B	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103557765A	B	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103557769A	B	025200635.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	103557774A	B	025200635.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	103557792A	B	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103557786A	B	025208992.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103592756A	S	025208844.01	79001072	CC - NYK - Currencies	13,000,000.00
FX	103592752A	S	025208844.01	79001072	CC - NYK - Currencies	13,000,000.00
FX	103593762A	S	025200122.01	79004163	CC - NYK - Currencies	35,000,000.00
FX	103593758A	S	025208471.01	79004163	CC - NYK - Currencies	23,250,000.00
FX	103594041A	S	025208240.01	79004163	CC - NYK - Currencies	35,000,000.00
FX	103609322A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103609327A	B	025200122.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	103609324A	S	025200122.01	79001344	CC - NYK - Currencies	296,000,000.00
FX	103609829A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103609831A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	103609833A	S	025207960.01	79001344	CC - NYK - Currencies	74,250,000.00
FX	103613260A	B	025200122.01	79004669	CC - NYK - Currencies	12,544,190.63
FX	103613262A	B	025200122.01	79004669	CC - NYK - Currencies	12,544,190.63
FX	103640601A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103640603A	B	025207960.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	103640605A	S	025207960.01	79001344	CC - NYK - Currencies	119,000,000.00
FX	103650459A	B	025208844.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	103650464A	S	025208844.01	79004673	CC - NYK - Currencies	107,521,634.00
FX	103651173A	B	025200122.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	103651171A	S	025200122.01	79005048	CC - LDN - Currencies	19,883,782.79
FX	103667187A	B	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103667189A	B	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103668910A	B	025200635.01	79004842	CC - NYK - Currencies	10,000,000.00
FX	103668912A	B	025200635.01	79004842	CC - NYK - Currencies	10,000,000.00
FX	103668908A	B	025256421.01	79004842	CC - NYK - Currencies	10,000,000.00
FX	103668906A	B	025256421.01	79004842	CC - NYK - Currencies	10,000,000.00
FX	103679522A	B	025200577.01	79000051	FI - TKO - Swaps	125,000,000.00
FX	103679524A	B	025200577.01	79000051	FI - TKO - Swaps	125,000,000.00
FX	103696094A	B	025200577.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103696090A	B	025200577.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103697926A	S	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	103697934A	S	025208992.01	79004673	CC - NYK - Currencies	143,362,178.66
FX	103697928A	B	025208992.01	79004673	CC - NYK - Currencies	178,127,506.99
FX	103697930A	B	025208992.01	79004673	CC - NYK - Currencies	178,127,506.99
FX	103696613A	B	025208992.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	103696618A	B	025208992.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	103696620A	S	025208992.01	79000056	CC - LDN - Currencies	18,250,000.00
FX	103696615A	S	025208992.01	79000056	CC - LDN - Currencies	18,250,000.00
FX	103696635A	B	025208844.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	103696639A	B	025208844.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	103696637A	S	025208844.01	79000056	CC - LDN - Currencies	18,000,000.00
FX	103696640A	S	025208844.01	79000056	CC - LDN - Currencies	18,000,000.00
FX	103701612A	S	025256421.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	103701625A	S	025256421.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	103703020A	S	025200338.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	103703018A	S	025200338.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	103724408A	S	025200122.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	103724418A	B	025200122.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	103750781A	S	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103750783A	S	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103750757A	S	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103750760A	S	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103752907A	S	025200601.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	103752909A	S	025200601.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	103752911A	B	025200601.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	103752913A	B	025200601.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	103786676A	S	025200635.01	79004163	CC - NYK - Currencies	18,000,000.00
FX	103786678A	S	025200635.01	79004163	CC - NYK - Currencies	18,000,000.00
FX	103807928A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103807925A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103811667A	B	025217787.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	103809560A	B	025200288.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	103809551A	B	025207960.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	103811669A	B	025200122.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103811671A	B	025200122.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103811682A	B	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103811684A	B	025209644.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103813255A	B	025263625.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	103813252A	B	025263625.01	79004860	CC - NYK - Currencies	14,336,217.87

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	103813420A	B	025263625.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103813422A	B	025263625.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103817777A	S	025309840.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	103817772A	S	025309840.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	103817774A	B	025309840.01	79004860	CC - NYK - Currencies	91,751,794.34
FX	103817779A	B	025309840.01	79004860	CC - NYK - Currencies	91,751,794.34
FX	103832986A	B	025217787.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	103832984A	B	025217787.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	103834085A	S	025207960.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	103834106A	B	025207960.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	103834150A	S	025217787.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	103834148A	B	025217787.01	79004674	CC - NYK - Currencies	28,672,435.73
FX	103834179A	S	025208992.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	103834175A	B	025208992.01	79004860	CC - NYK - Currencies	286,724,357.32
FX	103836647A	S	025240565.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103836650A	S	025240565.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	103836740A	B	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	103836742A	S	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	103836756A	B	025208844.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	103836753A	S	025208844.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	103840827A	B	025208026.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	103840829A	B	025208026.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	103862089A	S	025208992.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	103862091A	S	025208992.01	79001344	CC - NYK - Currencies	250,000,000.00
FX	103862094A	B	025208992.01	79001344	CC - NYK - Currencies	528,000,000.00
FX	103862336A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103862338A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	103862347A	S	025200635.01	79001344	CC - NYK - Currencies	112,000,000.00
FX	103862340A	S	025200635.01	79001344	CC - NYK - Currencies	112,000,000.00
FX	103862349A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	103862343A	B	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	103862345A	S	025208752.01	79001344	CC - NYK - Currencies	33,500,000.00
FX	103862351A	S	025208752.01	79001344	CC - NYK - Currencies	33,500,000.00
FX	103873833A	S	025309840.01	79003981	CC - LDN - Currencies	15,000,000.00
FX	103873839A	S	025208240.01	79003981	CC - LDN - Currencies	40,000,000.00
FX	103873868A	S	025207978.01	79003981	CC - LDN - Currencies	20,000,000.00
FX	103875314A	S	025261124.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	103877512A	S	025208240.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	103877543A	B	025208240.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	103879215A	S	025208240.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	103879217A	S	025208240.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	103879248A	S	025208844.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	103879240A	S	025208844.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	103887161A	S	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	103887166A	B	025208992.01	79004860	CC - NYK - Currencies	37,274,166.45
FX	103910452A	S	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	103910446A	B	025200122.01	79000083	CC - LDN - Currencies	30,968,062.50
FX	103910469A	S	025208026.01	79000083	CC - LDN - Currencies	84,622,031.26
FX	103910478A	B	025208026.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	103911350A	S	025200122.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	103911352A	B	025200122.01	79000083	CC - LDN - Currencies	128,553,468.77
FX	103911358A	S	025240565.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	103911354A	B	025240565.01	79000083	CC - LDN - Currencies	51,493,406.26
FX	103914041A	S	025240565.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	103914035A	B	025240565.01	79004674	CC - NYK - Currencies	39,424,599.13
FX	103914020A	S	025200452.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	103914022A	B	025200452.01	79004674	CC - NYK - Currencies	23,654,759.48
FX	103920104A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	103920095A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80

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
FX	103928274A	S	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	103928270A	S	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	103928272A	B	025208992.01	79004860	CC - NYK - Currencies	244,432,514.62
FX	103928504A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103928506A	S	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	103928502A	B	025208844.01	79004860	CC - NYK - Currencies	122,216,257.31
FX	103943951A	S	025243635.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	103943953A	S	025243635.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	104127549A	S	025268053.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	104127547A	S	025268053.01	79000891	CC - NYK - Currencies	33,703,647.34
FX	104249853A	S	025309840.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	104250581A	S	025268053.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	104250583A	S	025268053.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	104282150A	B	025207960.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	104302032A	S	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104302036A	B	025208240.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104309293A	S	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	104309296A	B	025208992.01	79004860	CC - NYK - Currencies	259,127,137.93
FX	104309314A	S	025240565.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	104309318A	S	025240565.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	104310122A	B	025200205.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	104310119A	B	025200205.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	104310124A	S	025208992.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104310130A	S	025208992.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104311129A	S	025309840.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	104311131A	B	025309840.01	79004860	CC - NYK - Currencies	259,127,137.93
FX	104320088A	B	025200239.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104320095A	B	025200239.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104327226A	B	025208844.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	104327231A	B	025208844.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	104327224A	B	025200239.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104327222A	B	025309840.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104327558A	B	025200577.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104332108A	S	025240565.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	104332111A	S	025240565.01	79000891	CC - NYK - Currencies	23,905,436.55
FX	104334764A	S	025200577.01	79003981	CC - LDN - Currencies	2,000,000.00
FX	104334746A	S	025200577.01	79003981	CC - LDN - Currencies	2,000,000.00
FX	104339568A	B	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104339576A	B	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104358832A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104358843A	S	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104358836A	B	025200635.01	79001344	CC - NYK - Currencies	57,000,000.00
FX	104372055A	B	025208240.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	104372072A	S	025208240.01	79000056	CC - LDN - Currencies	110,000,000.00
FX	104384579A	B	025208471.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	104384574A	B	025208471.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	104393453A	S	025200122.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	104393457A	B	025200122.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	104393688A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104393692A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104401894A	B	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104401896A	B	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104441458A	B	025207978.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104441460A	B	025207978.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104451468A	S	025208471.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104451470A	S	025208471.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104451462A	S	025256421.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	104451464A	S	025256421.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	104452902A	S	025208992.01	79004163	CC - NYK - Currencies	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
FX	104452900A	S	025208992.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104479693A	S	025200577.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	104479701A	B	025200577.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	104519569A	S	025309840.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	104519571A	B	025309840.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	104524947A	S	025268053.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	104524949A	S	025268053.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	104551368A	B	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	104559531A	S	025208976.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	104559523A	B	025208976.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	104559545A	S	025200577.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	104559547A	B	025200577.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	104569169A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104569176A	S	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	104591334A	S	025208992.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	104591343A	S	025208026.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	104629524A	S	025200122.01	79004669	CC - NYK - Currencies	53,760,817.00
FX	104629511A	S	025200122.01	79004669	CC - NYK - Currencies	53,760,817.00
FX	104646833A	S	025200577.01	79001472	CC - NYK - Currencies	21,120,952.33
FX	104657749A	B	025207978.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	104657751A	S	025207978.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	104659381A	S	025201179.01	79004674	CC - NYK - Currencies	67,738,629.42
FX	104659430A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	104659433A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	104666881A	S	025200601.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104666883A	S	025200601.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104666888A	B	025200601.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	104666898A	B	025200601.01	79004163	CC - NYK - Currencies	18,500,000.00
FX	104676329A	B	025208026.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	104676324A	B	025208026.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	104677266A	B	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	104677268A	B	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	104687744A	S	025243635.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	104687763A	B	025243635.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	104739938A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104739935A	S	025208992.01	79001344	CC - NYK - Currencies	96,000,000.00
FX	104760192A	S	025200635.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	104760187A	S	025200635.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	104760194A	S	025208992.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	104760196A	S	025208992.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	104762049A	B	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	104762060A	B	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	104773314A	S	025309857.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	104802217A	S	025200577.01	79004163	CC - NYK - Currencies	37,500,000.00
FX	104802219A	S	025200577.01	79004163	CC - NYK - Currencies	37,500,000.00
FX	104802214A	S	025200163.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104802209A	S	025200163.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104824903A	S	025200205.01	79004163	CC - NYK - Currencies	62,500,000.00
FX	104824905A	S	025200205.01	79004163	CC - NYK - Currencies	62,500,000.00
FX	104845201A	S	025208471.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	104845223A	S	025208471.01	79004674	CC - NYK - Currencies	35,840,544.67
FX	104848030A	B	025200122.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	104848032A	B	025200122.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	104848037A	S	025200122.01	79001394	CC - NYK - Currencies	99,995,119.62
FX	104852739A	S	025208844.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	104852741A	S	025208844.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	104856389A	S	025208240.01	79000056	CC - LDN - Currencies	5,750,000.00
FX	104856396A	S	025208240.01	79000056	CC - LDN - Currencies	5,750,000.00
FX	104857464A	S	025207978.01	79005048	CC - LDN - Currencies	10,025,436.70

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
FX	104857468A	S	025207978.01	79005048	CC - LDN - Currencies	10,025,436.70
FX	104857461A	B	025207978.01	79005048	CC - LDN - Currencies	22,055,960.74
FX	104857466A	B	025207978.01	79005048	CC - LDN - Currencies	22,055,960.74
FX	104858241A	B	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	104858235A	B	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	104867360A	S	025200288.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104867364A	S	025200288.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	104881717A	B	025200239.01	79000059	CC - LDN - Currencies	28,807,500.00
FX	104885264A	S	025207978.01	79000056	CC - LDN - Currencies	9,750,000.00
FX	104885268A	S	025207978.01	79000056	CC - LDN - Currencies	9,750,000.00
FX	104886252A	S	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	104886254A	S	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	104896383A	S	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104896405A	B	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104896393A	B	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104896407A	S	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	104901558A	S	025207978.01	79000056	CC - LDN - Currencies	10,250,000.00
FX	104901562A	S	025207978.01	79000056	CC - LDN - Currencies	10,250,000.00
FX	104914455A	B	025208935.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	104914459A	B	025208935.01	79000051	FI - TKO - Swaps	15,000,000.00
FX	104921630A	S	025208992.01	79000056	CC - LDN - Currencies	17,500,000.00
FX	104921628A	S	025208992.01	79000056	CC - LDN - Currencies	17,500,000.00
FX	104922748A	S	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	104922750A	S	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	104925303A	B	025208844.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	104925307A	B	025208844.01	79001613	CC - LDN - Currencies	72,018,750.01
FX	104925305A	S	025208844.01	79001613	CC - LDN - Currencies	162,042,187.52
FX	104925311A	S	025208844.01	79001613	CC - LDN - Currencies	162,042,187.52
FX	104925296A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	104925298A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	104926233A	B	025200288.01	79004860	CC - NYK - Currencies	25,088,381.27
FX	104926235A	B	025200288.01	79004860	CC - NYK - Currencies	25,088,381.27
FX	104929512A	S	025208844.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	104937062A	S	025208992.01	79000056	CC - LDN - Currencies	17,500,000.00
FX	104937064A	S	025208992.01	79000056	CC - LDN - Currencies	17,500,000.00
FX	104940679A	S	025200635.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	104940674A	S	025200635.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	104949605A	B	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	104949620A	B	025208844.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	104977432A	S	025208992.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	104977434A	S	025208992.01	79000891	CC - NYK - Currencies	89,876,392.91
FX	104977426A	B	025208992.01	79000891	CC - NYK - Currencies	278,616,818.03
FX	104977428A	S	025208844.01	79000891	CC - NYK - Currencies	179,752,785.82
FX	104977430A	S	025208844.01	79000891	CC - NYK - Currencies	179,752,785.82
FX	104977436A	B	025208844.01	79000891	CC - NYK - Currencies	558,357,090.96
FX	105129070A	S	025208026.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	105129072A	S	025208026.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	105165427A	B	025208026.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	105165430A	B	025208026.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	105177721A	S	025200635.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	105177723A	S	025200635.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	105177612A	B	025200635.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	105177615A	B	025200635.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	105177614A	S	025200635.01	79000083	CC - LDN - Currencies	43,571,343.76
FX	105177619A	S	025200635.01	79000083	CC - LDN - Currencies	43,571,343.76
FX	105178129A	S	025208026.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105178124A	S	025208026.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105188325A	B	025200577.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	105188327A	B	025200577.01	79000957	CC - NYK - Currencies	16,154,709.80

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
FX	105210344A	S	025208992.01	79004886	CC - NYK - Currencies	143,362,178.66
FX	105210347A	S	025208992.01	79004886	CC - NYK - Currencies	143,362,178.66
FX	105210352A	B	025208992.01	79004886	CC - NYK - Currencies	587,784,932.51
FX	105210354A	S	025200635.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	105210349A	S	025200635.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	105210356A	B	025200635.01	79004886	CC - NYK - Currencies	146,229,422.24
FX	105217930A	B	025200122.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	105217925A	B	025200122.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	105217927A	S	025200122.01	79000083	CC - LDN - Currencies	17,284,500.00
FX	105217932A	S	025200122.01	79000083	CC - LDN - Currencies	17,284,500.00
FX	105248526A	S	025208026.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	105248524A	S	025208026.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	105248530A	S	025200635.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	105248532A	S	025200635.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	105260631A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105260627A	B	025200635.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	105260636A	S	025200635.01	79001344	CC - NYK - Currencies	14,750,000.00
FX	105260633A	S	025200635.01	79001344	CC - NYK - Currencies	14,750,000.00
FX	105277667A	S	025207960.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	105277651A	S	025207960.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	105277653A	S	025207960.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	105277642A	S	025207960.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	105351924A	S	028141919.01	76080802	CC - NYK - Currencies	21,504,326.80
FX	105351915A	S	028141919.01	76080802	CC - NYK - Currencies	21,504,326.80
FX	105351900A	B	028141919.01	76080802	CC - NYK - Currencies	21,500,000.00
FX	105351891A	B	028141919.01	76080802	CC - NYK - Currencies	21,500,000.00
FX	105363116A	B	025200239.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	105363118A	S	025200239.01	79001472	CC - NYK - Currencies	97,965,268.27
FX	105363121A	B	025266164.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	105363125A	S	025266164.01	79001472	CC - NYK - Currencies	58,419,655.39
FX	105372603A	S	025207960.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	105372607A	S	025207960.01	79004860	CC - NYK - Currencies	17,920,272.33
FX	105372605A	B	025207960.01	79001280	CC - NYK - Currencies	18,000,000.00
FX	105372610A	B	025207960.01	79001280	CC - NYK - Currencies	18,000,000.00
FX	105373908A	S	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	105373904A	S	025208992.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	105373910A	B	025208992.01	79001280	CC - NYK - Currencies	54,250,000.00
FX	105373906A	B	025208992.01	79001280	CC - NYK - Currencies	54,250,000.00
FX	105376192A	S	025208026.01	79000056	CC - LDN - Currencies	80,000,000.00
FX	105376183A	B	025208026.01	79000056	CC - LDN - Currencies	86,000,000.00
FX	105384601A	S	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105384624A	S	025200452.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105389351A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	105389363A	B	025200635.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	105389353A	S	025200635.01	79004673	CC - NYK - Currencies	40,499,815.47
FX	105389349A	S	025200635.01	79004673	CC - NYK - Currencies	34,765,328.33
FX	105431267A	S	025200288.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	105431269A	S	025200288.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	105504213A	B	025208992.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	105504215A	S	025208992.01	79001344	CC - NYK - Currencies	51,500,000.00
FX	105504189A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105504191A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105541536A	B	025208026.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	105541526A	B	025208026.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	105541544A	S	025208026.01	79001344	CC - NYK - Currencies	27,250,000.00
FX	105541528A	S	025208026.01	79001344	CC - NYK - Currencies	27,250,000.00
FX	105541773A	B	025208992.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	105541784A	B	025208992.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	105541775A	S	025208992.01	79001344	CC - NYK - Currencies	27,250,000.00

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
FX	105541778A	S	025208992.01	79001344	CC - NYK - Currencies	27,250,000.00
FX	105554613A	B	025208992.01	79003981	CC - LDN - Currencies	12,500,000.00
FX	105554610A	B	025208992.01	79003981	CC - LDN - Currencies	12,500,000.00
FX	105559476A	S	025208240.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	105570069A	B	025200452.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	105570071A	B	025200452.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	105571150A	S	025208844.01	79004163	CC - NYK - Currencies	7,500,000.00
FX	105571143A	S	025208844.01	79004163	CC - NYK - Currencies	7,500,000.00
FX	105583523A	B	025208026.01	79001344	CC - NYK - Currencies	64,000,000.00
FX	105583525A	B	025208026.01	79001344	CC - NYK - Currencies	64,000,000.00
FX	105612264A	S	025208976.01	79001344	CC - NYK - Currencies	6,250,000.00
FX	105612267A	S	025208976.01	79001344	CC - NYK - Currencies	6,250,000.00
FX	105648427A	B	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105648430A	B	025208471.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105663070A	S	025200635.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	105663077A	S	025208992.01	79000056	CC - LDN - Currencies	100,000,000.00
FX	105663164A	S	025208976.01	79000056	CC - LDN - Currencies	75,000,000.00
FX	105668549A	B	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105668546A	B	025200635.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105699256A	S	025208240.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	105699253A	S	025208240.01	79000083	CC - LDN - Currencies	14,403,750.00
FX	105718618A	B	025200346.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	105718622A	B	025200346.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	105719424A	B	025200577.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	105719667A	S	025947136.01	79001072	CC - NYK - Currencies	30,000,000.00
FX	105719669A	B	025947136.01	79001072	CC - NYK - Currencies	60,000,000.00
FX	105720589A	B	025208844.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	105720594A	B	025208844.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	105720628A	B	025240565.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	105720626A	B	025240565.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	105720606A	B	025240565.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105720630A	B	025240565.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105726086A	B	025200577.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	105726079A	B	025200577.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	105761181A	S	025207960.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	105761185A	S	025207960.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	105761183A	B	025207960.01	79004860	CC - NYK - Currencies	122,216,257.31
FX	105761179A	B	025207960.01	79004860	CC - NYK - Currencies	122,216,257.31
FX	105761189A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105761197A	S	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105761202A	B	025201179.01	79004860	CC - NYK - Currencies	80,999,630.94
FX	105761199A	B	025201179.01	79004860	CC - NYK - Currencies	80,999,630.94
FX	105761213A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105761204A	S	025200577.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105761216A	B	025200577.01	79004860	CC - NYK - Currencies	80,999,630.94
FX	105761209A	B	025200577.01	79004860	CC - NYK - Currencies	80,999,630.94
FX	105761720A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105761728A	S	025208471.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105761723A	B	025208471.01	79004860	CC - NYK - Currencies	162,357,667.33
FX	105761725A	B	025208471.01	79004860	CC - NYK - Currencies	162,357,667.33
FX	105765398A	B	025208026.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	105765406A	B	025208026.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	105765524A	B	025200635.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105765528A	B	025200635.01	79004886	CC - NYK - Currencies	14,336,217.87
FX	105804110A	B	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105804116A	B	025208976.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105805500A	B	025208026.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	105805502A	B	025208026.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	105814361A	B	025208844.01	79004860	CC - NYK - Currencies	50,176,762.53

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
FX	105814357A	B	025208844.01	79004860	CC - NYK - Currencies	50,176,762.53
FX	105814338A	B	025200288.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	105814340A	B	025200288.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	105816710A	B	025208471.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	105816707A	B	025208471.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	105856941A	B	025200718.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	105856935A	B	025200718.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	105858996A	B	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105858998A	B	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105859502A	S	025208992.01	79004860	CC - NYK - Currencies	78,849,198.26
FX	105859504A	S	025208992.01	79004860	CC - NYK - Currencies	78,849,198.26
FX	105859506A	B	025208992.01	79004860	CC - NYK - Currencies	79,207,603.71
FX	105859499A	B	025208992.01	79004860	CC - NYK - Currencies	109,313,661.23
FX	105861860A	B	025200122.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	105861865A	B	025200122.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	105863007A	B	025281668.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	105866896A	B	025207978.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	105866898A	B	025207978.01	79004860	CC - NYK - Currencies	7,168,108.93
FX	105877069A	S	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105877059A	S	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	105877062A	B	025208992.01	79004860	CC - NYK - Currencies	60,570,520.48
FX	105877064A	B	025208992.01	79004860	CC - NYK - Currencies	77,057,171.03
FX	105878166A	B	025256421.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105878168A	B	025256421.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	105881819A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105881815A	B	025200122.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105914249A	S	025200288.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105914241A	S	025200288.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105914244A	B	025200288.01	79004860	CC - NYK - Currencies	80,999,630.94
FX	105914251A	B	025200288.01	79004860	CC - NYK - Currencies	80,999,630.94
FX	105916071A	S	025217787.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105916082A	S	025217787.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105916076A	B	025217787.01	79004860	CC - NYK - Currencies	81,358,036.39
FX	105916085A	B	025217787.01	79004860	CC - NYK - Currencies	81,358,036.39
FX	105969091A	S	025201179.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	105969080A	B	025201179.01	79004669	CC - NYK - Currencies	143,362,178.66
FX	105969985A	B	025240565.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105970030A	B	025240565.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	105973274A	S	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105973276A	S	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	105993017A	S	025208026.01	79001302	CC - NYK - Currencies	36,348,097.06
FX	105993021A	S	025208026.01	79001302	CC - NYK - Currencies	36,348,097.06
FX	105993018A	B	025208026.01	79001302	CC - NYK - Currencies	36,348,097.06
FX	105993022A	B	025208026.01	79001302	CC - NYK - Currencies	36,348,097.06
FX	106012190A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106012489A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106012596A	B	025208240.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	106013448A	B	025208240.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106026554A	B	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106026556A	B	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106026548A	S	025208026.01	79004860	CC - NYK - Currencies	38,349,382.79
FX	106026551A	S	025208026.01	79004860	CC - NYK - Currencies	38,349,382.79
FX	106027819A	B	025200452.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	106027824A	B	025200452.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	106027843A	B	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	106027837A	B	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	106028097A	B	025200122.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	106028099A	B	025200122.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	106029570A	B	025208844.01	79004669	CC - NYK - Currencies	28,672,435.73

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	106029567A	B	025208844.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	106036223A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	106036231A	B	025201179.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	106054172A	S	025208992.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	106068987A	S	025208026.01	79001472	CC - NYK - Currencies	19,772,806.44
FX	106068989A	S	025208026.01	79001472	CC - NYK - Currencies	19,772,806.44
FX	106092838A	S	025200577.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	106092840A	S	025200577.01	79004860	CC - NYK - Currencies	53,760,817.00
FX	106092843A	B	025200577.01	79004860	CC - NYK - Currencies	76,698,765.58
FX	106092854A	B	025200577.01	79004860	CC - NYK - Currencies	76,698,765.58
FX	106102638A	B	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106102709A	B	025208240.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106119767A	B	025200163.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	106119769A	S	025200163.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	106155895A	S	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	106155898A	S	025208752.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	106246976A	B	025208240.01	79001394	CC - NYK - Currencies	14,336,217.87
FX	106246978A	B	025208240.01	79001394	CC - NYK - Currencies	14,336,217.87
FX	106246980A	S	025208240.01	79001392	CC - NYK - Currencies	14,539,238.82
FX	106246982A	S	025208240.01	79001392	CC - NYK - Currencies	14,539,238.82
FX	106247339A	B	025200452.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	106247341A	S	025200452.01	79001344	CC - NYK - Currencies	37,500,000.00
FX	106247721A	B	025207960.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	106247726A	B	025207960.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	106249168A	B	025200635.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	106249170A	B	025200635.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	106252627A	S	025200452.01	79001392	CC - NYK - Currencies	24,232,064.71
FX	106252631A	S	025200452.01	79001392	CC - NYK - Currencies	24,232,064.71
FX	106261523A	B	028141919.01	76080802	CC - NYK - Currencies	43,008,653.60
FX	106311196A	B	025266164.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	106317194A	B	025208844.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	106317180A	B	025208844.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	106317120A	B	025208992.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	106317118A	B	025208992.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	106317162A	S	025200635.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	106317160A	S	025200635.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	106317477A	B	025240565.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	106321402A	B	025200577.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	106321414A	B	025200577.01	79001344	CC - NYK - Currencies	35,000,000.00
FX	106321417A	S	025200577.01	79001344	CC - NYK - Currencies	28,750,000.00
FX	106321404A	S	025200577.01	79001344	CC - NYK - Currencies	28,750,000.00
FX	106324513A	S	025200635.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	106324510A	B	025200635.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	106324556A	S	025309840.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	106324550A	B	025309840.01	79000083	CC - LDN - Currencies	28,807,500.00
FX	106325488A	S	025207960.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	106325490A	B	025207960.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	106366294A	B	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	106366296A	B	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	106369298A	B	025200577.01	79004894	CC - LDN - Currencies	25,000,000.00
FX	106369293A	B	025200577.01	79004894	CC - LDN - Currencies	25,000,000.00
FX	106374813A	B	025200122.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	106374823A	B	025200122.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	106379932A	B	025208992.01	79001072	CC - NYK - Currencies	37,000,000.00
FX	106379934A	B	025208992.01	79001072	CC - NYK - Currencies	37,000,000.00
FX	106414311A	S	025217787.01	79000591	CC - NYK - Currencies	48,464,129.41
FX	106415061A	S	025240565.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	106415067A	S	025201179.01	79000056	CC - LDN - Currencies	70,000,000.00
FX	106434090A	S	025208240.01	79004675	CC - NYK - Currencies	43,008,653.60

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
FX	106434092A	B	025208240.01	79004675	CC - NYK - Currencies	43,008,653.60
FX	106434094A	S	025217787.01	79004675	CC - NYK - Currencies	35,840,544.67
FX	106434096A	B	025217787.01	79004675	CC - NYK - Currencies	35,840,544.67
FX	106441428A	B	025208976.01	79000059	CC - LDN - Currencies	10,802,812.50
FX	106441432A	B	025208976.01	79000059	CC - LDN - Currencies	10,802,812.50
FX	106441419A	B	025201179.01	79000059	CC - LDN - Currencies	10,802,812.50
FX	106441423A	B	025201179.01	79000059	CC - LDN - Currencies	10,802,812.50
FX	106441417A	B	025200452.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	106441411A	B	025200452.01	79000059	CC - LDN - Currencies	7,201,875.00
FX	106472227A	S	025200577.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	106475922A	S	025207960.01	79004860	CC - NYK - Currencies	88,526,145.32
FX	106488015A	S	025208844.01	79001613	CC - LDN - Currencies	54,014,062.51
FX	106488005A	S	025208844.01	79001613	CC - LDN - Currencies	54,014,062.51
FX	106488017A	B	025208844.01	79001613	CC - LDN - Currencies	38,530,031.25
FX	106488020A	B	025208844.01	79001613	CC - LDN - Currencies	38,530,031.25
FX	106577858A	B	025208935.01	79001613	CC - LDN - Currencies	10,802,812.50
FX	106577870A	B	025208935.01	79001613	CC - LDN - Currencies	10,802,812.50
FX	106577494A	S	025200577.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	106577506A	S	025200577.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	106599787A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106599792A	S	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106627999A	S	025208976.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	106628001A	B	025208976.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	106632634A	S	025208026.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	106633753A	S	025208026.01	79004860	CC - NYK - Currencies	64,512,980.40
FX	106670184A	S	025200122.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	106670179A	S	025200122.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	106670169A	S	025208844.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	106670171A	S	025208844.01	79001472	CC - NYK - Currencies	67,407,294.68
FX	106679467A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106679462A	S	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106679493A	S	025207960.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106679486A	S	025207960.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	106681348A	S	025208026.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	106681350A	S	025208026.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	106681352A	S	025208976.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106681358A	S	025208976.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106685230A	B	025249533.01	79000891	CC - NYK - Currencies	67,407,294.68
FX	106697046A	S	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106697048A	S	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106696947A	S	025208844.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	106696949A	S	025208844.01	79000957	CC - NYK - Currencies	35,840,544.67
FX	106699432A	S	025208026.01	79003120	CC - NYK - Currencies	35,840,544.67
FX	106699437A	S	025208026.01	79003120	CC - NYK - Currencies	35,840,544.67
FX	106699940A	S	025200122.01	79003120	CC - NYK - Currencies	21,504,326.80
FX	106699945A	S	025200122.01	79003120	CC - NYK - Currencies	21,504,326.80
FX	106709566A	S	025200288.01	79001302	CC - NYK - Currencies	32,309,419.61
FX	106733458A	S	025200122.01	79001526	CC - LDN - Currencies	40,000,000.00
FX	106733461A	B	025200122.01	79001526	CC - LDN - Currencies	40,000,000.00
FX	106733454A	S	025207960.01	79001526	CC - LDN - Currencies	50,000,000.00
FX	106733456A	B	025207960.01	79001526	CC - LDN - Currencies	50,000,000.00
FX	106733437A	S	025207960.01	79001526	CC - LDN - Currencies	25,000,000.00
FX	106733428A	B	025207960.01	79001526	CC - LDN - Currencies	25,000,000.00
FX	106733426A	S	025200577.01	79001526	CC - LDN - Currencies	100,000,000.00
FX	106733434A	B	025200577.01	79001526	CC - LDN - Currencies	100,000,000.00
FX	106733424A	S	025201179.01	79001526	CC - LDN - Currencies	55,000,000.00
FX	106733473A	B	025201179.01	79001526	CC - LDN - Currencies	55,000,000.00
FX	106742422A	S	025209644.01	79004860	CC - NYK - Currencies	25,088,381.27
FX	106742498A	S	025209644.01	79004860	CC - NYK - Currencies	25,088,381.27

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
FX	106742500A	B	025209644.01	79004860	CC - NYK - Currencies	25,088,381.27
FX	106742425A	B	025209644.01	79004860	CC - NYK - Currencies	33,690,111.99
FX	106745068A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106745071A	B	025208992.01	79004860	CC - NYK - Currencies	48,743,140.75
FX	106745426A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106745433A	S	025208471.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	106750682A	S	025200239.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	106760577A	S	025200122.01	79004675	CC - NYK - Currencies	35,840,544.67
FX	106756560A	S	025200122.01	79004675	CC - NYK - Currencies	35,840,544.67
FX	106756908A	B	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106760650A	B	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	106788992A	S	025208992.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	106788986A	S	025208992.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	106788933A	S	025200635.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	106788930A	S	025200635.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	106789053A	S	025200577.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	106789055A	S	025200577.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	106802137A	S	025200288.01	79004163	CC - NYK - Currencies	14,750,000.00
FX	106802139A	S	025200288.01	79004163	CC - NYK - Currencies	14,750,000.00
FX	106838618A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106838621A	B	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106848351A	S	025208026.01	79001344	CC - NYK - Currencies	23,500,000.00
FX	106848345A	S	025208026.01	79001344	CC - NYK - Currencies	23,500,000.00
FX	106858599A	S	025200288.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	106874230A	B	025200577.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	106874232A	B	025200577.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	106880811A	B	025240565.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	106880840A	B	025240565.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	106880813A	S	025240565.01	79000891	CC - NYK - Currencies	28,760,445.73
FX	106880842A	S	025240565.01	79000891	CC - NYK - Currencies	28,760,445.73
FX	106882859A	B	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	106882861A	B	025200122.01	79000891	CC - NYK - Currencies	44,938,196.46
FX	106882867A	S	025200122.01	79000891	CC - NYK - Currencies	96,167,740.42
FX	106882869A	S	025200122.01	79000891	CC - NYK - Currencies	96,167,740.42
FX	106885296A	B	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	106885302A	B	025200122.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	106885305A	S	025200122.01	79000891	CC - NYK - Currencies	48,533,252.17
FX	106885298A	S	025200122.01	79000891	CC - NYK - Currencies	48,533,252.17
FX	106889096A	S	025208026.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	106889098A	S	025208026.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	106894920A	B	025208026.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	106896444A	B	025208844.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	106896432A	B	025208844.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	106896439A	S	025208844.01	79004592	CC - LDN - Currencies	9,908,120.14
FX	106896441A	S	025208844.01	79004592	CC - LDN - Currencies	9,908,120.14
FX	106897756A	S	025208844.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	106897723A	S	025208844.01	79004674	CC - NYK - Currencies	14,336,217.87
FX	106898026A	S	025207960.01	79000957	CC - NYK - Currencies	24,232,064.71
FX	106898028A	S	025207960.01	79000957	CC - NYK - Currencies	24,232,064.71
FX	106898056A	S	025207960.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	106898048A	S	025207960.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	106908630A	S	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	106908632A	S	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	106908538A	S	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	106908540A	S	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	106909032A	S	025200635.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	106909025A	S	025200635.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	106910001A	B	025200577.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	106910019A	S	025200577.01	79001344	CC - NYK - Currencies	150,000,000.00

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
FX	106909954A	S	025201179.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	106909944A	S	025201179.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	106914020A	S	025208471.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	106914023A	S	025208471.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	106912287A	S	025200122.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	106912276A	S	025200122.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	106912339A	S	025208026.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	106912324A	S	025208026.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	106912343A	S	025309840.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	106912345A	S	025309840.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	106912350A	S	025200452.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	106912347A	S	025200452.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	106914038A	S	025208471.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	106914040A	S	025208471.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	106914535A	S	025200163.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	106914565A	S	025200163.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	106928249A	S	025208992.01	79001473	CC - NYK - Currencies	72,610,990.42
FX	106928251A	B	025208992.01	79001473	CC - NYK - Currencies	72,610,990.42
FX	106929500A	S	025208992.01	79001473	CC - NYK - Currencies	36,305,495.21
FX	106929502A	B	025208992.01	79001473	CC - NYK - Currencies	36,305,495.21
FX	106935463A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106935466A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106935472A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106935474A	S	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106938534A	S	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	106938536A	S	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	106941223A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	106941212A	B	025208240.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	106941225A	S	025208240.01	79004673	CC - NYK - Currencies	45,159,086.28
FX	106941214A	S	025208240.01	79004673	CC - NYK - Currencies	45,159,086.28
FX	106942714A	B	025207960.01	79001344	CC - NYK - Currencies	150,000,000.00
FX	106942737A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106942995A	S	025207960.01	79001344	CC - NYK - Currencies	113,750,000.00
FX	106943012A	S	025208992.01	79001344	CC - NYK - Currencies	38,000,000.00
FX	106943184A	B	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	106943337A	S	025207960.01	79001344	CC - NYK - Currencies	76,000,000.00
FX	106945830A	S	025208844.01	79003981	CC - LDN - Currencies	37,500,000.00
FX	106945808A	S	025208844.01	79003981	CC - LDN - Currencies	37,500,000.00
FX	106945837A	B	025208844.01	79004593	CC - LDN - Currencies	36,880,671.30
FX	106945832A	B	025208844.01	79004593	CC - LDN - Currencies	36,880,671.30
FX	106946867A	B	025201179.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	106946869A	B	025201179.01	79004860	CC - NYK - Currencies	28,672,435.73
FX	106947712A	S	025201179.01	79003981	CC - LDN - Currencies	12,500,000.00
FX	106947714A	S	025201179.01	79003981	CC - LDN - Currencies	12,500,000.00
FX	106982575A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	106982570A	S	025201179.01	79000051	FI - TKO - Swaps	25,000,000.00
FX	106992315A	B	025208752.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	106992321A	B	025208752.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	106994525A	B	025309840.01	79001394	CC - NYK - Currencies	14,336,217.87
FX	106994527A	B	025309840.01	79001394	CC - NYK - Currencies	14,336,217.87
FX	106998885A	S	025208380.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106998876A	S	025208380.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	106998878A	B	025208380.01	79001344	CC - NYK - Currencies	61,000,000.00
FX	106998880A	B	025208380.01	79001344	CC - NYK - Currencies	61,000,000.00
FX	106998851A	S	025208240.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	106999438A	S	025208240.01	79000083	CC - LDN - Currencies	36,009,375.00
FX	107000340A	S	025208992.01	79003981	CC - LDN - Currencies	15,000,000.00
FX	107000345A	S	025208992.01	79003981	CC - LDN - Currencies	15,000,000.00
FX	107011112A	S	025207960.01	79004860	CC - NYK - Currencies	73,114,711.12

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	107013486A	B	025200122.01	79004860	CC - NYK - Currencies	18,278,677.78
FX	107017295A	S	025208976.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107017293A	S	025208976.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	107017297A	B	025208976.01	79001344	CC - NYK - Currencies	30,500,000.00
FX	107017299A	B	025208976.01	79001344	CC - NYK - Currencies	30,500,000.00
FX	107059662A	B	025200577.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	107059666A	B	025200577.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	107060549A	B	025200288.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107060551A	B	025200288.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107063469A	S	025200288.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107067834A	B	025200288.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107067831A	B	025200288.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107095152A	B	025207960.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	107095154A	B	025207960.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	107095157A	S	025207960.01	79004673	CC - NYK - Currencies	40,141,410.03
FX	107095159A	S	025207960.01	79004673	CC - NYK - Currencies	34,406,922.88
FX	107095688A	S	025207978.01	79004860	CC - NYK - Currencies	54,836,033.34
FX	107122316A	B	025200163.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107122312A	S	025200163.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107159839A	B	028141919.01	76080802	CC - NYK - Currencies	107,521,634.00
FX	107159954A	S	028141919.01	76080802	CC - NYK - Currencies	49,459,951.64
FX	107203768A	B	025208976.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107203770A	B	025208976.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107203756A	S	025208976.01	79004860	CC - NYK - Currencies	20,787,515.91
FX	107203765A	S	025208976.01	79004860	CC - NYK - Currencies	20,787,515.91
FX	107214652A	B	025200452.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107214654A	S	025200452.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107215051A	S	025200163.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	107215053A	S	025200163.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	107215055A	B	025200163.01	79004163	CC - NYK - Currencies	18,750,000.00
FX	107215062A	B	025200163.01	79004163	CC - NYK - Currencies	18,750,000.00
FX	107225636A	S	025201179.01	79000059	CC - LDN - Currencies	72,018,750.01
FX	107226956A	B	025200288.01	79004860	CC - NYK - Currencies	54,477,627.89
FX	107226953A	S	025200288.01	79004860	CC - NYK - Currencies	62,004,142.27
FX	107248642A	S	025200163.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	107259908A	S	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107259919A	S	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107268213A	B	025208992.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	107268200A	B	025208992.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	107270253A	B	025208992.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107270250A	B	025208992.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107272031A	S	025208976.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	107272033A	S	025208976.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	107276563A	S	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107276565A	S	025208844.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107300957A	S	025200122.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	107294676A	S	025249533.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	107294678A	S	025249533.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	107294700A	S	025309840.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	107294702A	S	025309840.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	107294704A	S	025208240.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	107294706A	S	025208240.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	107294708A	S	025208992.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	107294710A	S	025208992.01	79001564	CC - LDN - Currencies	14,403,750.00
FX	107294684A	B	025200635.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	107294697A	B	025200635.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	107295570A	S	025309840.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	107295580A	S	025309840.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	107295773A	S	025208026.01	79001564	CC - LDN - Currencies	7,201,875.00

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
FX	107295775A	S	025208026.01	79001564	CC - LDN - Currencies	7,201,875.00
FX	107297356A	S	025208471.01	79001072	CC - NYK - Currencies	195,000,000.00
FX	107297358A	B	025208471.01	79001072	CC - NYK - Currencies	195,000,000.00
FX	107297502A	S	025200577.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	107297504A	B	025200577.01	79001072	CC - NYK - Currencies	100,000,000.00
FX	107297525A	S	025309840.01	79001072	CC - NYK - Currencies	30,000,000.00
FX	107297514A	B	025309840.01	79001072	CC - NYK - Currencies	30,000,000.00
FX	107297529A	S	025208240.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	107297534A	B	025208240.01	79001072	CC - NYK - Currencies	75,000,000.00
FX	107312549A	B	025208240.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	107322704A	S	025200122.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	107322708A	S	025200122.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	107322706A	B	025200122.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	107322700A	B	025200122.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	107322682A	S	025309840.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	107322684A	S	025309840.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	107322678A	B	025309840.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	107322689A	B	025309840.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	107322741A	S	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	107322747A	S	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	107322744A	B	025208992.01	79000056	CC - LDN - Currencies	62,000,000.00
FX	107322749A	B	025208992.01	79000056	CC - LDN - Currencies	62,000,000.00
FX	107328665A	S	025200122.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	107328667A	S	025200122.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	107328661A	B	025200122.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	107328669A	B	025200122.01	79000056	CC - LDN - Currencies	31,000,000.00
FX	107336805A	S	025208844.01	79001613	CC - LDN - Currencies	18,004,687.50
FX	107336816A	S	025208844.01	79001613	CC - LDN - Currencies	18,004,687.50
FX	107434640A	S	025200346.01	79001344	CC - NYK - Currencies	80,000,000.00
FX	107440822A	B	025208240.01	79004669	CC - NYK - Currencies	56,986,466.02
FX	107450460A	S	025208539.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107450479A	S	025208539.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107450456A	B	025208539.01	79004669	CC - NYK - Currencies	31,898,084.75
FX	107450458A	B	025208539.01	79004669	CC - NYK - Currencies	31,898,084.75
FX	107452630A	S	025208240.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	107452632A	S	025208240.01	79000056	CC - LDN - Currencies	20,000,000.00
FX	107452634A	B	025208240.01	79000056	CC - LDN - Currencies	44,000,000.00
FX	107452638A	B	025208240.01	79000056	CC - LDN - Currencies	44,000,000.00
FX	107458612A	S	025208976.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107458614A	S	025208976.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107459630A	S	025200122.01	79001072	CC - NYK - Currencies	200,000,000.00
FX	107459625A	B	025200122.01	79001072	CC - NYK - Currencies	200,000,000.00
FX	107463658A	B	025208844.01	79004593	CC - LDN - Currencies	16,197,500.01
FX	107463711A	S	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107463713A	S	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107464139A	S	025200577.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	107464159A	B	025200577.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	107473056A	S	025208240.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107473054A	S	025208240.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107474649A	B	025208026.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107474647A	B	025208026.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107474654A	S	025208026.01	79004669	CC - NYK - Currencies	26,880,408.50
FX	107474650A	S	025208026.01	79004669	CC - NYK - Currencies	26,880,408.50
FX	107486758A	B	025208992.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	107493877A	S	025208844.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	107494544A	S	025208844.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	107529905A	B	025208976.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	107529898A	B	025208976.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	107535716A	S	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80

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
FX	107535719A	S	025208026.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107542490A	S	025208976.01	79004673	CC - NYK - Currencies	7,168,108.93
FX	107542492A	S	025208976.01	79004673	CC - NYK - Currencies	7,168,108.93
FX	107559888A	B	025200635.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107559882A	B	025200635.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107559886A	S	025200635.01	79000590	CC - NYK - Currencies	14,539,238.82
FX	107559884A	S	025200635.01	79000590	CC - NYK - Currencies	14,539,238.82
FX	107561276A	S	025201179.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	107561282A	S	025201179.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	107564027A	B	025208844.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	107564103A	B	025240565.01	79004860	CC - NYK - Currencies	93,185,416.13
FX	107578642A	S	025200635.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	107578646A	S	025200635.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	107590842A	S	025200577.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	107592568A	S	025208471.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	107592687A	S	025208976.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107592693A	S	025208976.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107592704A	B	025208976.01	79004669	CC - NYK - Currencies	18,278,677.78
FX	107592695A	B	025208976.01	79004669	CC - NYK - Currencies	18,278,677.78
FX	107595705A	S	025200577.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107595701A	S	025200577.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107595707A	B	025200577.01	79004669	CC - NYK - Currencies	18,278,677.78
FX	107595703A	B	025200577.01	79004669	CC - NYK - Currencies	18,278,677.78
FX	107596401A	S	025208976.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107596407A	S	025208976.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107596403A	B	025208976.01	79004669	CC - NYK - Currencies	10,752,163.40
FX	107596409A	B	025208976.01	79004669	CC - NYK - Currencies	10,752,163.40
FX	107600559A	S	025208240.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	107600566A	S	025208240.01	79001302	CC - NYK - Currencies	8,077,354.90
FX	107611772A	S	025207978.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	107611778A	B	025207978.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	107613519A	S	025200288.01	79004669	CC - NYK - Currencies	43,008,653.60
FX	107649034A	S	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	107649026A	B	025201179.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	107652266A	B	025208240.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107653421A	B	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107653423A	S	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107668321A	B	025200288.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	107668317A	B	025200288.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	107673202A	S	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107673206A	S	025200635.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107673013A	B	025200122.01	79001613	CC - LDN - Currencies	36,009,375.00
FX	107673015A	B	025200122.01	79001613	CC - LDN - Currencies	36,009,375.00
FX	107673017A	S	025200122.01	79001613	CC - LDN - Currencies	81,381,187.51
FX	107673019A	S	025200122.01	79001613	CC - LDN - Currencies	81,381,187.51
FX	107673005A	B	025208844.01	79001613	CC - LDN - Currencies	21,605,625.00
FX	107673007A	B	025208844.01	79001613	CC - LDN - Currencies	21,605,625.00
FX	107673003A	S	025208844.01	79001613	CC - LDN - Currencies	48,612,656.26
FX	107673009A	S	025208844.01	79001613	CC - LDN - Currencies	48,612,656.26
FX	107674042A	S	025200635.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107674044A	S	025200635.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107674055A	S	025208240.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	107674057A	S	025208240.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	107674463A	S	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107674465A	B	025208844.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107686270A	S	025208992.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	107686272A	S	025208992.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	107686274A	S	025208240.01	79000891	CC - NYK - Currencies	13,481,458.94
FX	107686276A	S	025208240.01	79000891	CC - NYK - Currencies	13,481,458.94

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
FX	107686813A	S	025208992.01	79000891	CC - NYK - Currencies	53,925,835.75
FX	107686816A	S	025208992.01	79000891	CC - NYK - Currencies	53,925,835.75
FX	107686966A	S	025208240.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	107686968A	S	025208240.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	107686970A	B	025263625.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	107686977A	B	025263625.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	107686972A	S	025263625.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	107686974A	S	025263625.01	79000891	CC - NYK - Currencies	8,987,639.29
FX	107687081A	B	025200577.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	107687083A	B	025200577.01	79000891	CC - NYK - Currencies	22,469,098.23
FX	107694041A	S	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107694044A	S	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107694046A	B	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107694055A	B	025200452.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107719508A	S	025309840.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	107719530A	S	025309840.01	79001344	CC - NYK - Currencies	20,000,000.00
FX	107752951A	S	025207960.01	79001344	CC - NYK - Currencies	49,000,000.00
FX	107753105A	S	025200205.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	107753109A	S	025200205.01	79001344	CC - NYK - Currencies	5,000,000.00
FX	107758541A	S	025207960.01	79001344	CC - NYK - Currencies	42,250,000.00
FX	107780944A	S	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107780946A	B	025296633.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	107790823A	S	028141919.01	76080802	CC - NYK - Currencies	14,336,217.87
FX	107790826A	S	028141919.01	76080802	CC - NYK - Currencies	14,336,217.87
FX	107791503A	B	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107791500A	S	025208992.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	107795376A	B	025208992.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	107795398A	S	025208992.01	79004860	CC - NYK - Currencies	179,202,723.33
FX	107797562A	B	025208471.01	79004211	CC - LDN - Currencies	36,750,000.00
FX	107797555A	B	025208471.01	79004211	CC - LDN - Currencies	36,750,000.00
FX	107797557A	S	025208471.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	107797565A	S	025208471.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	107797918A	S	025217787.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	107797916A	B	025217787.01	79004674	CC - NYK - Currencies	71,681,089.33
FX	107800317A	S	025208844.01	79004860	CC - NYK - Currencies	30,106,057.52
FX	107800322A	S	025208844.01	79004860	CC - NYK - Currencies	41,575,031.81
FX	107801816A	B	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107801818A	B	025200577.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107808318A	S	025200577.01	79001613	CC - LDN - Currencies	28,807,500.00
FX	107807801A	S	025200577.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	107808171A	S	025200577.01	79001613	CC - LDN - Currencies	36,009,375.00
FX	107808179A	S	025200577.01	79001613	CC - LDN - Currencies	36,009,375.00
FX	107808161A	B	025200577.01	79001613	CC - LDN - Currencies	18,004,687.50
FX	107808181A	B	025200577.01	79001613	CC - LDN - Currencies	18,004,687.50
FX	107808163A	S	025208844.01	79001613	CC - LDN - Currencies	21,605,625.00
FX	107808166A	S	025208844.01	79001613	CC - LDN - Currencies	21,605,625.00
FX	107808173A	B	025208844.01	79001613	CC - LDN - Currencies	10,802,812.50
FX	107808175A	B	025208844.01	79001613	CC - LDN - Currencies	10,802,812.50
FX	107808185A	S	025200452.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	107808187A	S	025200452.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	107808189A	B	025200452.01	79001613	CC - LDN - Currencies	7,201,875.00
FX	107808191A	B	025200452.01	79001613	CC - LDN - Currencies	7,201,875.00
FX	107808202A	S	025240565.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	107808206A	S	025240565.01	79001613	CC - LDN - Currencies	14,403,750.00
FX	107808217A	B	025240565.01	79001613	CC - LDN - Currencies	7,201,875.00
FX	107808219A	B	025240565.01	79001613	CC - LDN - Currencies	7,201,875.00
FX	107815903A	S	025200288.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	107815907A	S	025200288.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	107815910A	S	025200635.01	79004163	CC - NYK - Currencies	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
FX	107815912A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	107815919A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	107815916A	S	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	107837859A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107837861A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107839045A	S	025249533.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	107839049A	B	025249533.01	79000083	CC - LDN - Currencies	72,018,750.01
FX	107839154A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	107839156A	B	025200122.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	107839052A	S	025240565.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	107839054A	B	025240565.01	79000083	CC - LDN - Currencies	21,605,625.00
FX	107843359A	S	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107843364A	S	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107844366A	S	025208471.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107844368A	S	025208471.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	107849436A	B	025208844.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107849434A	B	025208844.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107849437A	S	025208844.01	79000590	CC - NYK - Currencies	36,348,097.06
FX	107849440A	S	025208844.01	79000590	CC - NYK - Currencies	36,348,097.06
FX	107875823A	S	025201179.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	107875825A	S	025201179.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	107877325A	B	025207960.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	107877322A	B	025207960.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	107877140A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107877143A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107880856A	S	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107880861A	S	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	107883913A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107883907A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	107887642A	S	025207960.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107887644A	S	025207960.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107890419A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107890422A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107893035A	B	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107893033A	S	025200122.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107905910A	B	025217787.01	79004675	CC - NYK - Currencies	43,008,653.60
FX	107909936A	B	025201179.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	107909930A	S	025201179.01	79001344	CC - NYK - Currencies	28,000,000.00
FX	107949300A	B	025200239.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	107949310A	B	025208026.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	107981141A	S	025240565.01	79000060	FI - TKO - Swaps	50,000,000.00
FX	107983925A	S	025207960.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	107983930A	S	025207960.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	107984893A	S	025208992.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107984897A	S	025208992.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	107984899A	S	025200122.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	107984895A	S	025200122.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108049848A	B	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108049842A	B	025207960.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108056943A	S	025207960.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	108060640A	B	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	108060642A	B	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	108060683A	B	025200239.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	108060662A	B	025200239.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	108066669A	B	025200122.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	108066672A	S	025200122.01	79004860	CC - NYK - Currencies	56,628,060.57
FX	108101377A	S	025207960.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	108101366A	B	025207960.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	108101373A	B	025207960.01	79000056	CC - LDN - Currencies	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
FX	108102331A	B	025200163.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	108102352A	S	025200163.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	108143965A	S	025208992.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	108143969A	S	025208992.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	108170456A	S	025240565.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108196874A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108197414A	S	025208026.01	79001473	CC - NYK - Currencies	10,891,648.56
FX	108197417A	S	025208026.01	79001473	CC - NYK - Currencies	10,891,648.56
FX	108216985A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108216969A	B	025208646.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108216966A	S	025208646.01	79001344	CC - NYK - Currencies	55,000,000.00
FX	108216994A	S	025208646.01	79001344	CC - NYK - Currencies	55,000,000.00
FX	108218666A	S	025208844.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	108218657A	S	025208844.01	79000059	CC - LDN - Currencies	14,403,750.00
FX	108227076A	S	025200452.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	108228644A	S	025200452.01	79004886	CC - NYK - Currencies	43,008,653.60
FX	108229421A	S	025200635.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	108245200A	B	025208992.01	79001393	CC - NYK - Currencies	22,469,098.23
FX	108245204A	B	025208992.01	79001393	CC - NYK - Currencies	22,469,098.23
FX	108248810A	B	025240565.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	108255024A	B	025207960.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	108255012A	B	025207960.01	79004886	CC - NYK - Currencies	28,672,435.73
FX	108255016A	S	025207960.01	79004886	CC - NYK - Currencies	104,654,390.42
FX	108259415A	B	025208026.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	108259417A	B	025208026.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	108261966A	B	025208026.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	108261958A	B	025208026.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	108263833A	S	025207960.01	79001344	CC - NYK - Currencies	45,000,000.00
FX	108266783A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108266959A	B	025208976.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108266953A	B	025208976.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108266961A	S	025208976.01	79000590	CC - NYK - Currencies	21,808,858.23
FX	108266955A	S	025208976.01	79000590	CC - NYK - Currencies	21,808,858.23
FX	108267267A	B	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108267269A	B	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108267367A	S	025207960.01	79000590	CC - NYK - Currencies	21,808,858.23
FX	108267369A	S	025207960.01	79000590	CC - NYK - Currencies	21,808,858.23
FX	108288087A	S	025200239.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	108288096A	B	025200239.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	108288099A	S	025270901.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	108288101A	B	025270901.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	108293884A	S	025270901.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	108293883A	S	025270901.01	79004673	CC - NYK - Currencies	14,336,217.87
FX	108298198A	S	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	108298194A	S	025208992.01	79004673	CC - NYK - Currencies	35,840,544.67
FX	108320762A	B	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	108320746A	B	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	108321365A	B	025200577.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	108321368A	B	025200577.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	108345541A	B	025201179.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	108351424A	S	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	108354915A	B	025206400.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	108354920A	B	025206400.01	79003981	CC - LDN - Currencies	5,000,000.00
FX	108354917A	S	025206400.01	79003981	CC - LDN - Currencies	6,250,000.00
FX	108354913A	S	025206400.01	79003981	CC - LDN - Currencies	6,250,000.00
FX	108354840A	B	025208844.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	108354838A	B	025208844.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	108354842A	S	025208844.01	79003981	CC - LDN - Currencies	12,500,000.00
FX	108354846A	S	025208844.01	79003981	CC - LDN - Currencies	12,500,000.00

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
FX	108369398A	B	025200239.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108369393A	B	025200239.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108369445A	S	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108398533A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108398535A	S	025201179.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108398707A	S	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	108403982A	S	025201021.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108403975A	S	025201021.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108420725A	S	025947136.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108420727A	S	025947136.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108420732A	B	025947136.01	79004669	CC - NYK - Currencies	30,464,462.97
FX	108420736A	B	025947136.01	79004669	CC - NYK - Currencies	30,464,462.97
FX	108431843A	S	025201179.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	108431845A	S	025201179.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	108459465A	S	025200452.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	108459477A	B	025200452.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	108464981A	B	025207960.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	108472341A	B	025200122.01	79004886	CC - NYK - Currencies	71,681,089.33
FX	108483154A	B	025208646.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	108483150A	B	025208646.01	79004886	CC - NYK - Currencies	21,504,326.80
FX	108483158A	S	025208646.01	79004886	CC - NYK - Currencies	12,544,190.63
FX	108483156A	S	025208646.01	79004886	CC - NYK - Currencies	12,544,190.63
FX	108492609A	S	025280181.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	108495199A	S	025208851.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108495204A	S	025208851.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	108501427A	B	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108503243A	B	025201179.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108639274A	B	025200122.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	108677688A	B	025201179.01	79001564	CC - LDN - Currencies	18,004,687.50
FX	108677679A	B	025201179.01	79001564	CC - LDN - Currencies	18,004,687.50
FX	108678299A	B	025200122.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	108678303A	B	025200122.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	108751009A	S	025200122.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	108759209A	B	025200239.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	108759171A	B	025200239.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	108759211A	S	025200239.01	79004163	CC - NYK - Currencies	12,000,000.00
FX	108759212A	S	025200239.01	79004163	CC - NYK - Currencies	12,000,000.00
FX	108766553A	B	025208240.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	108766472A	B	025207978.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	108766818A	B	025200452.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	108790018A	B	025208844.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	108795482A	B	025200163.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	108795479A	S	025200163.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	108798605A	S	025208471.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	108798609A	B	025208471.01	79000083	CC - LDN - Currencies	43,211,250.01
FX	108803998A	B	025200635.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	108803995A	B	025200635.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	108804856A	B	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108804859A	B	025240565.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108808273A	S	025201179.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	108808276A	B	025201179.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	108820996A	B	025309840.01	79003120	CC - NYK - Currencies	21,504,326.80
FX	108820998A	B	025309840.01	79003120	CC - NYK - Currencies	21,504,326.80
FX	108827780A	B	025200577.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	108827777A	B	025200577.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	108859761A	B	025240565.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	108859763A	B	025240565.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	108859751A	S	025240565.01	79004163	CC - NYK - Currencies	10,750,000.00
FX	108859753A	S	025240565.01	79004163	CC - NYK - Currencies	10,750,000.00

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
FX	108859770A	B	025200122.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	108859756A	B	025200122.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	108859758A	S	025200122.01	79004163	CC - NYK - Currencies	35,750,000.00
FX	108859772A	S	025200122.01	79004163	CC - NYK - Currencies	35,750,000.00
FX	108880177A	B	025208992.01	79001344	CC - NYK - Currencies	125,000,000.00
FX	108880334A	B	025201179.01	79004669	CC - NYK - Currencies	28,672,435.73
FX	108886409A	B	025208844.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	108886411A	S	025208844.01	79004860	CC - NYK - Currencies	65,229,791.29
FX	108886672A	B	025240565.01	79001472	CC - NYK - Currencies	134,814,589.37
FX	108895638A	S	025200635.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	108895635A	B	025200635.01	79004860	CC - NYK - Currencies	215,043,267.99
FX	108917990A	S	025200452.01	79000957	CC - NYK - Currencies	24,232,064.71
FX	108917993A	S	025200452.01	79000957	CC - NYK - Currencies	24,232,064.71
FX	108938595A	B	025200122.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	108938599A	B	025200122.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	108938945A	B	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108938964A	B	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	108939068A	B	025200122.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	108939086A	B	025200122.01	79004669	CC - NYK - Currencies	14,336,217.87
FX	108941092A	S	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108941096A	B	025208471.01	79004860	CC - NYK - Currencies	143,362,178.66
FX	108968985A	B	025208844.01	79001472	CC - NYK - Currencies	134,814,589.37
FX	108968988A	S	025208844.01	79001472	CC - NYK - Currencies	134,814,589.37
FX	108969000A	B	025207960.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	108969002A	S	025207960.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	108968998A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108968992A	B	025208992.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	108969004A	S	025208992.01	79001344	CC - NYK - Currencies	88,000,000.00
FX	108975304A	S	025200577.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	108975307A	S	025200577.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	108978702A	S	025208976.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	108978706A	B	025208976.01	79001564	CC - LDN - Currencies	21,605,625.00
FX	108978666A	S	025208844.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	108978669A	B	025208844.01	79001564	CC - LDN - Currencies	43,211,250.01
FX	108997731A	B	025256421.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	108997741A	B	025256421.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109000036A	S	025208026.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	109000040A	S	025208026.01	79000056	CC - LDN - Currencies	7,500,000.00
FX	109010559A	B	025208844.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109010562A	B	025208844.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109031322A	B	025208026.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	109031320A	B	025208026.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	109054704A	B	025200627.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109054706A	B	025200627.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109054708A	S	025200627.01	79004163	CC - NYK - Currencies	29,000,000.00
FX	109059646A	S	025201179.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	109059650A	S	025201179.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	109062656A	S	025200577.01	79000059	CC - LDN - Currencies	28,807,500.00
FX	109062669A	B	025200577.01	79000059	CC - LDN - Currencies	28,807,500.00
FX	109067327A	B	025256421.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109067330A	B	025256421.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109067399A	S	025208992.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109067404A	S	025208992.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109089402A	S	025208380.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109089404A	B	025208380.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109114701A	S	025200635.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	109114709A	S	025200635.01	79004673	CC - NYK - Currencies	28,672,435.73
FX	109117669A	B	025207960.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	109117671A	B	025207960.01	79004163	CC - NYK - Currencies	25,000,000.00

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
FX	109126413A	B	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	109126411A	B	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	109128056A	B	025200239.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	109128049A	B	025200239.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	109128823A	S	025208992.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109128825A	S	025208992.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109129352A	S	025200577.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	109129336A	S	025200577.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	109131654A	S	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109131656A	S	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109131823A	S	025207960.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	109131821A	S	025207960.01	79004163	CC - NYK - Currencies	5,000,000.00
FX	109137519A	S	025208992.01	79001344	CC - NYK - Currencies	200,000,000.00
FX	109137527A	B	025208992.01	79001344	CC - NYK - Currencies	153,000,000.00
FX	109137541A	S	025207960.01	79001344	CC - NYK - Currencies	100,000,000.00
FX	109137530A	B	025207960.01	79001344	CC - NYK - Currencies	77,000,000.00
FX	109138680A	S	025208026.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109138682A	B	025208026.01	79001344	CC - NYK - Currencies	70,000,000.00
FX	109142018A	S	025208844.01	79001394	CC - NYK - Currencies	35,840,544.67
FX	109142020A	S	025208844.01	79001394	CC - NYK - Currencies	35,840,544.67
FX	109142472A	B	025208026.01	79001472	CC - NYK - Currencies	33,703,647.34
FX	109142476A	B	025208026.01	79001472	CC - NYK - Currencies	33,703,647.34
FX	109142479A	S	025208026.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	109142481A	S	025208026.01	79001394	CC - NYK - Currencies	21,504,326.80
FX	109151068A	S	025200577.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109151061A	S	025200577.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109158801A	B	025200239.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109158812A	B	025200239.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109160062A	S	025200288.01	79004163	CC - NYK - Currencies	30,000,000.00
FX	109163001A	B	025240565.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	109162991A	B	025240565.01	79000056	CC - LDN - Currencies	5,000,000.00
FX	109162496A	S	025207960.01	79000957	CC - NYK - Currencies	8,077,354.90
FX	109162506A	S	025207960.01	79000957	CC - NYK - Currencies	8,077,354.90
FX	109162476A	S	025207960.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	109162479A	S	025207960.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	109164308A	S	025208471.01	79004163	CC - NYK - Currencies	70,000,000.00
FX	109164763A	S	025207960.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	109164749A	S	025207960.01	79000957	CC - NYK - Currencies	16,154,709.80
FX	109168661A	B	025200122.01	79004163	CC - NYK - Currencies	37,500,000.00
FX	109168663A	B	025200122.01	79004163	CC - NYK - Currencies	37,500,000.00
FX	109168716A	B	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109168718A	B	025207960.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109170110A	B	025208992.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109170114A	B	025208992.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109173005A	B	025207960.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109173008A	B	025207960.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109173046A	S	025208992.01	79001473	CC - NYK - Currencies	29,044,396.17
FX	109173041A	S	025208992.01	79001473	CC - NYK - Currencies	29,044,396.17
FX	109211348A	B	025200122.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109211341A	B	025200122.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109211343A	B	025240565.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109211345A	B	025240565.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109211351A	B	025208844.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109211353A	B	025208844.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109211358A	S	025208844.01	79000056	CC - LDN - Currencies	14,000,000.00
FX	109211360A	S	025208844.01	79000056	CC - LDN - Currencies	14,000,000.00
FX	109211366A	S	025240565.01	79000056	CC - LDN - Currencies	7,000,000.00
FX	109211363A	S	025240565.01	79000056	CC - LDN - Currencies	7,000,000.00
FX	109212787A	B	025240565.01	79004211	CC - LDN - Currencies	5,000,000.00

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
FX	109212785A	B	025240565.01	79004211	CC - LDN - Currencies	5,000,000.00
FX	109215252A	S	025238114.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109215247A	B	025238114.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109221660A	B	025200122.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	109221653A	B	025200122.01	79000056	CC - LDN - Currencies	12,500,000.00
FX	109221681A	S	025200577.01	79000056	CC - LDN - Currencies	8,750,000.00
FX	109221684A	S	025200577.01	79000056	CC - LDN - Currencies	8,750,000.00
FX	109226869A	S	025208844.01	79001564	CC - LDN - Currencies	72,018,750.01
FX	109226871A	B	025208844.01	79001564	CC - LDN - Currencies	72,018,750.01
FX	109230004A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109230009A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109230011A	S	025208026.01	79004860	CC - NYK - Currencies	163,074,478.23
FX	109232964A	B	025200577.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	109232967A	B	025200577.01	79004669	CC - NYK - Currencies	7,168,108.93
FX	109244652A	S	025208992.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109244654A	S	025208992.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109244663A	S	025201179.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109244660A	S	025201179.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109244713A	B	025207960.01	79004163	CC - NYK - Currencies	50,000,000.00
FX	109244715A	S	025207960.01	79004163	CC - NYK - Currencies	34,000,000.00
FX	109244721A	B	025200122.01	79004163	CC - NYK - Currencies	100,000,000.00
FX	109244723A	S	025200122.01	79004163	CC - NYK - Currencies	68,250,000.00
FX	109272827A	S	025208240.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	109272842A	S	025208240.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	109272835A	B	025208240.01	79001072	CC - NYK - Currencies	13,750,000.00
FX	109272829A	B	025208240.01	79001072	CC - NYK - Currencies	13,750,000.00
FX	109273908A	B	025207978.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	109272844A	S	025208992.01	79001072	CC - NYK - Currencies	60,000,000.00
FX	109272831A	S	025208992.01	79001072	CC - NYK - Currencies	60,000,000.00
FX	109272837A	B	025208992.01	79001072	CC - NYK - Currencies	33,250,000.00
FX	109272833A	B	025208992.01	79001072	CC - NYK - Currencies	33,250,000.00
FX	109273182A	B	025200577.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109273185A	B	025200577.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109273268A	B	025240565.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109273266A	B	025240565.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109273876A	S	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109273878A	S	025208026.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109273883A	B	025208026.01	79005048	CC - LDN - Currencies	20,050,873.40
FX	109274575A	S	025208844.01	79001564	CC - LDN - Currencies	86,422,500.01
FX	109274581A	B	025208844.01	79001564	CC - LDN - Currencies	157,000,875.02
FX	109274449A	S	025200452.01	79004669	CC - NYK - Currencies	71,681,089.33
FX	109287759A	S	025208240.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	109287761A	S	025208240.01	79001344	CC - NYK - Currencies	75,000,000.00
FX	109289775A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109289779A	S	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109295178A	S	025208026.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	109295171A	B	025208026.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	109295432A	B	025200122.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109295419A	B	025200122.01	79000056	CC - LDN - Currencies	10,000,000.00
FX	109303979A	S	025208844.01	79001072	CC - NYK - Currencies	30,000,000.00
FX	109327323A	S	025201179.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	109327316A	B	025201179.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	109327334A	B	025208844.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109327347A	B	025208844.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109327353A	B	025200635.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109327357A	B	025200635.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109328857A	S	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109328859A	S	025208026.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109328864A	B	025208026.01	79001344	CC - NYK - Currencies	21,000,000.00

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
FX	109328876A	B	025208026.01	79001344	CC - NYK - Currencies	21,000,000.00
FX	109331146A	B	025208646.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	109331148A	B	025208646.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	109331741A	S	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	109331744A	S	025207960.01	79004669	CC - NYK - Currencies	21,504,326.80
FX	109332834A	S	025208026.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109332836A	S	025208026.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109332842A	S	025207960.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109332844A	S	025207960.01	79004673	CC - NYK - Currencies	21,504,326.80
FX	109337064A	S	025200452.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109337055A	S	025200452.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109337053A	S	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109337061A	S	025200122.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109338617A	S	025208992.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109338626A	S	025208992.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109338646A	S	025200122.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	109338650A	S	025200122.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	109339565A	S	025240565.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	109339585A	B	025240565.01	79000056	CC - LDN - Currencies	11,000,000.00
FX	109340293A	S	025208240.01	79001220	CC - NYK - Currencies	10,000,000.00
FX	109340295A	S	025208240.01	79001220	CC - NYK - Currencies	10,000,000.00
FX	109340298A	S	025217787.01	79001220	CC - NYK - Currencies	15,000,000.00
FX	109340300A	S	025217787.01	79001220	CC - NYK - Currencies	15,000,000.00
FX	109346465A	B	025200627.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109346468A	B	025200627.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109346457A	B	025256421.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109346460A	B	025256421.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109348630A	B	025208471.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109348627A	B	025208471.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109351237A	S	025201179.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109351239A	S	025201179.01	79004163	CC - NYK - Currencies	10,000,000.00
FX	109356539A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109356536A	B	025309840.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109383285A	S	025217787.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	109383267A	S	025217787.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	109383601A	B	025200577.01	79000056	CC - LDN - Currencies	35,000,000.00
FX	109383605A	B	025200577.01	79000056	CC - LDN - Currencies	35,000,000.00
FX	109384868A	B	025201179.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109384871A	B	025201179.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109384911A	B	025200635.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109384898A	B	025200635.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109460589A	S	025200718.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	109389928A	B	025208026.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	109389937A	B	025208026.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	109389967A	B	025240565.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	109389969A	B	025240565.01	79000056	CC - LDN - Currencies	40,000,000.00
FX	109389980A	B	025208240.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	109389982A	B	025208240.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	109389988A	B	025207978.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	109389990A	B	025207978.01	79000056	CC - LDN - Currencies	15,000,000.00
FX	109390380A	B	025217787.01	79004674	CC - NYK - Currencies	43,008,653.60
FX	109392336A	B	025207978.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109392319A	B	025208844.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109400299A	B	025240565.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	109400291A	B	025240565.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	109400329A	B	025207960.01	79001472	CC - NYK - Currencies	56,172,745.57
FX	109400321A	B	025207960.01	79001472	CC - NYK - Currencies	56,172,745.57
FX	109400326A	B	025249533.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	109400331A	B	025249533.01	79001472	CC - NYK - Currencies	8,987,639.29

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109407245A	B	025347931.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109407236A	B	025347931.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109403188A	B	025200122.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109403190A	B	025200122.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109403239A	B	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109403242A	B	025208844.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109403247A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109403249A	B	025208992.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109406838A	B	025208992.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109406847A	B	025208992.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109410964A	B	025200452.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	109410962A	B	025200452.01	79001472	CC - NYK - Currencies	13,481,458.94
FX	109410960A	B	025207978.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	109410952A	B	025207978.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	109417819A	B	025208992.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	109417821A	B	025208992.01	79004860	CC - NYK - Currencies	43,008,653.60
FX	109417942A	B	025200122.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109417944A	B	025200122.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109417948A	B	025200452.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109417950A	B	025200452.01	79004860	CC - NYK - Currencies	14,336,217.87
FX	109419047A	B	025208240.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109419049A	B	025208240.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109419575A	B	025208992.01	79001473	CC - NYK - Currencies	18,152,747.60
FX	109419577A	B	025208992.01	79001473	CC - NYK - Currencies	18,152,747.60
FX	109420556A	B	025201179.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	109420558A	B	025201179.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	109446283A	B	025309840.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	109446291A	B	025309840.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	109446978A	B	025201179.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109446983A	B	025201179.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109448655A	B	025201179.01	79004673	CC - NYK - Currencies	71,681,089.33
FX	109448690A	B	025207960.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109448692A	B	025207960.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109448707A	B	025208992.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109448710A	B	025208992.01	79001472	CC - NYK - Currencies	44,938,196.46
FX	109449228A	B	025309840.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	109449230A	B	025309840.01	79001472	CC - NYK - Currencies	8,987,639.29
FX	109450168A	B	025208026.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109450174A	B	025208026.01	79001472	CC - NYK - Currencies	22,469,098.23
FX	109450224A	B	025200635.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	109450221A	B	025200635.01	79004669	CC - NYK - Currencies	17,920,272.33
FX	109450309A	S	025200577.01	79001564	CC - LDN - Currencies	36,009,375.00
FX	109450312A	B	025200577.01	79001564	CC - LDN - Currencies	53,653,968.76
FX	109450340A	S	025240565.01	79001564	CC - LDN - Currencies	28,807,500.00
FX	109450333A	B	025240565.01	79001564	CC - LDN - Currencies	42,851,156.26
FX	109453463A	S	025208844.01	79003981	CC - LDN - Currencies	40,000,000.00
FX	109453468A	S	025208844.01	79003981	CC - LDN - Currencies	40,000,000.00
FX	109454243A	B	025200122.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	109454250A	S	025200122.01	79000056	CC - LDN - Currencies	30,000,000.00
FX	109454232A	B	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	109454234A	S	025208992.01	79000056	CC - LDN - Currencies	50,000,000.00
FX	109458406A	S	025200577.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	109458411A	S	025200577.01	79003981	CC - LDN - Currencies	10,000,000.00
FX	109465501A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109465506A	B	025201179.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109468458A	B	025201179.01	79004669	CC - NYK - Currencies	100,353,525.06
FX	109468565A	B	025270901.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	109468570A	B	025270901.01	79000957	CC - NYK - Currencies	21,504,326.80
FX	109469460A	B	025208240.01	79001302	CC - NYK - Currencies	48,464,129.41

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	109470700A	B	025217787.01	79000957	CC - NYK - Currencies	28,672,435.73
FX	109470727A	B	025217787.01	79000957	CC - NYK - Currencies	28,672,435.73
FX	109472580A	B	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	109472582A	B	025201179.01	79004669	CC - NYK - Currencies	35,840,544.67
FX	109488850A	S	025208992.01	79001344	CC - NYK - Currencies	40,000,000.00
FX	109489421A	B	025208992.01	79001472	CC - NYK - Currencies	89,876,392.91
FX	109495034A	B	025240565.01	79001472	CC - NYK - Currencies	17,975,278.58
FX	109495055A	B	025200122.01	79001472	CC - NYK - Currencies	26,962,917.87
FX	109500284A	B	025208240.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	109500280A	S	025208240.01	79004860	CC - NYK - Currencies	107,521,634.00
FX	109502677A	B	025201088.01	79004886	CC - NYK - Currencies	35,840,544.67
FX	109505130A	S	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109505136A	S	025208026.01	79004860	CC - NYK - Currencies	71,681,089.33
FX	109505133A	B	025208026.01	79004860	CC - NYK - Currencies	59,136,898.70
FX	109505138A	B	025208026.01	79004860	CC - NYK - Currencies	59,136,898.70
FX	109512214A	B	025200122.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	109512218A	B	025200122.01	79000056	CC - LDN - Currencies	25,000,000.00
FX	109515087A	B	025208844.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	109515085A	B	025208844.01	79004163	CC - NYK - Currencies	25,000,000.00
FX	109541351A	B	025208992.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	109542762A	B	025208992.01	79001344	CC - NYK - Currencies	30,000,000.00
FX	109545458A	S	025208240.01	79004860	CC - NYK - Currencies	25,088,381.27
FX	109545453A	S	025208240.01	79004860	CC - NYK - Currencies	25,088,381.27
FX	109545455A	B	025208240.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	109545451A	B	025208240.01	79001072	CC - NYK - Currencies	25,000,000.00
FX	109553298A	B	025240565.01	79001392	CC - NYK - Currencies	24,232,064.71
FX	109553300A	B	025240565.01	79001392	CC - NYK - Currencies	24,232,064.71
FX	109555226A	B	025200239.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109555232A	B	025200239.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109559249A	S	025208976.01	79004593	CC - LDN - Currencies	36,009,375.00
FX	109559258A	B	025208976.01	79004593	CC - LDN - Currencies	36,009,375.00
FX	109564248A	B	025208844.01	79004831	CC - NYK - Currencies	17,269,969.98
FX	109564250A	B	025208844.01	79004831	CC - NYK - Currencies	17,269,969.98
FX	109568189A	B	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109568191A	B	025200288.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109568269A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109568271A	B	025208992.01	79004860	CC - NYK - Currencies	21,504,326.80
FX	109606315A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109606317A	B	025200635.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109606311A	S	025200635.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	109606313A	S	025200635.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	109606379A	B	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109606390A	B	025309840.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109606382A	S	025309840.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	109606392A	S	025309840.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	109606420A	B	025201021.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109606418A	B	025201021.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	109606463A	S	025201021.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	109606435A	S	025201021.01	79001344	CC - NYK - Currencies	13,000,000.00
FX	109606324A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109606320A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109606322A	S	025208992.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	109606326A	S	025208992.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	109606373A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109606375A	B	025208992.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109606377A	S	025208992.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	109606388A	S	025208992.01	79001344	CC - NYK - Currencies	26,000,000.00
FX	109642014A	B	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109642020A	B	025208240.01	79001344	CC - NYK - Currencies	25,000,000.00

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
FX	109651946A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109651949A	B	025208026.01	79004860	CC - NYK - Currencies	35,840,544.67
FX	109662069A	B	025240565.01	79000891	CC - NYK - Currencies	26,962,917.87
FX	109680225A	B	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109680223A	B	025200635.01	79004163	CC - NYK - Currencies	15,000,000.00
FX	109710957A	S	025200346.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	109710961A	S	025200346.01	79001302	CC - NYK - Currencies	16,154,709.80
FX	109738690A	B	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109738693A	B	025207960.01	79001344	CC - NYK - Currencies	50,000,000.00
FX	109740431A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109740433A	B	025207960.01	79001344	CC - NYK - Currencies	15,000,000.00
FX	109743240A	B	025207960.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	109743242A	B	025207960.01	79001344	CC - NYK - Currencies	10,000,000.00
FX	109756135A	B	025207960.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	109756137A	B	025207960.01	79001302	CC - NYK - Currencies	40,386,774.51
FX	109758773A	S	025201179.01	79001302	CC - NYK - Currencies	48,464,129.41
FX	68806465A	S	025208992.01	79001344	CC - NYK - Currencies	22,500,000.00
FX	68806467A	S	025208992.01	79001344	CC - NYK - Currencies	22,500,000.00
FX	68974055A	S	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	68974053A	S	025209644.01	79001344	CC - NYK - Currencies	25,000,000.00
FX	0403529905	B	027212455.01	76091215	CC - NYK - Currencies	9,949,800.00
FX	0430529901	B	027212463.01	76091215	CC - NYK - Currencies	25,585,200.00
FX	0503331606	S	027212455.01	76091215	CC - NYK - Currencies	9,949,800.00
FX	0503331608	S	027212463.01	76091215	CC - NYK - Currencies	25,585,200.00
FX	LTAA0010123159.0.1.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	8,800,000.00
FX	LTAA0010123159.0.1.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010123296.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	8,785,000.00
FX	LTAA0010123296.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010145928.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	7,001,000.00
FX	LTAA0010145928.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	8,686,714.48
FX	LTAA0010214336.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	865,000.00
FX	LTAA0010214336.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA0010226372.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	8,635,000.00
FX	LTAA0010226372.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010228293.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	11,557,000.00
FX	LTAA0010228293.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	14,493,449.94
FX	LTAA0010235059.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	2,646,000.00
FX	LTAA0010235059.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	3,366,101.86
FX	LTAA0010258583.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	8,580,000.00
FX	LTAA0010258583.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010340666.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	2,636,000.00
FX	LTAA0010340666.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	3,257,517.93
FX	LTAA0010347744.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA0010423185.0.1.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	28,373,000.00
FX	LTAA0010423185.0.1.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	34,891,638.73
FX	LTAA0010424713.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	871,000.00
FX	LTAA0010424713.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	LTAA0010424720.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	871,000.00
FX	LTAA0010424720.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	LTAA0010432919.0.1.0	B	006810808.01	76038361	FI - TKO - Swaps	8,717,000.00
FX	LTAA0010432919.0.1.0	B	006810808.01	76038361	FI - TKO - Swaps	10,858,393.10
FX	LTAA0010442723.0.1.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	8,623,104.00
FX	LTAA0010442723.0.1.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010466037.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	6,350,000.00
FX	LTAA0010466037.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	7,600,875.17
FX	LTAA0010470481.0.1.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	18,928,000.00
FX	LTAA0010470481.0.1.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	22,545,366.57
FX	LTAA0010486253.0.1.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	6,207,488.00
FX	LTAA0010486253.0.1.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	7,515,122.19

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
FX	LTAA0010486297.0.1.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	13,318,144.00
FX	LTAA0010486297.0.1.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	LTAA0010493678.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	881,664.00
FX	LTAA0010493678.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA0010520487.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	9,294,000.00
FX	LTAA0010520487.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010520559.0.1.0	B	006804330.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	LTAA0010520854.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	930,000.00
FX	LTAA0010520854.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	1,085,839.31
FX	LTAA0010527873.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	2,085,000.00
FX	LTAA0010527873.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	2,497,430.41
FX	LTAA0010527968.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	3,173,000.00
FX	LTAA0010527968.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	3,800,437.59
FX	LTAA0010532081.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	18,124,000.00
FX	LTAA0010532081.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	LTAA0010558713.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	899,000.00
FX	LTAA0010558713.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA0010601520.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,333,000.00
FX	LTAA0010601520.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,610,383.33
FX	LTAA0010614256.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	4,416,000.00
FX	LTAA0010614256.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	5,429,196.55
FX	LTAA0010677211.0.1.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	3,060,000.00
FX	LTAA0010677211.0.1.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	3,757,561.09
FX	LTAA0010747864.0.1.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	13,676,000.00
FX	LTAA0010747864.0.1.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	LTAA0010748288.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	4,452,761.60
FX	LTAA0010748288.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0010767230.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,873,000.00
FX	LTAA0010767230.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA0010774662.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	2,824,000.00
FX	LTAA0010774662.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	3,257,517.93
FX	LTAA0010787682.0.1.0	B	006804330.01	76038363	FI - TKO - Swaps	5,429,196.55
FX	LTAA0010790668.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	6,557,000.00
FX	LTAA0010790668.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	7,600,875.17
FX	LTAA0010794313.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,456,281.60
FX	LTAA0010794313.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	6,441,533.30
FX	LTAA0010794438.0.1.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	2,726,707.20
FX	LTAA0010794438.0.1.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	LTAA0010795252.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	938,000.00
FX	LTAA0010795252.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA0010802641.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,820,000.00
FX	LTAA0010802641.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	3,257,517.93
FX	LTAA0010812325.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,804,000.00
FX	LTAA0010812325.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	3,257,517.93
FX	LTAA0010829596.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	8,864,000.00
FX	LTAA0010829596.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	10,315,473.45
FX	LTAA0010831291.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA0010831291.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	916,070.40
FX	LTAA0010861118.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	4,955,955.20
FX	LTAA0010861118.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,904,738.86
FX	LTAA0010863160.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	4,618,000.00
FX	LTAA0010863160.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0010863597.0.1.0	B	006810808.01	76038004	FI - TKO - Swaps	9,217,000.00
FX	LTAA0010863597.0.1.0	B	006810808.01	76038004	FI - TKO - Swaps	10,858,393.10
FX	LTAA0010865356.0.1.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	4,501,504.00
FX	LTAA0010865356.0.1.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0010879418.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,393,000.00
FX	LTAA0010879418.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,610,383.33
FX	LTAA0010879443.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	4,656,000.00

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
FX	LTAA0010879443.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0010885508.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	4,464,230.40
FX	LTAA0010885508.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0010891901.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	46,961,000.00
FX	LTAA0010891901.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	54,291,965.51
FX	LTAA0010891912.0.1.0	B	006810808.01	76038363	FI - TKO - Swaps	18,779,000.00
FX	LTAA0010891912.0.1.0	B	006810808.01	76038363	FI - TKO - Swaps	21,716,786.20
FX	LTAA0010894511.0.1.0	B	006804330.01	76038046	FI - TKO - Swaps	3,257,517.93
FX	LTAA0010911545.0.1.0	B	006810808.01	76038363	FI - TKO - Swaps	3,370,000.00
FX	LTAA0010911545.0.1.0	B	006810808.01	76038363	FI - TKO - Swaps	3,800,437.59
FX	LTAA0010912330.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	963,000.00
FX	LTAA0010912330.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA0010925341.0.2.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA0010925341.0.2.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	911,856.93
FX	LTAA0010928782.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	486,000.00
FX	LTAA0010928782.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	542,919.66
FX	LTAA0010930435.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	978,000.00
FX	LTAA0010930435.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA0010938104.0.1.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	13,590,528.00
FX	LTAA0010938104.0.1.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	LTAA0011002570.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	3,005,000.00
FX	LTAA0011002570.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	3,257,517.93
FX	LTAA0011021629.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	4,881,000.00
FX	LTAA0011021629.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0011023143.0.2.0	B	006810808.01	76038048	FI - TKO - Swaps	5,905,000.00
FX	LTAA0011023143.0.2.0	B	006810808.01	76038048	FI - TKO - Swaps	6,515,035.86
FX	LTAA0011030031.0.2.0	B	006810808.01	76038048	FI - TKO - Swaps	4,907,000.00
FX	LTAA0011030031.0.2.0	B	006810808.01	76038048	FI - TKO - Swaps	5,429,196.55
FX	LTAA0011030323.0.1.0	B	006657688.01	76038045	FI - TKO - Swaps	8,593,333.33
FX	LTAA0011030323.0.1.0	B	006657688.01	76038045	FI - TKO - Swaps	10,858,393.10
FX	LTAA0011033143.0.1.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	9,896,000.00
FX	LTAA0011033143.0.1.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0011034227.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,970,000.00
FX	LTAA0011034227.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	LTAA0011101248.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	4,510,105.60
FX	LTAA0011101248.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0011170540.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	961,000.00
FX	LTAA0011170540.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	1,085,839.31
FX	LTAA0011182566.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	4,391,116.80
FX	LTAA0011182566.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0011278313.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,851,000.00
FX	LTAA0011278313.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	LTAA0011300033.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,834,000.00
FX	LTAA0011300033.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	3,257,517.93
FX	LTAA0011308719.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,873,000.00
FX	LTAA0011308719.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	LTAA0011309446.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	4,273,561.60
FX	LTAA0011309446.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0011337029.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,698,816.00
FX	LTAA0011337029.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	LTAA0011356159.0.1.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	845,824.00
FX	LTAA0011356159.0.1.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA0011366900.0.1.0	B	006810808.01	76038364	FI - TKO - Swaps	2,975,000.00
FX	LTAA0011366900.0.1.0	B	006810808.01	76038364	FI - TKO - Swaps	3,257,517.93
FX	LTAA0011399860.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,391,000.00
FX	LTAA0011399860.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,610,383.33
FX	LTAA0011404053.0.1.0	B	006810808.01	76038364	FI - TKO - Swaps	2,768,000.00
FX	LTAA0011404053.0.1.0	B	006810808.01	76038364	FI - TKO - Swaps	3,257,517.93
FX	LTAA0011422343.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	3,652,000.00

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
FX	LTAA0011422343.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	4,294,355.54
FX	LTAA0011463441.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	918,000.00
FX	LTAA0011463441.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA0011468542.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	914,000.00
FX	LTAA0011468542.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA0011468864.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,749,000.00
FX	LTAA0011468864.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	3,257,517.93
FX	LTAA0011493446.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,846,000.00
FX	LTAA0011493446.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	LTAA0011527762.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	7,443,000.00
FX	LTAA0011527762.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	8,686,714.48
FX	LTAA0011558079.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,870,000.00
FX	LTAA0011558079.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	3,257,517.93
FX	LTAA0011569632.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	4,320,000.00
FX	LTAA0011569632.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	5,429,196.55
FX	LTAA0011638383.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,257,011.20
FX	LTAA0011638383.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0011830174.0.2.0	B	006804025.01	76038048	FI - TKO - Swaps	3,257,517.93
FX	LTAA0012007907.0.1.0	B	006812580.01	76038364	FI - TKO - Swaps	19,144,294.40
FX	LTAA0012007907.0.1.0	B	006812580.01	76038364	FI - TKO - Swaps	22,802,625.51
FX	LTAA0012015567.0.1.0	B	006808117.01	76038045	FI - TKO - Swaps	4,210,000.00
FX	LTAA0012015567.0.1.0	B	006808117.01	76038045	FI - TKO - Swaps	5,429,196.55
FX	LTAA0012025933.0.1.0	B	006803209.01	76038047	FI - TKO - Swaps	25,270,000.00
FX	LTAA0012025933.0.1.0	B	006803209.01	76038047	FI - TKO - Swaps	32,575,179.31
FX	LTAA0012026027.0.1.0	B	006810808.01	76038364	FI - TKO - Swaps	3,090,000.00
FX	LTAA0012026027.0.1.0	B	006810808.01	76038364	FI - TKO - Swaps	3,800,437.59
FX	LTAA0012078999.0.1.0	B	006801658.01	76038049	FI - TKO - Swaps	8,310,000.00
FX	LTAA0012078999.0.1.0	B	006801658.01	76038049	FI - TKO - Swaps	10,858,393.10
FX	LTAA0012079018.0.1.0	B	006801658.01	76038049	FI - TKO - Swaps	8,561,000.00
FX	LTAA0012079018.0.1.0	B	006801658.01	76038049	FI - TKO - Swaps	10,858,393.10
FX	LTAA0012105638.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,696,000.00
FX	LTAA0012105638.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	LTAA0012252830.0.1.0	B	006878433.01	77597013	FI - NYK - Swaps Structuring	5,113,000.00
FX	LTAA0012252830.0.1.0	B	006878433.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0012426539.0.1.0	B	006803134.01	76038050	FI - TKO - Swaps	132,472,395.84
FX	LTAA0012426547.0.1.0	B	006803134.01	76038004	FI - TKO - Swaps	14,852,096.00
FX	LTAA0012426547.0.1.0	B	006803134.01	76038004	FI - TKO - Swaps	11,944,232.41
FX	LTAA0012683767.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	10,672,000.00
FX	LTAA0012683767.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA1418563955.0.1.0	B	006804330.01	76038050	FI - TKO - Swaps	1,411,591.10
FX	LTAA1418563956.0.1.0	B	006804330.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	LTAA1418585187.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	8,468,000.00
FX	LTAA1418585187.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	10,858,393.10
FX	LTAA1418585871.0.1.0	B	006414643.01	76038056	FI - TKO - Swaps	8,605,850.00
FX	LTAA1418585871.0.1.0	B	006414643.01	76038056	FI - TKO - Swaps	10,858,393.10
FX	LTAA1418617348.0.1.0	B	006804330.01	76038046	FI - TKO - Swaps	1,085,839.31
FX	LTAA1418649094.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	13,030,071.72
FX	LTAA1418697415.0.1.0	B	006810501.01	76038052	FI - TKO - Swaps	1,628,758.97
FX	LTAA1418724980.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	3,257,517.93
FX	LTAA1418724981.0.1.0	B	006810501.01	76038052	FI - TKO - Swaps	1,085,839.31
FX	LTAA1418728420.0.1.0	B	006804330.01	76038050	FI - TKO - Swaps	2,171,678.62
FX	LTAA1418746901.0.1.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	2,584,000.00
FX	LTAA1418746901.0.1.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	LTAA1418749199.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1418826636.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1418894757.0.2.0	B	006812580.01	76038364	FI - TKO - Swaps	9,228,083.20
FX	LTAA1418894757.0.2.0	B	006812580.01	76038364	FI - TKO - Swaps	10,858,393.10
FX	LTAA1418916808.0.1.0	B	006804330.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	LTAA1418929097.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	4,118,000.00

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
FX	LTAA1418929097.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	5,429,196.55
FX	LTAA1418942742.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	4,350,000.00
FX	LTAA1418942742.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	5,754,948.34
FX	LTAA1418942751.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1418942834.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1418961048.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	3,800,437.59
FX	LTAA1418961550.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,050,000.00
FX	LTAA1418961550.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,714,598.28
FX	LTAA1418961812.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419000415.0.1.0	B	006812580.01	76038049	FI - TKO - Swaps	10,899,660.80
FX	LTAA1419000415.0.1.0	B	006812580.01	76038049	FI - TKO - Swaps	13,030,071.72
FX	LTAA1419000634.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	820,000.00
FX	LTAA1419000634.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419003715.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419007833.0.1.0	B	006830947.01	77597013	FI - NYK - Swaps Structuring	2,482,000.00
FX	LTAA1419007833.0.1.0	B	006830947.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	LTAA1419018465.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419031354.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419069943.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,650,000.00
FX	LTAA1419069943.0.1.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	LTAA1419073630.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419075353.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419079174.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	4,130,000.00
FX	LTAA1419079174.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	5,429,196.55
FX	LTAA1419083630.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	1,575,000.00
FX	LTAA1419083630.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	2,063,094.69
FX	LTAA1419083839.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419086635.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419086769.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419099239.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419105021.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419112857.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419112868.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419112911.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419132730.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	2,714,598.28
FX	LTAA1419133147.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419137456.0.1.0	B	006810501.01	76038052	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419137597.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419142526.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419142912.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419157289.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419171041.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419171282.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419174167.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419175319.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	4,343,357.24
FX	LTAA1419182114.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419182226.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419187258.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	4,343,357.24
FX	LTAA1419187285.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419187802.0.1.0	B	006810501.01	76038055	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419188029.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419188065.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419191318.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419191335.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419191454.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419196900.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	4,655,000.00
FX	LTAA1419196900.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	5,972,116.21
FX	LTAA1419197403.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,543,000.00
FX	LTAA1419197403.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	3,257,517.93

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1419200205.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419200735.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419205495.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419205629.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419205680.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419205731.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	2,714,598.28
FX	LTAA1419206502.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419206775.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	9,772,553.79
FX	LTAA1419226865.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	3,360,000.00
FX	LTAA1419226865.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	4,343,357.24
FX	LTAA1419228269.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419232818.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	3,800,437.59
FX	LTAA1419235791.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419236126.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419249183.0.1.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	2,511,000.00
FX	LTAA1419249183.0.1.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	LTAA1419252150.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419255888.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	3,380,000.00
FX	LTAA1419255888.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	4,343,357.24
FX	LTAA1419257206.0.1.0	B	006810808.01	76038045	FI - TKO - Swaps	3,367,000.00
FX	LTAA1419257206.0.1.0	B	006810808.01	76038045	FI - TKO - Swaps	4,343,357.24
FX	LTAA1419263276.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,411,591.10
FX	LTAA1419269322.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	1,011,000.00
FX	LTAA1419269322.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	1,303,007.17
FX	LTAA1419269765.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419311412.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	8,686,714.48
FX	LTAA1419314869.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419318516.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419323273.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419323438.0.1.0	B	006810501.01	76038052	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419327137.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,252,000.00
FX	LTAA1419327137.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419328922.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419333662.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,485,000.00
FX	LTAA1419333662.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	3,257,517.93
FX	LTAA1419339631.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419352735.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419383286.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	2,714,598.28
FX	LTAA1419383479.0.1.0	B	006810501.01	76038052	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419444995.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419650419.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419653440.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	4,936,000.00
FX	LTAA1419653440.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	6,515,035.86
FX	LTAA1419657700.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	4,855,000.00
FX	LTAA1419657700.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	6,406,451.93
FX	LTAA1419658436.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419661762.0.1.0	B	006810501.01	76038052	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419684054.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	8,250,000.00
FX	LTAA1419684054.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	10,858,393.10
FX	LTAA1419685892.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419720822.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	4,898,000.00
FX	LTAA1419720822.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	6,515,035.86
FX	LTAA1419722116.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	1,660,000.00
FX	LTAA1419722116.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419725833.0.1.0	B	006810501.01	76038052	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419725856.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419732061.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,463,000.00
FX	LTAA1419732061.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,954,510.76
FX	LTAA1419732560.0.1.0	B	006810808.01	76038364	FI - TKO - Swaps	4,049,000.00

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
FX	LTAA1419732560.0.1.0	B	006810808.01	76038364	FI - TKO - Swaps	5,429,196.55
FX	LTAA1419768551.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419769772.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	808,000.00
FX	LTAA1419769772.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA1419774548.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419787714.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	6,466,000.00
FX	LTAA1419787714.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	8,686,714.48
FX	LTAA1419795856.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419804461.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	3,742,000.00
FX	LTAA1419804461.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	4,994,860.83
FX	LTAA1419842222.0.1.0	B	006810501.01	76038052	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419844406.0.1.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	816,000.00
FX	LTAA1419844406.0.1.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA1419850379.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	3,649,000.00
FX	LTAA1419850379.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	4,886,276.90
FX	LTAA1419866013.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	810,000.00
FX	LTAA1419866013.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419871754.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	821,000.00
FX	LTAA1419871754.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419875508.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	1,716,000.00
FX	LTAA1419875508.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,280,262.55
FX	LTAA1419888087.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	820,000.00
FX	LTAA1419888087.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419891314.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	900,000.00
FX	LTAA1419891314.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	1,194,423.24
FX	LTAA1419893095.0.1.0	B	006804330.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419893417.0.1.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419902992.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	1,650,000.00
FX	LTAA1419902992.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419905632.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	2,489,000.00
FX	LTAA1419905632.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	3,257,517.93
FX	LTAA1419908765.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,250,000.00
FX	LTAA1419908765.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419909247.0.1.0	B	006804025.01	76038052	FI - TKO - Swaps	5,429,196.55
FX	LTAA1419911554.0.1.0	B	006804330.01	76038048	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419912082.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,490,000.00
FX	LTAA1419912082.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,954,510.76
FX	LTAA1419912698.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	16,618,000.00
FX	LTAA1419912698.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	21,716,786.20
FX	LTAA1419926856.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	4,470,000.00
FX	LTAA1419926856.0.1.0	B	006810808.01	76038050	FI - TKO - Swaps	5,754,948.34
FX	LTAA1419929621.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,000,000.00
FX	LTAA1419929621.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,303,007.17
FX	LTAA1419932836.0.1.0	B	006804330.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419932945.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	8,015,000.00
FX	LTAA1419932945.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,199,094.40
FX	LTAA1419934715.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	3,386,000.00
FX	LTAA1419934715.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	4,343,357.24
FX	LTAA1419938747.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	838,000.00
FX	LTAA1419938747.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419943972.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,258,000.00
FX	LTAA1419943972.0.1.0	B	006810808.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419948826.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	3,361,000.00
FX	LTAA1419948826.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	4,343,357.24
FX	LTAA1419951607.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	1,679,000.00
FX	LTAA1419951607.0.1.0	B	006810808.01	76038048	FI - TKO - Swaps	2,171,678.62
FX	LUYQ2059A01200.0.0.0	B	006810774.01	76038004	FI - TKO - Swaps	4,780,000.00
FX	LUYQ2059A01200.0.0.0	B	006810774.01	76038004	FI - TKO - Swaps	5,429,196.55
FX	LUYQ3040101200.0.0.0	B	006824924.01	76038004	FI - TKO - Swaps	7,520,000.00

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
FX	LUYQ3040101200.0.0.0	B	006824924.01	76038004	FI - TKO - Swaps	9,772,553.79
FX	TUYO3050606100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	42,517,000.00
FX	TUYO3050606100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	53,679,444.21
FX	TYAO2129B06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	8,991,983.00
FX	TYAO2129B06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	7,515,122.19
FX	TYAO2129D06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	12,755,860.00
FX	TYAO2129D06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYAO2129I06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	13,025,350.00
FX	TYAO2129I06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYAO3019906100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	12,884,316.90
FX	TYAO3019906100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYAO3019A06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	25,889,006.00
FX	TYAO3019A06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	TYAO3019C06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	20,615,985.00
FX	TYAO3019C06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	17,177,422.15
FX	TYAO3019E06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	20,535,138.00
FX	TYAO3019E06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	17,177,422.15
FX	TYAO3029906100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	12,612,132.00
FX	TYAO3029906100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYAO3029A06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	12,576,200.00
FX	TYAO3029A06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYAO3029C06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	17,714,476.00
FX	TYAO3029C06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	15,030,244.38
FX	TYAO3029D06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	12,648,064.00
FX	TYAO3029D06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYAO3039906100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	12,432,472.00
FX	TYAO3039906100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYAO3039A06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	12,432,472.00
FX	TYAO3039A06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYAO3039B06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	16,142,451.00
FX	TYAO3039B06100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	15,030,244.38
FX	TYAO3070106100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	11,129,937.00
FX	TYAO3070106100.0.0.0	B	006829873.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYEO1099A06100.0.0.0	B	006803209.01	76038045	FI - TKO - Swaps	26,421,248.00
FX	TYEO1099A06100.0.0.0	B	006803209.01	76038045	FI - TKO - Swaps	21,716,786.20
FX	TYEO2039B06100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	3,690,086.40
FX	TYEO2039B06100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	TYEO2109C06100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	23,544,012.80
FX	TYEO2109C06100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	TYEO2119906100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	7,103,488.00
FX	TYEO2119906100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	6,441,533.30
FX	TYEO2129A06100.0.0.0	B	006831895.01	77597013	FI - NYK - Swaps Structuring	11,483,136.00
FX	TYEO2129A06100.0.0.0	B	006831895.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYEO2129C06100.0.0.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	8,071,168.00
FX	TYEO2129C06100.0.0.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	7,515,122.19
FX	TYEO3029906100.0.0.0	B	006831895.01	77597013	FI - NYK - Swaps Structuring	11,061,657.60
FX	TYEO3029906100.0.0.0	B	006831895.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYEO3029A06100.0.0.0	B	006831895.01	77597013	FI - NYK - Swaps Structuring	11,010,048.00
FX	TYEO3029A06100.0.0.0	B	006831895.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYEO3039906100.0.0.0	B	006863716.01	77597013	FI - NYK - Swaps Structuring	23,646,579.71
FX	TYEO3039906100.0.0.0	B	006863716.01	77597013	FI - NYK - Swaps Structuring	22,545,366.57
FX	TYEO3040206100.0.0.0	B	006834873.01	77597013	FI - NYK - Swaps Structuring	11,091,763.20
FX	TYEO3040206100.0.0.0	B	006834873.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYEO3060106100.0.0.0	B	006831895.01	77597013	FI - NYK - Swaps Structuring	11,454,464.00
FX	TYEO3060106100.0.0.0	B	006831895.01	77597013	FI - NYK - Swaps Structuring	11,809,477.73
FX	TYEO3060206100.0.0.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	5,183,897.60
FX	TYEO3060206100.0.0.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYEO3090106100.0.0.0	B	006810808.01	76038046	FI - TKO - Swaps	11,088,896.00
FX	TYEO3090106100.0.0.0	B	006810808.01	76038046	FI - TKO - Swaps	10,858,393.10

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	TYEO3090206100.0.0.0	B	006810808.01	76038046	FI - TKO - Swaps	5,470,617.60
FX	TYEO3090206100.0.0.0	B	006810808.01	76038046	FI - TKO - Swaps	5,429,196.55
FX	TYEO4010106100.0.0.0	B	006810808.01	76038049	FI - TKO - Swaps	10,858,393.10
FX	TYEO4010106100.0.0.0	B	006810808.01	76038049	FI - TKO - Swaps	10,548,428.80
FX	TYEO4030306100.0.0.0	B	006810808.01	76038049	FI - TKO - Swaps	7,838,924.80
FX	TYEO4030306100.0.0.0	B	006810808.01	76038049	FI - TKO - Swaps	7,600,875.17
FX	TYEO4060100400.0.0.0	B	006810808.01	76038049	FI - TKO - Swaps	10,858,393.10
FX	TYEO4060100400.0.0.0	B	006810808.01	76038049	FI - TKO - Swaps	10,577,100.80
FX	TYEO4090100400.0.0.0	B	006810808.01	76038049	FI - TKO - Swaps	5,373,132.80
FX	TYEO4090100400.0.0.0	B	006810808.01	76038049	FI - TKO - Swaps	5,429,196.55
FX	TYEO4090200800.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,175,552.00
FX	TYEO4090200800.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,180,947.77
FX	TYEO5030206100.0.0.0	B	006810808.01	76038050	FI - TKO - Swaps	5,150,924.80
FX	TYEO5030206100.0.0.0	B	006810808.01	76038050	FI - TKO - Swaps	5,429,196.55
FX	TYEO5050206100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	3,162,521.60
FX	TYEO5050206100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	TYEO5080106100.0.0.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	1,060,473.01
FX	TYEO5080106100.0.0.0	B	006883599.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYEO5100106100.0.0.0	B	006810808.01	76038046	FI - TKO - Swaps	10,407,936.00
FX	TYEO5100106100.0.0.0	B	006810808.01	76038046	FI - TKO - Swaps	10,858,393.10
FX	TYEO6030400800.0.0.0	B	006810808.01	76038046	FI - TKO - Swaps	5,573,836.80
FX	TYEO6030400800.0.0.0	B	006810808.01	76038046	FI - TKO - Swaps	5,429,196.55
FX	TYES1010206100.0.0.0	B	006866396.01	76095366	FI - TKO - Swaps	6,393,856.00
FX	TYES1010206100.0.0.0	B	006866396.01	76095366	FI - TKO - Swaps	5,429,196.55
FX	TYUO1030A06100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	10,517,000.00
FX	TYUO1030A06100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	13,956,655.49
FX	TYUO1040C06100.0.0.0	B	006810808.01	76038050	FI - TKO - Swaps	2,620,000.00
FX	TYUO1040C06100.0.0.0	B	006810808.01	76038050	FI - TKO - Swaps	3,474,685.79
FX	TYUO1070F06100.0.0.0	B	006833131.01	77597013	FI - NYK - Swaps Structuring	4,000,000.00
FX	TYUO1070F06100.0.0.0	B	006833131.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYUO1099D06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	4,120,000.00
FX	TYUO1099D06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYUO1129F06100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	23,150,000.00
FX	TYUO1129F06100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	32,207,666.52
FX	TYUO2019906100.0.0.0	B	006878433.01	77597013	FI - NYK - Swaps Structuring	22,900,000.00
FX	TYUO2019906100.0.0.0	B	006878433.01	77597013	FI - NYK - Swaps Structuring	32,207,666.52
FX	TYUO2019A06100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	3,770,000.00
FX	TYUO2019A06100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYUO2019D06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	750,000.00
FX	TYUO2019D06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO2019J06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	750,000.00
FX	TYUO2019J06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO2029C06100.0.0.0	B	006810808.01	76038045	FI - TKO - Swaps	750,000.00
FX	TYUO2029C06100.0.0.0	B	006810808.01	76038045	FI - TKO - Swaps	1,085,839.31
FX	TYUO2039B06100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	17,100,000.00
FX	TYUO2039B06100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	23,618,955.45
FX	TYUO2039C06100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	15,582,000.00
FX	TYUO2039C06100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	TYUO2049A0.0.0.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	8,358,000.00
FX	TYUO2049A0.0.0.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	11,809,477.73
FX	TYUO2049C06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,137,000.00
FX	TYUO2049C06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,610,383.33
FX	TYUO2049I06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	383,333.00
FX	TYUO2049I06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	536,794.44
FX	TYUO2049K06100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	9,970,000.00
FX	TYUO2049K06100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	13,956,655.49
FX	TYUO2049N06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,536,000.00
FX	TYUO2049N06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	TYUO2049P06100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,875,000.00

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
FX	TYUO2049P06100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	15,030,244.38
FX	TYUO2049Q06100.0.0.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	17,094,000.00
FX	TYUO2049Q06100.0.0.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	23,618,955.45
FX	TYUO2059B06100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	13,240,000.00
FX	TYUO2059B06100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	18,251,011.03
FX	TYUO2069B06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	4,010,000.00
FX	TYUO2069B06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYUO2079D06100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	4,270,000.00
FX	TYUO2079D06100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYUO2079F06100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	25,070,000.00
FX	TYUO2079F06100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	32,207,666.52
FX	TYUO2089G06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	8,440,000.00
FX	TYUO2089G06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO2089H06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	8,450,000.00
FX	TYUO2089H06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO2099E06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	840,000.00
FX	TYUO2099E06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO2099F06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	840,000.00
FX	TYUO2099F06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO2109B06100.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	8,045,000.00
FX	TYUO2109B06100.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	10,858,393.10
FX	TYUO2109C06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,610,000.00
FX	TYUO2109C06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	TYUO2109G06100.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	4,420,000.00
FX	TYUO2109G06100.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	5,972,116.21
FX	TYUO2109J06100.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	8,150,000.00
FX	TYUO2109J06100.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	10,858,393.10
FX	TYUO2119906100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	2,445,000.00
FX	TYUO2119906100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	TYUO2119H06100.0.0.0	B	006878433.01	77597013	FI - NYK - Swaps Structuring	4,100,000.00
FX	TYUO2119H06100.0.0.0	B	006878433.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYUO2119K06100.0.0.0	B	006802607.01	76038046	FI - TKO - Swaps	4,170,000.00
FX	TYUO2119K06100.0.0.0	B	006802607.01	76038046	FI - TKO - Swaps	5,429,196.55
FX	TYUO2119M06100.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	5,180,000.00
FX	TYUO2119M06100.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	6,786,495.69
FX	TYUO2119Q06100.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	3,685,263.16
FX	TYUO2119Q06100.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	4,886,276.90
FX	TYUO2119T06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,640,000.00
FX	TYUO2119T06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	TYUO2119U06100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	4,100,000.00
FX	TYUO2119U06100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYUO2129A06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	7,990,000.00
FX	TYUO2129A06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO2129E06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,210,000.00
FX	TYUO2129E06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,610,383.33
FX	TYUO3019A06100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	12,630,000.00
FX	TYUO3019A06100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	TYUO3019C06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	2,540,000.00
FX	TYUO3019C06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	TYUO3019D06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	42,300,000.00
FX	TYUO3019D06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	53,679,444.21
FX	TYUO3019E06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	16,830,000.00
FX	TYUO3019E06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	TYUO3019F06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	12,620,000.00
FX	TYUO3019F06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	TYUO3019G06100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	8,440,000.00
FX	TYUO3019G06100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO3019H06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	3,370,000.00
FX	TYUO3019H06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	4,294,355.54

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	TYUO3019I06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	8,450,000.00
FX	TYUO3019I06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO3029B06100.0.0.0	B	006824841.01	77597013	FI - NYK - Swaps Structuring	1,650,000.00
FX	TYUO3029B06100.0.0.0	B	006824841.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	TYUO3029Q06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	854,000.00
FX	TYUO3029Q06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3039A06100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	67,817,000.00
FX	TYUO3039A06100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	85,887,110.73
FX	TYUO3039C06100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	4,260,000.00
FX	TYUO3039C06100.0.0.0	B	006825848.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYUO3039E06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	3,400,000.00
FX	TYUO3039E06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	4,294,355.54
FX	TYUO3039I06100.0.0.0	B	006824841.01	77597013	FI - NYK - Swaps Structuring	5,960,000.00
FX	TYUO3039I06100.0.0.0	B	006824841.01	77597013	FI - NYK - Swaps Structuring	7,515,122.19
FX	TYUO3039K06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	42,735,000.00
FX	TYUO3039K06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	53,679,444.21
FX	TYUO3039O06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	2,550,000.00
FX	TYUO3039O06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	TYUO3039R06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	8,430,000.00
FX	TYUO3039R06100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO3039T06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	2,547,000.00
FX	TYUO3039T06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	TYUO3039W06100.0.0.0	B	006824841.01	77597013	FI - NYK - Swaps Structuring	842,000.00
FX	TYUO3039W06100.0.0.0	B	006824841.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3040206100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	16,060,000.00
FX	TYUO3040206100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	20,398,188.80
FX	TYUO3040306100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	42,050,000.00
FX	TYUO3040306100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	53,679,444.21
FX	TYUO3040406100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	16,750,000.00
FX	TYUO3040406100.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	TYUO3040506100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	11,616,000.00
FX	TYUO3040506100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	15,030,244.38
FX	TYUO3040606100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	12,410,000.00
FX	TYUO3040606100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	TYUO3050306100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	12,650,000.00
FX	TYUO3050306100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	TYUO305040.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	5,160,000.00
FX	TYUO305040.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	6,441,533.30
FX	TYUO3050806100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	8,547,000.00
FX	TYUO3050806100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO3050C06100.0.0.0	B	006819395.01	76038047	FI - TKO - Swaps	2,560,000.00
FX	TYUO3050C06100.0.0.0	B	006819395.01	76038047	FI - TKO - Swaps	3,257,517.93
FX	TYUO3050D06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	853,000.00
FX	TYUO3050D06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3050F06100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	9,255,000.00
FX	TYUO3050F06100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	11,809,477.73
FX	TYUO3050H06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	840,000.00
FX	TYUO3050H06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3060606100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	8,440,000.00
FX	TYUO3060606100.0.0.0	B	006860852.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO3060706100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	3,399,000.00
FX	TYUO3060706100.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	4,294,355.54
FX	TYUO3060F06100.0.0.0	B	006802607.01	76038046	FI - TKO - Swaps	8,476,000.00
FX	TYUO3060F06100.0.0.0	B	006802607.01	76038046	FI - TKO - Swaps	10,858,393.10
FX	TYUO3060H06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	2,540,000.00
FX	TYUO3060H06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	TYUO3070506100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	850,000.00
FX	TYUO3070506100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3070606100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	14,431,000.00

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
FX	TYUO3070606100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	18,251,011.03
FX	TYUO3070906100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	846,000.00
FX	TYUO3070906100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3070A06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	844,000.00
FX	TYUO3070A06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3070B06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	6,717,000.00
FX	TYUO3070B06100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	8,588,711.07
FX	TYUO3070D06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	4,203,000.00
FX	TYUO3070D06100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYUO3080206100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	832,000.00
FX	TYUO3080206100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO308030.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	8,360,000.00
FX	TYUO308030.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO3080406100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	837,000.00
FX	TYUO3080406100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3090106100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	68,100,000.00
FX	TYUO3090106100.0.0.0	B	006845648.01	77597013	FI - NYK - Swaps Structuring	85,887,110.73
FX	TYUO3090506100.0.0.0	B	006824841.01	77597013	FI - NYK - Swaps Structuring	1,280,000.00
FX	TYUO3090506100.0.0.0	B	006824841.01	77597013	FI - NYK - Swaps Structuring	1,610,383.33
FX	TYUO3090706100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	866,000.00
FX	TYUO3090706100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3090806100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	2,687,000.00
FX	TYUO3090806100.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	TYUO3100206100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	900,000.00
FX	TYUO3100206100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3100406100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	900,000.00
FX	TYUO3100406100.0.0.0	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3110106100.0.0.0	B	006823934.01	77597013	FI - NYK - Swaps Structuring	9,182,000.00
FX	TYUO3110106100.0.0.0	B	006823934.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO5010100800.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	19,380,000.00
FX	TYUO5010100800.0.0.0	B	006802607.01	76038050	FI - TKO - Swaps	21,716,786.20
FX	TYUO6030700400.0.0.0	B	006810808.01	76038052	FI - TKO - Swaps	8,470,000.00
FX	TYUO6030700400.0.0.0	B	006810808.01	76038052	FI - TKO - Swaps	10,858,393.10
FX	TYUO6030B00800.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	1,775,000.00
FX	TYUO6030B00800.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	TYUO6030R00800.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	1,783,000.00
FX	TYUO6030R00800.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	TYUO6030S00800.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	2,706,000.00
FX	TYUO6030S00800.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	TYUO6030T00800.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	2,762,000.00
FX	TYUO6030T00800.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	TYUO6040N00800.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	4,253,000.00
FX	TYUO6040N00800.0.0.0	B	006880090.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYUO6060900800.0.0.0	B	006824841.01	77597013	FI - NYK - Swaps Structuring	865,000.00
FX	TYUO6060900800.0.0.0	B	006824841.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO6070F00800.0.0.0	B	006810808.01	76038045	FI - TKO - Swaps	4,310,000.00
FX	TYUO6070F00800.0.0.0	B	006810808.01	76038045	FI - TKO - Swaps	5,429,196.55
FX	TYUS5020106100.0.0.0	B	006811194.01	76038004	FI - TKO - Swaps	19,190,000.00
FX	TYUS5020106100.0.0.0	B	006811194.01	76038004	FI - TKO - Swaps	21,716,786.20
FX	TYYO6030700800.0.0.0	B	006804330.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	TYYO6040600800.0.0.0	B	006804330.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	TYYO6040H00800.0.0.0	B	006804330.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	TYYO6040J00800.0.0.0	B	006804330.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	TYYO6050K00800.0.0.0	B	006804330.01	76038050	FI - TKO - Swaps	1,085,839.31
FX	200503310056561	S	001988427.01	76490003	FI - NYK - Municipals	1,900.00
FX	LUYQ301990120000A0A	B	006801435.01	76095366	FI - TKO - Swaps	4,230,000.00
FX	HFUS107012650000000	B	006814628.01	76095065	FI - LDN - Interest Rate Products	148,118,467.85
FX	HFUS107022650000000	B	006814628.01	76095065	FI - LDN - Interest Rate Products	74,059,233.92
FX	HHYS105010730C0.0.0.0	B	006833131.01	77597013	FI - NYK - Swaps Structuring	35,428,433.18

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
FX	LAUQ60101049000000.0.0.0	B	006810592.01	76095287	FI - NYK - Credit Derivatives	25,730,027.14
FX	LEUS901050210000A00	B	006833008.01	77597013	FI - NYK - Swaps Structuring	215,518,739.79
FX	LEWS507010220000A00	B	006886303.01	77597013	FI - NYK - Swaps Structuring	9,664,779.29
FX	LTAA0010038372.0.0.0	B	006810808.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA0010200819.0.0.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	6,441,533.30
FX	LTAA0010439728.0.0.0	B	006810808.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA0010493370.0.0.0	B	006810808.01	76038051	FI - TKO - Swaps	5,429,196.55
FX	LTAA0010523220.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010532174.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	LTAA0010561487.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	53,679,444.21
FX	LTAA0010561488.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	LTAA0010561489.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	32,207,666.52
FX	LTAA0010561490.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	53,679,444.21
FX	LTAA0010561491.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	32,207,666.52
FX	LTAA0010561492.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	23,618,955.45
FX	LTAA0010561499.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	LTAA0010561500.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	33,281,255.41
FX	LTAA0010561501.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	23,618,955.45
FX	LTAA0010561502.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	34,354,844.29
FX	LTAA0010561503.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	26,839,722.10
FX	LTAA0010561504.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	LTAA0010561507.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	26,839,722.10
FX	LTAA0010561508.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	LTAA0010561512.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	37,575,610.94
FX	LTAA0010561513.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	55,826,621.97
FX	LTAA0010561514.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	39,722,788.71
FX	LTAA0010565926.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565927.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565932.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565933.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565934.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565935.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565936.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565937.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565938.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565939.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565940.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565941.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565944.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565945.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565949.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565951.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565952.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010565953.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010584654.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	LTAA0010584659.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	13,956,655.49
FX	LTAA0010584660.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	11,809,477.73
FX	LTAA0010584661.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	LTAA0010584662.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	LTAA0010584663.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	LTAA0010584668.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	LTAA0010584669.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	11,809,477.73
FX	LTAA0010584670.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	LTAA0010584671.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	12,883,066.61
FX	LTAA0010584672.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	17,177,422.15
FX	LTAA0010584673.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	13,956,655.49
FX	LTAA0010584675.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	LTAA0010584676.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	LTAA0010584682.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	13,956,655.49

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
FX	LTAA0010584683.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	LTAA0010584686.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589814.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589815.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589816.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589818.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589821.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589822.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589823.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589824.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589826.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589828.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589831.0.1.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589832.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010589834.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	LTAA0010589836.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	9,662,299.96
FX	LTAA0010589841.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	LTAA0010589843.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	LTAA0010590139.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	4,294,355.54
FX	LTAA0010592343.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	7,515,122.19
FX	LTAA0010592344.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010592345.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	7,515,122.19
FX	LTAA0010592346.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	LTAA0010592347.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0010592348.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010592349.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0010592352.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA0010592355.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LTAA0010592356.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	LTAA0010592357.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	LTAA0010592358.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	LTAA0010592359.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	LTAA0010592360.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010592365.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	2,147,177.77
FX	LTAA0010592366.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010592367.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA0010600566.0.0.0	B	006810808.01	76038055	FI - TKO - Swaps	3,257,517.93
FX	LTAA0010633714.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	18,607,643.01
FX	LTAA0010641425.0.0.0	B	006810808.01	76038050	FI - TKO - Swaps	1,194,423.24
FX	LTAA0010891907.0.0.0	B	006810808.01	76038050	FI - TKO - Swaps	32,575,179.31
FX	LTAA0011064534.0.0.0	B	006810808.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA0012007885.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	3,257,517.93
FX	LTAA0012041627.0.0.0	B	006830947.01	77597013	FI - NYK - Swaps Structuring	5,400,888.44
FX	LTAA0012399076.0.0.0	B	006812580.01	76038004	FI - TKO - Swaps	10,858,393.10
FX	LTAA1108410016.0.0.0	B	006833131.01	77597013	FI - NYK - Swaps Structuring	215,060,596.20
FX	LTAA1110722342.0.0.0	B	006818785.01	76037324	FI - LDN - Interest Rate Products	268,759,539.93
FX	LTAA1110722348.0.0.0	B	006825954.01	76037324	FI - LDN - Interest Rate Products	89,586,513.32
FX	LTAA1110887315.0.0.0	B	006830491.01	77597013	FI - NYK - Swaps Structuring	500,000,000.00
FX	LTAA1115040658.0.0.0	B	006991954.01	77597013	FI - NYK - Swaps Structuring	179,217,163.50
FX	LTAA1115040800.0.0.0	B	006840466.01	77597013	FI - NYK - Swaps Structuring	50,180,805.78
FX	LTAA1115203879.0.0.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	57,148,000.00
FX	LTAA1115208560.0.0.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	81,635,000.00
FX	LTAA1418628601.0.0.0	B	006815575.01	77597013	FI - NYK - Swaps Structuring	32,207,666.52
FX	LTAA1418655569.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1418755616.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1418764028.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA1418778610.0.0.0	B	006810808.01	76038052	FI - TKO - Swaps	1,085,839.31
FX	LTAA1418817471.0.0.0	B	006804330.01	76038050	FI - TKO - Swaps	32,575,179.31
FX	LTAA1418824289.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	5,429,196.55

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1418848611.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1418960926.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA1418968470.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	3,257,517.93
FX	LTAA1419000845.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419019170.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419019444.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419046066.0.0.0	B	006810808.01	76038051	FI - TKO - Swaps	5,429,196.55
FX	LTAA1419048663.0.0.0	B	006830947.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	LTAA1419053265.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419075784.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419079709.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419099575.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419112884.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419116783.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419129031.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	2,714,598.28
FX	LTAA1419129172.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419131140.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419132642.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419133194.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419142625.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	8,686,714.48
FX	LTAA1419152588.0.0.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA1419157567.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419162454.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419162483.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	5,429,196.55
FX	LTAA1419162523.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419208565.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	10,858,393.10
FX	LTAA1419279652.0.0.0	B	006810808.01	76038048	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419407269.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419457300.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,085,839.31
FX	LTAA1419650343.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419661581.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	3,257,517.93
FX	LTAA1419661693.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	5,429,196.55
FX	LTAA1419687670.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	2,171,678.62
FX	LTAA1419761599.0.0.0	B	006810501.01	76038051	FI - TKO - Swaps	1,628,758.97
FX	LTAA1419799559.0.0.0	B	006876023.01	77597013	FI - NYK - Swaps Structuring	3,220,766.65
FX	LUEQ104010900000C0.0.0.0	B	006833008.01	77597013	FI - NYK - Swaps Structuring	14,146,556.98
FX	LUEQ601010490000A0.0.0.0	B	006810501.01	76095287	FI - NYK - Credit Derivatives	10,365,920.74
FX	LUES905020070000000	B	006828370.01	76037314	FI - LDN - Interest Rate Products	275,730,945.75
FX	LUYQ105020900000C0.0.0.0	B	006824841.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	LUYQ301990120000A0A	B	006801435.01	76095366	FI - TKO - Swaps	5,429,196.55
FX	LUYS001030400000B0.0.0.0	B	006807150.01	76095287	FI - NYK - Credit Derivatives	5,367,944.42
FX	LUYS710060000000B0.0.0.0	B	006833354.01	76095287	FI - NYK - Credit Derivatives	96,622,999.57
FX	LUYS710070000000B0.0.0.0	B	006833354.01	76095287	FI - NYK - Credit Derivatives	42,943,555.36
FX	LUYS801050000000B0.0.0.0	B	006812697.01	76095287	FI - NYK - Credit Derivatives	21,471,777.68
FX	LYES604010150C0.0.0.0	B	006401970.01	76095065	FI - LDN - Interest Rate Products	270,572,764.00
FX	LYUQ103050410000B0.0.0.0	B	006801435.01	76095287	FI - NYK - Credit Derivatives	5,367,944.42
FX	LYUS902020400000B0.0.0.0	B	006803134.01	76095287	FI - NYK - Credit Derivatives	5,367,944.42
FX	NUGS002020706S0.0.0.0	B	006844302.01	77597013	FI - NYK - Swaps Structuring	250,000,000.00
FX	SDB532301915.0.1.0	B	006812580.01	76095287	FI - NYK - Credit Derivatives	25,822,915.66
FX	SDB532301965.0.1.0	B	006812580.01	76095287	FI - NYK - Credit Derivatives	10,735,888.84
FX	SDB532339549.0.0.0	B	006857502.01	76095287	FI - NYK - Credit Derivatives	53,679,444.21
FX	SDB535352857.0.1.0	B	006803209.01	76095287	FI - NYK - Credit Derivatives	10,735,888.84
FX	SDB535420008.0.1.0	B	006657688.01	76095287	FI - NYK - Credit Derivatives	3,335,074.91
FX	SDB539360597.0.0.0	B	006805527.01	76095287	FI - NYK - Credit Derivatives	5,367,944.42
FX	SDB539360695.0.0.0	B	006805527.01	76095287	FI - NYK - Credit Derivatives	5,367,944.42
FX	SDB539360782.0.0.0	B	006805527.01	76095287	FI - NYK - Credit Derivatives	5,367,944.42
FX	TUES404010180000A00	B	006838049.01	77597013	FI - NYK - Swaps Structuring	2,867,474.62
FX	TUYS2029D061000000A	B	006801435.01	76038004	FI - TKO - Swaps	10,858,393.10
FX	TYEO307030610000A00	B	006830947.01	77597013	FI - NYK - Swaps Structuring	10,867,728.79

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
FX	TYEO307040610000A00	B	006830947.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYEO410010080000A00	B	006883599.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYEQ605010550000A0.0.0.0	B	006811194.01	76095287	FI - NYK - Credit Derivatives	10,735,888.84
FX	TYES104030720C0.0.0.0	B	006830491.01	77597013	FI - NYK - Swaps Structuring	12,975,322.64
FX	TYES107010720C0.0.0.0	B	006833131.01	77597013	FI - NYK - Swaps Structuring	40,746,814.29
FX	TYES107040720C0.0.0.0	B	006834873.01	77597013	FI - NYK - Swaps Structuring	39,714,523.43
FX	TYES107060610000000	B	006833354.01	76038004	FI - TKO - Swaps	19,770,407.81
FX	TYES110990AC0.0.0.0	B	006833131.01	77597013	FI - NYK - Swaps Structuring	40,144,644.62
FX	TYES909010720C0.0.0.0	B	006866396.01	76095065	FI - LDN - Interest Rate Products	12,279,009.15
FX	TYUO2039G0610000A00	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO2109A0610000A00	B	006888739.01	77597013	FI - NYK - Swaps Structuring	1,073,588.88
FX	TYUO3039B0610000A00	B	006833008.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	TYUO3039H0610000A00	B	006833008.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	TYUO305010610000A00	B	006833008.01	77597013	FI - NYK - Swaps Structuring	16,103,833.26
FX	TYUO312010610000A00	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUO504010610000A00	B	006833008.01	77597013	FI - NYK - Swaps Structuring	5,367,944.42
FX	TYUS002060520000A00	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUS009040.0.0.0	B	006830947.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYYO4062D0040000000	B	006823090.01	76038050	FI - TKO - Swaps	4,994,860.83
FX	HHES206990600C0.1	B	006827422.01	76161715	FI - LDN - Interest Rate Products	38,710,907.32
FX	HHUS003010040000A00	B	006871776.01	76161704	FI - LDN - Interest Rate Products	25,791,348.69
FX	HHUS105020600000A0A	B	006482764.01	76161705	FI - LDN - Interest Rate Products	12,895,674.34
FX	LEES5097A0C.0.0.0	B	006612931.01	76157042	FI - LDN - Emerging Debt Market	14,405,219.56
FX	LEGQ501010400000000	B	006401442.01	76152440	FI - LDN - Credit Derivatives	61,366,235.33
FX	LEGQ606010400000000	B	006402101.01	76152440	FI - LDN - Credit Derivatives	18,993,281.99
FX	LEGQ607010400000000	B	006877948.01	76152440	FI - LDN - Credit Derivatives	20,743,516.17
FX	LEGQ607020400000000	B	006877948.01	76152440	FI - LDN - Credit Derivatives	21,096,444.05
FX	LEHQ606010400000000	B	006640536.01	76152440	FI - LDN - Credit Derivatives	29,098,543.51
FX	LERS408010420000A00	B	006411664.01	76161715	FI - LDN - Interest Rate Products	20,890,986.31
FX	LEUQ404010400000000	B	006420392.01	76152440	FI - LDN - Credit Derivatives	10,803,914.67
FX	LEUQ406010400000000	B	006420392.01	76152440	FI - LDN - Credit Derivatives	9,076,004.26
FX	LEUQ505010400000000	B	006459382.01	76152440	FI - LDN - Credit Derivatives	11,432,716.91
FX	LEUQ505020400000000	B	006459382.01	76152440	FI - LDN - Credit Derivatives	17,149,068.16
FX	LEUQ511010400000000	B	006459382.01	76152440	FI - LDN - Credit Derivatives	36,618,068.12
FX	LEUS2069A0650000A00	B	006850762.01	76161705	FI - LDN - Interest Rate Products	45,592,846.39
FX	LEUS403010180000A00	B	006417570.01	76161705	FI - LDN - Interest Rate Products	43,012,119.24
FX	LEYQ511010400000000	B	006827810.01	76152440	FI - LDN - Credit Derivatives	19,502,884.83
FX	LEYS009020400000000	B	006853550.01	76152440	FI - LDN - Credit Derivatives	16,349,924.20
FX	LEYS010010400000000	B	006853550.01	76152440	FI - LDN - Credit Derivatives	14,405,219.56
FX	LEYS101010400000000	B	006853550.01	76152440	FI - LDN - Credit Derivatives	22,039,985.93
FX	LEYS401010460000000	B	006412183.01	76152440	FI - LDN - Credit Derivatives	6,060,829.91
FX	LGES104010650000A00	B	006834626.01	76161705	FI - LDN - Interest Rate Products	57,492,866.05
FX	LGES2069A1710S0.1	B	006827422.01	76161715	FI - LDN - Interest Rate Products	109,770,512.64
FX	LGES3090100200000A00	B	006892723.01	76161705	FI - LDN - Interest Rate Products	53,765,149.05
FX	LGES3090400200000A00	B	006892723.01	76161705	FI - LDN - Interest Rate Products	107,530,298.10
FX	LGES3090500200000A00	B	006892723.01	76161705	FI - LDN - Interest Rate Products	71,686,865.40
FX	LGUS2099E0020000A00	B	006859243.01	76161705	FI - LDN - Interest Rate Products	19,868,880.94
FX	LTAA0010002101.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	36,000,000.00
FX	LTAA0010102378.1	B	006678031.01	76161715	FI - LDN - Interest Rate Products	182,510,110.30
FX	LTAA0010158884.1	B	006475248.01	76161705	FI - LDN - Interest Rate Products	7,010,250.76
FX	LTAA0010613119.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	22,227,161.59
FX	LTAA0010772396.1	B	006678031.01	76161715	FI - LDN - Interest Rate Products	48,311,499.78
FX	LTAA0011023269.1	B	006927743.01	76161705	FI - LDN - Interest Rate Products	90,168,091.22
FX	LTAA0011023299.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	58,609,259.29
FX	LTAA0011074520.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA0011074523.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	21,471,777.68
FX	LTAA0011074527.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	26,839,722.10
FX	LTAA0011074530.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42
FX	LTAA0011074539.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	5,367,944.42

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
FX	LTAA0011176898.1	B	006871339.01	76161715	FI - LDN - Interest Rate Products	53,679,444.21
FX	LTAA0011188671.1	B	006871339.01	76161715	FI - LDN - Interest Rate Products	3,220,766.65
FX	LTAA0011295536.0	B	006834725.01	76157042	FI - LDN - Emerging Debt Market	4,265,000.00
FX	LTAA0011839909.1	B	006827083.01	76161715	FI - LDN - Interest Rate Products	220,993,201.98
FX	LTAA0011839910.1	B	006827083.01	76161715	FI - LDN - Interest Rate Products	92,176,518.03
FX	LTAA0011852708.1	B	006403463.01	76161715	FI - LDN - Interest Rate Products	64,092,401.77
FX	LTAA0011852717.1	B	006403463.01	76161715	FI - LDN - Interest Rate Products	22,647,491.79
FX	LTAA0011871307.1	B	006865042.01	76161715	FI - LDN - Interest Rate Products	11,368,804.00
FX	LTAA0011909869.1	B	006403463.01	76161715	FI - LDN - Interest Rate Products	22,153,300.84
FX	LTAA0011986008.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	242,700,448.23
FX	LTAA0011986009.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	632,032,417.27
FX	LTAA0012015384.1	B	006439475.01	76161715	FI - LDN - Interest Rate Products	55,555,556.00
FX	LTAA0012050950.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	271,936,489.37
FX	LTAA0012615766.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	278,319,737.82
FX	LTAA0012615780.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	556,639,475.63
FX	LTAA0012632583.1	B	006865042.01	76161715	FI - LDN - Interest Rate Products	56,637,970.10
FX	LTAA0012765376.1	B	006057004.01	76161705	FI - LDN - Interest Rate Products	1,000,895.44
FX	LTAA0012945891.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	2,863,587,959.36
FX	LTAA0013211160.1	B	006910293.01	76161715	FI - LDN - Interest Rate Products	221,361,372.00
FX	LTAA1102832255.1	B	006891261.01	76161715	FI - LDN - Interest Rate Products	1,552,737.50
FX	LTAA1102935447.1	B	006882831.01	76161715	FI - LDN - Interest Rate Products	146,220,000.00
FX	LTAA1103181147.1	B	006458947.01	76161715	FI - LDN - Interest Rate Products	215,060,596.20
FX	LTAA1103224925.1	B	006458947.01	76161715	FI - LDN - Interest Rate Products	203,590,697.74
FX	LTAA1103225004.1	B	006458947.01	76161715	FI - LDN - Interest Rate Products	71,686,865.40
FX	LTAA1103240600.1	B	006458947.01	76161715	FI - LDN - Interest Rate Products	98,661,772.61
FX	LTAA1103240626.1	B	006458947.01	76161715	FI - LDN - Interest Rate Products	123,114,730.16
FX	LTAA1103289722.1	B	006458947.01	76161715	FI - LDN - Interest Rate Products	143,373,730.80
FX	LTAA1103292003.1	B	006460612.01	76161715	FI - LDN - Interest Rate Products	430,121,192.40
FX	LTAA1103431389.1	B	006458947.01	76161715	FI - LDN - Interest Rate Products	573,494,923.20
FX	LTAA1103480561.1	B	006840243.01	76161715	FI - LDN - Interest Rate Products	82,220,891.22
FX	LTAA1103724593.1	B	006859813.01	76161715	FI - LDN - Interest Rate Products	57,349,492.32
FX	LTAA1105676652.1	B	006431662.01	76161715	FI - LDN - Interest Rate Products	28,818,840.36
FX	LTAA1105676689.1	B	006431662.01	76161715	FI - LDN - Interest Rate Products	16,600,000.00
FX	LTAA1105676799.1	B	006460174.01	76161715	FI - LDN - Interest Rate Products	9,400,000.00
FX	LTAA1105676814.1	B	006460174.01	76161715	FI - LDN - Interest Rate Products	28,818,840.36
FX	LTAA1105693862.1	B	006461834.01	76161715	FI - LDN - Interest Rate Products	28,818,840.36
FX	LTAA1106467686.1	B	006872659.01	76161715	FI - LDN - Interest Rate Products	450,960,000.00
FX	LTAA1106488327.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	50,000,000.00
FX	LTAA1106618446.1	B	006813687.01	76161715	FI - LDN - Interest Rate Products	143,373,730.80
FX	LTAA1106773220.1	B	006410807.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1106902560.1	B	006645907.01	76161715	FI - LDN - Interest Rate Products	125,395,181.66
FX	LTAA1107059610.1	B	006437065.01	76161715	FI - LDN - Interest Rate Products	40,388,416.02
FX	LTAA1107243949.1	B	006659395.01	76161715	FI - LDN - Interest Rate Products	285,832,795.98
FX	LTAA1107281155.1	B	006407936.01	76161715	FI - LDN - Interest Rate Products	37,306,147.54
FX	LTAA1107297305.1	B	006620488.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1107323931.1	B	006645907.01	76161715	FI - LDN - Interest Rate Products	476,250,000.00
FX	LTAA1107481004.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1107527617.1	B	006665160.01	76161715	FI - LDN - Interest Rate Products	7,438,049.94
FX	LTAA1107529062.1	B	006410807.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1107568496.1	B	006874259.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1107568699.1	B	006874259.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1107720161.1	B	006853550.01	76161715	FI - LDN - Interest Rate Products	19,910,846.73
FX	LTAA1107744048.1	B	006410807.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1107798359.1	B	006653802.01	76161715	FI - LDN - Interest Rate Products	200,000,000.00
FX	LTAA1107846491.1	B	006875058.01	76161715	FI - LDN - Interest Rate Products	214,717,776.82
FX	LTAA1107905744.1	B	006853550.01	76161715	FI - LDN - Interest Rate Products	9,685,399.77
FX	LTAA1107953347PB.0	B	006694699.01	76195805	FI - NYK - CDS Prime Brokerage	36,000,000.00
FX	LTAA1107953347PBB.0	B	006668669.01	76195805	FI - NYK - CDS Prime Brokerage	36,000,000.00
FX	LTAA1107987708.1	B	006665160.01	76161715	FI - LDN - Interest Rate Products	15,062,525.87

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1108347225.1	B	006850200.01	76161715	FI - LDN - Interest Rate Products	216,054,446.66
FX	LTAA1108445610.1	B	006410807.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1108484393.1	B	006874259.01	76161715	FI - LDN - Interest Rate Products	14,503,263.00
FX	LTAA1108582741.1	B	006852578.01	76161715	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1108619892.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	86,781,621.27
FX	LTAA1108620048.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	48,212,011.82
FX	LTAA1108620059.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	24,106,005.91
FX	LTAA1108643315.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	47,805,159.39
FX	LTAA1108663072.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	25,000,000.00
FX	LTAA1108764191.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	47,906,872.50
FX	LTAA1108764261.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	23,953,436.25
FX	LTAA1108805728.1	B	006653802.01	76161715	FI - LDN - Interest Rate Products	100,000,000.00
FX	LTAA1108877456.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	48,551,055.50
FX	LTAA1108915152.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	49,229,142.87
FX	LTAA1108950622.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	48,754,481.71
FX	LTAA1108979960.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	43,668,826.45
FX	LTAA1108980154.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	96,288,406.16
FX	LTAA1108980301.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	57,650,987.97
FX	LTAA1108980376.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	67,401,884.31
FX	LTAA1109118649.1	B	006474852.01	76161715	FI - LDN - Interest Rate Products	5,989,556.59
FX	LTAA1109451994.1	B	006680227.01	76161715	FI - LDN - Interest Rate Products	967,772.68
FX	LTAA1109502820.1	B	006843643.01	76161715	FI - LDN - Interest Rate Products	246,925,443.34
FX	LTAA1109672264.1	B	006687057.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1109672614.1	B	006410807.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1109707402.0	B	006816227.01	76157040	FI - LDN - Emerging Debt Market	28,810,439.12
FX	LTAA1109757784.1	B	006843643.01	76161715	FI - LDN - Interest Rate Products	356,271,251.54
FX	LTAA1109838388.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	113,430,454.80
FX	LTAA1109849820.1	B	006834725.01	76161715	FI - LDN - Interest Rate Products	152,025,000.00
FX	LTAA1109897723.1	B	006872659.01	76161715	FI - LDN - Interest Rate Products	356,492,500.00
FX	LTAA1109947335.1	B	006834725.01	76161715	FI - LDN - Interest Rate Products	50,950,000.00
FX	LTAA1109964848.1	B	006410807.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1110199304.1	B	006843643.01	76161715	FI - LDN - Interest Rate Products	310,467,152.01
FX	LTAA1110201668.1	B	006871339.01	76161715	FI - LDN - Interest Rate Products	10,036,161.16
FX	LTAA1110211816.0	B	006649032.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1110309408.1	B	006430268.01	76161715	FI - LDN - Interest Rate Products	1,008,254.08
FX	LTAA1110361370.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	37,142,857.14
FX	LTAA1110418928.1	B	006699102.01	76161715	FI - LDN - Interest Rate Products	26,151,981.00
FX	LTAA1110455101.1	B	006847214.01	76161715	FI - LDN - Interest Rate Products	134,472,000.00
FX	LTAA1110456037.1	B	006872659.01	76161715	FI - LDN - Interest Rate Products	11,025,000.00
FX	LTAA1110463053.1	B	006902589.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1110463736.1	B	006847214.01	76161715	FI - LDN - Interest Rate Products	75,704,700.00
FX	LTAA1110470032.1	B	006847214.01	76161715	FI - LDN - Interest Rate Products	20,400,000.00
FX	LTAA1110532053.1	B	006871339.01	76161715	FI - LDN - Interest Rate Products	10,388,000.00
FX	LTAA1110532113.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	46,008,227.87
FX	LTAA1110535674.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	735,698,005.70
FX	LTAA1110570521.1	B	006871339.01	76161715	FI - LDN - Interest Rate Products	11,100,000.00
FX	LTAA1110645023.1	B	006871339.01	76161715	FI - LDN - Interest Rate Products	18,995,200.00
FX	LTAA1110653179.1	B	006669683.01	76161715	FI - LDN - Interest Rate Products	143,373,730.80
FX	LTAA1110689207.1	B	006665160.01	76161715	FI - LDN - Interest Rate Products	18,928,415.00
FX	LTAA1110859682.1	B	006871339.01	76161715	FI - LDN - Interest Rate Products	17,760,000.00
FX	LTAA1110865053.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	403,884,160.24
FX	LTAA1110874784PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	18,552,678.00
FX	LTAA1110874784PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	15,824,343.00
FX	LTAA1110874784PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	20,189,679.00
FX	LTAA1110874784PBB.0	B	006492284.01	76195805	FI - NYK - CDS Prime Brokerage	54,566,700.00
FX	LTAA1110884355.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	148,882,833.79
FX	LTAA1110884368.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	74,101,387.50
FX	LTAA1110891184.1	B	006676100.01	76161715	FI - LDN - Interest Rate Products	2,867,474.62
FX	LTAA1110891185.1	B	006676100.01	76161715	FI - LDN - Interest Rate Products	1,433,737.31

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
FX	LTAA1110891829PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	9,092,222.00
FX	LTAA1110891829PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	10,910,667.00
FX	LTAA1110891829PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	5,974,888.78
FX	LTAA1110891829PBB.0	B	006605281.01	76195805	FI - NYK - CDS Prime Brokerage	25,977,777.78
FX	LTAA1110891888PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	18,200,000.00
FX	LTAA1110891888PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	21,840,000.00
FX	LTAA1110891888PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	11,960,000.00
FX	LTAA1110891888PBB.0	B	006668669.01	76195805	FI - NYK - CDS Prime Brokerage	52,000,000.00
FX	LTAA1110893868.0	B	006881908.01	76157042	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1110897286.1	B	006669519.01	76161705	FI - LDN - Interest Rate Products	75,000,000.00
FX	LTAA1110897287.1	B	006669519.01	76161705	FI - LDN - Interest Rate Products	50,000,000.00
FX	LTAA1110912022.1	B	006902589.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1110918452.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	105,662,983.43
FX	LTAA1110918518.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	41,436,464.09
FX	LTAA1110925093.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	95,718,232.04
FX	LTAA1110925119.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	103,375,690.61
FX	LTAA1110930786.1	B	006626972.01	76161715	FI - LDN - Interest Rate Products	125,000,000.00
FX	LTAA1110937868.0	B	006894679.01	76157060	FI - LDN - Emerging Debt Market	14,405,219.56
FX	LTAA1110937896.0	B	006884571.01	76157060	FI - LDN - Emerging Debt Market	7,202,609.78
FX	LTAA1110945279PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	8,750,000.00
FX	LTAA1110945279PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	10,500,000.00
FX	LTAA1110945279PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	5,750,000.00
FX	LTAA1110945279PBB.0	B	006605281.01	76195805	FI - NYK - CDS Prime Brokerage	25,000,000.00
FX	LTAA1110945893.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	65,904,761.90
FX	LTAA1110945961.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	88,435,374.15
FX	LTAA1110945966.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	106,122,448.98
FX	LTAA1110945981.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	79,085,714.29
FX	LTAA1110956235.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1110956320.0	B	006614283.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1110959130.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	79,396,200.81
FX	LTAA1110970103.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	49,296,951.60
FX	LTAA1110970173.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	80,847,000.63
FX	LTAA1110987011.1	B	006843643.01	76161715	FI - LDN - Interest Rate Products	241,619,482.28
FX	LTAA1110997716.0	B	006912539.01	76157040	FI - LDN - Emerging Debt Market	11,643,465.27
FX	LTAA1111030923.0	B	006457204.01	76157051	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111032801.0	B	006654933.01	76157051	FI - LDN - Emerging Debt Market	14,000,000.00
FX	LTAA1111072661.0	B	006447205.01	76157040	FI - LDN - Emerging Debt Market	3,601,304.89
FX	LTAA1111095442.0	B	006684955.01	76157051	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111095539.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	13,000,000.00
FX	LTAA1111118548.0	B	006881908.01	76157051	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111130878.0	B	006881908.01	76157051	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1111132100.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111132122.0	B	006678221.01	76157051	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111144510.1	B	006919393.01	76161715	FI - LDN - Interest Rate Products	66,500,000.00
FX	LTAA1111144805.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	13,000,000.00
FX	LTAA1111144832.0	B	006852578.01	76157051	FI - LDN - Emerging Debt Market	13,000,000.00
FX	LTAA1111144845.0	B	006852578.01	76157051	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111144850.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111145135.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111164153.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1111164175.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1111164181.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1111165310.1	B	006850200.01	76161715	FI - LDN - Interest Rate Products	39,826,036.34
FX	LTAA1111168669.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1111170879.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	6,750,000.00
FX	LTAA1111201535.0	B	006684955.01	76157051	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111201922.1	B	006862577.01	76161715	FI - LDN - Interest Rate Products	58,875,000.00
FX	LTAA1111206700.1	B	006683023.01	76161715	FI - LDN - Interest Rate Products	14,142,769.05
FX	LTAA1111210032.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	25,000,000.00

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
FX	LTAA1111231200.0	B	006464440.01	76157051	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1111231971.1	B	006902589.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111231976.1	B	006902589.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111270896.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1111271148.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1111291294.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111304622.0	B	006881908.01	76157051	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111305576.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111305580.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111308667.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	29,227,397.26
FX	LTAA1111321908.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111321937.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111352538.0	B	006464440.01	76157051	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1111408443.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111444996.0	B	006852578.01	76157051	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1111466707.1	B	006659395.01	76161715	FI - LDN - Interest Rate Products	250,000,000.00
FX	LTAA1111467537.1	B	006850200.01	76161715	FI - LDN - Interest Rate Products	96,647,792.91
FX	LTAA1111478485.1	B	006674071.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111503163.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1111503171.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1111504204.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111505577.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111513832.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	58,968,058.97
FX	LTAA1111517774.0	B	006678221.01	76157051	FI - LDN - Emerging Debt Market	21,276,595.74
FX	LTAA1111538377.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1111545604.0	B	006881908.01	76157051	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111567498.0	B	006881908.01	76157051	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111583623.0	B	006827083.01	76157051	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111594912.0	B	006834576.01	76157051	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111603949.1	B	006659395.01	76161715	FI - LDN - Interest Rate Products	150,000,000.00
FX	LTAA1111646071.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111646076.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	50,000,000.00
FX	LTAA1111646142.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111660764.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111660784.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1111660795.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	38,000,000.00
FX	LTAA1111674390.1	B	006470900.01	76161715	FI - LDN - Interest Rate Products	200,000,000.00
FX	LTAA1111697321.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1111702355.1	B	006669683.01	76161715	FI - LDN - Interest Rate Products	107,358,888.41
FX	LTAA1111708620.0	B	006678221.01	76157051	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1111708627.0	B	006447205.01	76157051	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111708652.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111712628.0	B	006434948.01	76157051	FI - LDN - Emerging Debt Market	60,000,000.00
FX	LTAA1111725167.1	B	006850200.01	76161715	FI - LDN - Interest Rate Products	48,323,896.46
FX	LTAA1111757682.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1111760697.0	B	006423909.01	76157063	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111760967.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1111772037.0	B	006881908.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1111775741.0	B	006881908.01	76157042	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1111791015.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1111805617.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111808410.1	B	006407936.01	76161715	FI - LDN - Interest Rate Products	100,000,000.00
FX	LTAA1111821611.0	B	006827083.01	76157042	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1111830964.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1111847534.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111858514.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	148,850,000.00
FX	LTAA1111860153.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1111862007.4	B	006881908.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111872690.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00

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
FX	LTAA1111885480.4	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1111885801.4	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	7,000,000.00
FX	LTAA1111885917.4	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111914978.4	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1111976890.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111977977.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1111984758.1	B	006902589.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111984760.1	B	006902589.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111986717.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1111987588.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1111995979.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	25,000,000.00
FX	LTAA1111996900.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1111997547.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1111997548.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1111997789.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1111997790.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	27,000,000.00
FX	LTAA1112006094.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112008069.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1112043606.0	B	006876379.01	76157051	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112052018.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	51,738,066.12
FX	LTAA1112052278.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	51,771,970.49
FX	LTAA1112053688.4	B	006464440.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112063915.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1112063917.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1112083456.4	B	006852396.01	76157042	FI - LDN - Emerging Debt Market	22,000,000.00
FX	LTAA1112083464.4	B	006607725.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112091102.0	B	006447205.01	76157042	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112091123.0	B	006852396.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112094990.1	B	006871339.01	76161715	FI - LDN - Interest Rate Products	1,936,250,000.00
FX	LTAA1112113280.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112113285.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112113460.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1112113602.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112118318.4	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112118966.4	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112130649.4	B	006852396.01	76157042	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1112145052.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1112145069.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112145503.0	B	006884571.01	76157040	FI - LDN - Emerging Debt Market	14,405,219.56
FX	LTAA1112146100.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1112155582.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112167583.1	B	006483051.01	76161715	FI - LDN - Interest Rate Products	179,217,163.50
FX	LTAA1112167790.4	B	006816227.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112168394.4	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112181994.1	B	006885826.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112182015.1	B	006885826.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1112191328.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	60,000,000.00
FX	LTAA1112191346.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	60,000,000.00
FX	LTAA1112191350.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1112191661.0	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112202116.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1112204875.4	B	006846661.01	76157042	FI - LDN - Emerging Debt Market	35,000,000.00
FX	LTAA1112205071.4	B	006816227.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112205591.4	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112206517.4	B	006816227.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112214472.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	230,123,076.92
FX	LTAA1112214474.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	106,538,461.54
FX	LTAA1112215927.4	B	006876379.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112216033.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	54,000,000.00

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
FX	LTAA1112219476.1	B	006871339.01	76161715	FI - LDN - Interest Rate Products	342,125,000.00
FX	LTAA1112229051.4	B	006434674.01	76157042	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112229056.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	36,000,000.00
FX	LTAA1112229094.4	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	75,000,000.00
FX	LTAA1112229111.4	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112229114.4	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112229943.4	B	006827083.01	76157042	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1112240286.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1112240453.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1112300568.0	B	006447205.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112304898.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112313556.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112327126.4	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112329680.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1112341289.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1112352832.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1112352863.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112378121.0	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112379392.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1112388782.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112389413.1	B	006447205.01	76161715	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1112399209.0	B	006654933.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112399263.0	B	006439509.01	76157042	FI - LDN - Emerging Debt Market	35,000,000.00
FX	LTAA1112411881.0	B	006654933.01	76157042	FI - LDN - Emerging Debt Market	35,000,000.00
FX	LTAA1112411883.0	B	006654933.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112422870PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	9,100,000.00
FX	LTAA1112422870PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	4,940,000.00
FX	LTAA1112422870PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	37,960,000.00
FX	LTAA1112422870PBB.0	B	006492284.01	76195805	FI - NYK - CDS Prime Brokerage	52,000,000.00
FX	LTAA1112447110.4	B	006678221.01	76157042	FI - LDN - Emerging Debt Market	36,000,000.00
FX	LTAA1112454204.0	B	006464440.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112457110.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1112477486PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	4,550,000.00
FX	LTAA1112477486PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	2,470,000.00
FX	LTAA1112477486PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	18,980,000.00
FX	LTAA1112477486PBB.0	B	006492284.01	76195805	FI - NYK - CDS Prime Brokerage	26,000,000.00
FX	LTAA1112488014.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112488017.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112498105.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1112500763.1	B	006659395.01	76161715	FI - LDN - Interest Rate Products	100,000,000.00
FX	LTAA1112525726.0	B	006447205.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112528231.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	295,900,000.00
FX	LTAA1112536944.4	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112547139.4	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	75,000,000.00
FX	LTAA1112548470.4	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112549264.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1112549370.4	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	3,000,000.00
FX	LTAA1112549776.0	B	006827083.01	76157040	FI - LDN - Emerging Debt Market	28,810,439.12
FX	LTAA1112555726.4	B	006620488.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112557195.4	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112557216.4	B	006439509.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112557761.0	B	006827083.01	76157040	FI - LDN - Emerging Debt Market	14,405,219.56
FX	LTAA1112557765.0	B	006894679.01	76157040	FI - LDN - Emerging Debt Market	14,405,219.56
FX	LTAA1112565096.4	B	006852396.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112567933.4	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112567951.4	B	006415392.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112567967.4	B	006439509.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112572967.4	B	006434948.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112575579.4	B	006931679.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00

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
FX	LTAA1112583605.0	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112605933.0	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112616278.0	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	123,000,000.00
FX	LTAA1112616469.0	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112617209.1	B	006659395.01	76161715	FI - LDN - Interest Rate Products	100,000,000.00
FX	LTAA1112626642.0	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	72,000,000.00
FX	LTAA1112626646.0	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112653402.4	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112653406.4	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	72,000,000.00
FX	LTAA1112664105.1	B	006470900.01	76161715	FI - LDN - Interest Rate Products	1,250,000,000.00
FX	LTAA1112670769.4	B	006649032.01	76157042	FI - LDN - Emerging Debt Market	25,800,000.00
FX	LTAA1112670781.0	B	006438410.01	76157042	FI - LDN - Emerging Debt Market	18,000,000.00
FX	LTAA1112676230.0	B	006607725.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112676239.0	B	006607725.01	76157042	FI - LDN - Emerging Debt Market	7,000,000.00
FX	LTAA1112684643.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112686296.4	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112686841.4	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112724114.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	448,560,000.00
FX	LTAA1112727846.4	B	006434237.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112767937.1	B	006401442.01	76161715	FI - LDN - Interest Rate Products	45,090,733.13
FX	LTAA1112772982.4	B	006846661.01	76157042	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112777121.4	B	006816227.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112777129.4	B	006420467.01	76157042	FI - LDN - Emerging Debt Market	8,000,000.00
FX	LTAA1112792463.1	B	006443006.01	76161715	FI - LDN - Interest Rate Products	27,333,578.57
FX	LTAA1112848075.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112874078.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112874081.0	B	006876379.01	76157042	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112875627.0	B	006876379.01	76157042	FI - LDN - Emerging Debt Market	8,000,000.00
FX	LTAA1112908599.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1112925593.0	B	006881908.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112927021.0	B	006816227.01	76157042	FI - LDN - Emerging Debt Market	34,000,000.00
FX	LTAA1112927024.0	B	006816227.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112927682.0	B	006852396.01	76157040	FI - LDN - Emerging Debt Market	14,405,219.56
FX	LTAA1112934813.1	B	006680227.01	76161715	FI - LDN - Interest Rate Products	3,899,738.44
FX	LTAA1112956886.0	B	006894679.01	76157040	FI - LDN - Emerging Debt Market	14,405,219.56
FX	LTAA1112959544.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1112968543.0	B	006852396.01	76157040	FI - LDN - Emerging Debt Market	7,202,609.78
FX	LTAA1112968547.0	B	006894679.01	76157040	FI - LDN - Emerging Debt Market	7,202,609.78
FX	LTAA1112969640.0	B	006894679.01	76157040	FI - LDN - Emerging Debt Market	10,083,653.69
FX	LTAA1112979808.1	B	006843643.01	76161715	FI - LDN - Interest Rate Products	500,000,000.00
FX	LTAA1112979863.1	B	006843643.01	76161715	FI - LDN - Interest Rate Products	161,038,332.62
FX	LTAA1112980319.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	21,500,000.00
FX	LTAA1112980532.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113010825.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113021399.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1113022059.1	B	006939227.01	76161715	FI - LDN - Interest Rate Products	100,000,000.00
FX	LTAA1113036509.0	B	006887418.01	76157051	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113036531.0	B	006678221.01	76157051	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113036575.0	B	006887418.01	76157051	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1113045452.4	B	006684955.01	76157042	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1113047226.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113048219.0	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113048224.0	B	006649032.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1113064379.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1113067280.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1113082974.0	B	006906143.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1113083630.0	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1113084059.1	B	006443006.01	76161715	FI - LDN - Interest Rate Products	101,324,191.38
FX	LTAA1113101982.0	B	006906143.01	76157042	FI - LDN - Emerging Debt Market	25,000,000.00

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
FX	LTAA1113102635.0	B	006906143.01	76157042	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1113110793.0	B	006434674.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113129924.0	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1113151148.1	B	006939250.01	76161715	FI - LDN - Interest Rate Products	25,000,000.00
FX	LTAA1113163464.0	B	006607725.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113164474.0	B	006877948.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113169290.0	B	006649032.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1113201765.1	B	006483051.01	76161705	FI - LDN - Interest Rate Products	35,950,003.89
FX	LTAA1113201991.1	B	006483051.01	76161705	FI - LDN - Interest Rate Products	44,038,754.77
FX	LTAA1113320798.1	B	006401442.01	76161715	FI - LDN - Interest Rate Products	310,240,295.58
FX	LTAA1113320817.1	B	006401442.01	76161715	FI - LDN - Interest Rate Products	102,118,041.89
FX	LTAA1113367513.1	B	006401442.01	76161715	FI - LDN - Interest Rate Products	32,207,666.52
FX	LTAA1113367528.1	B	006401442.01	76161715	FI - LDN - Interest Rate Products	16,103,833.26
FX	LTAA1113375025.1	B	006884571.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1113376088.0	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	7,500,000.00
FX	LTAA1113376170.0	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113376479.0	B	006852396.01	76157042	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1113391440.1	B	006620488.01	76161715	FI - LDN - Interest Rate Products	57,846,336.40
FX	LTAA1113400507.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	43,595,658.07
FX	LTAA1113402559.0	B	006894679.01	76157042	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1113450629.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	298,300,000.00
FX	LTAA1113458623.1	B	006964449.01	76161715	FI - LDN - Interest Rate Products	5,613,693.45
FX	LTAA1113483586.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	140,322,742.31
FX	LTAA1113495500.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	487,146,000.00
FX	LTAA1113495540.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	295,240,000.00
FX	LTAA1113507429.1	B	006848824.01	76161715	FI - LDN - Interest Rate Products	366,050,000.00
FX	LTAA1113528092.1	B	006877492.01	76161715	FI - LDN - Interest Rate Products	11,809,600.00
FX	LTAA1113636006.1	B	006851182.01	76161715	FI - LDN - Interest Rate Products	37,653,874.00
FX	LTAA1113644115.1	B	006851182.01	76161715	FI - LDN - Interest Rate Products	37,667,511.77
FX	LTAA1113753152.1	B	006669683.01	76161715	FI - LDN - Interest Rate Products	451,151,897.31
FX	LTAA1113767361.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	442,230,000.00
FX	LTAA1113767369.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	597,010,500.00
FX	LTAA1113806938.1	B	006851182.01	76161705	FI - LDN - Interest Rate Products	27,465,000.00
FX	LTAA1113943463.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	390,773,000.00
FX	LTAA1114023928.5	B	006860340.01	76161715	FI - LDN - Interest Rate Products	150,320,000.00
FX	LTAA1114023952.5	B	006860340.01	76161715	FI - LDN - Interest Rate Products	120,256,000.00
FX	LTAA1114213810.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	11,268,552.51
FX	LTAA1114214431.1	B	006834626.01	76161715	FI - LDN - Interest Rate Products	183,375,001.69
FX	LTAA1114225349.1	B	006603195.01	76161715	FI - LDN - Interest Rate Products	175,000,000.00
FX	LTAA1114259771.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	125,212,861.87
FX	LTAA1114327399.1	B	006860340.01	76161715	FI - LDN - Interest Rate Products	562,742,000.00
FX	LTAA1114329729.1	B	006980049.01	76161715	FI - LDN - Interest Rate Products	493,394,934.41
FX	LTAA1114329732.1	B	006980049.01	76161715	FI - LDN - Interest Rate Products	491,375,769.46
FX	LTAA1114329736.1	B	006980049.01	76161715	FI - LDN - Interest Rate Products	403,586,584.95
FX	LTAA1114329741.1	B	006980049.01	76161715	FI - LDN - Interest Rate Products	302,997,946.56
FX	LTAA1114329744.1	B	006980049.01	76161715	FI - LDN - Interest Rate Products	294,401,911.25
FX	LTAA1114329756.1	B	006980049.01	76161715	FI - LDN - Interest Rate Products	745,600,000.00
FX	LTAA1114329769.1	B	006980049.01	76161715	FI - LDN - Interest Rate Products	732,100,000.00
FX	LTAA1114329773.1	B	006980049.01	76161715	FI - LDN - Interest Rate Products	727,400,000.00
FX	LTAA1114329776.1	B	006980049.01	76161715	FI - LDN - Interest Rate Products	501,744,966.43
FX	LTAA1114329915.1	B	006980049.01	76161715	FI - LDN - Interest Rate Products	64,415,333.05
FX	LTAA1114362564.1	B	006847214.01	76161715	FI - LDN - Interest Rate Products	81,185,000.00
FX	LTAA1114389321.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	22,657,409.86
FX	LTAA1114392542.1	B	006850200.01	76161715	FI - LDN - Interest Rate Products	573,720,000.00
FX	LTAA1114406487.5	B	006420467.01	76161715	FI - LDN - Interest Rate Products	286,760,000.00
FX	LTAA1114413993.1	B	006443006.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1114427773.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	22,603,941.05
FX	LTAA1114430488.1	B	006669519.01	76161705	FI - LDN - Interest Rate Products	91,824,206.39
FX	LTAA1114468392.1	B	006850200.01	76161715	FI - LDN - Interest Rate Products	358,950,000.00

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
FX	LTAA1114470209.1	B	006663553.01	76161715	FI - LDN - Interest Rate Products	807,768,320.47
FX	LTAA1114517012.1	B	006850200.01	76161715	FI - LDN - Interest Rate Products	218,220,000.00
FX	LTAA1114615360.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	222,615,000.00
FX	LTAA1114643264.1	B	006949622.01	76161715	FI - LDN - Interest Rate Products	21,708,338.42
FX	LTAA1114665702.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	74,452,950.00
FX	LTAA1114665876.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	74,693,755.60
FX	LTAA1114668951.1	B	006986392.01	76161715	FI - LDN - Interest Rate Products	39,604,211.52
FX	LTAA1114699995.1	B	006988265.01	76161715	FI - LDN - Interest Rate Products	1,130,875,648.66
FX	LTAA1114708423.1	B	006852578.01	76161715	FI - LDN - Interest Rate Products	169,771,200.00
FX	LTAA1114708425.1	B	006852578.01	76161715	FI - LDN - Interest Rate Products	167,030,000.00
FX	LTAA1114711199.1	B	006832836.01	76161715	FI - LDN - Interest Rate Products	84,010,000.00
FX	LTAA1114711815.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	163,625,000.00
FX	LTAA1114711821.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	74,375,000.00
FX	LTAA1114714123.1	B	006687206.01	76161715	FI - LDN - Interest Rate Products	312,395,099.40
FX	LTAA1114719225.1	B	006687214.01	76161715	FI - LDN - Interest Rate Products	163,659,301.47
FX	LTAA1114719233.1	B	006687206.01	76161715	FI - LDN - Interest Rate Products	163,659,301.47
FX	LTAA1114723342.1	B	006460604.01	76161715	FI - LDN - Interest Rate Products	407,181,395.47
FX	LTAA1114723745.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	90,576,000.00
FX	LTAA1114749541.1	B	006949622.01	76161715	FI - LDN - Interest Rate Products	51,497,151.32
FX	LTAA1114749568.1	B	006949622.01	76161715	FI - LDN - Interest Rate Products	51,497,151.32
FX	LTAA1114750792.1	B	006899256.01	76161715	FI - LDN - Interest Rate Products	112,920,000.00
FX	LTAA1114760095.1	B	006867659.01	76161715	FI - LDN - Interest Rate Products	75,327,705.09
FX	LTAA1114767309.1	B	006887236.01	76161715	FI - LDN - Interest Rate Products	96,967,000.00
FX	LTAA1114767685.1	B	006603195.01	76161715	FI - LDN - Interest Rate Products	80,525,190.89
FX	LTAA1114788348.1	B	006851182.01	76161715	FI - LDN - Interest Rate Products	100,656,488.55
FX	LTAA1114788704.1	B	006428262.01	76161715	FI - LDN - Interest Rate Products	204,819,615.43
FX	LTAA1114795281.1	B	006856645.01	76161715	FI - LDN - Interest Rate Products	255,205,240.83
FX	LTAA1114813328.1	B	006872667.01	76161715	FI - LDN - Interest Rate Products	403,427,346.45
FX	LTAA1114817320.1	B	006861082.01	76161715	FI - LDN - Interest Rate Products	86,334,000.00
FX	LTAA1114817322.1	B	006861082.01	76161715	FI - LDN - Interest Rate Products	57,556,000.00
FX	LTAA1114840878.1	B	006861082.01	76161715	FI - LDN - Interest Rate Products	64,750,500.00
FX	LTAA1114840897.1	B	006861082.01	76161715	FI - LDN - Interest Rate Products	72,765,000.00
FX	LTAA1114854179.1	B	006846067.01	76161715	FI - LDN - Interest Rate Products	254,515,604.58
FX	LTAA1114857405.1	B	006846067.01	76161715	FI - LDN - Interest Rate Products	255,841,775.74
FX	LTAA1114865559.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	97,203,660.00
FX	LTAA1114865568.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	71,790,000.00
FX	LTAA1114878259.1	B	006993356.01	76161715	FI - LDN - Interest Rate Products	25,497,940.60
FX	LTAA1114884571.1	B	006430888.01	76161705	FI - LDN - Interest Rate Products	4,713,193.89
FX	LTAA1114884584.1.1	B	006430888.01	76161705	FI - LDN - Interest Rate Products	4,825,412.79
FX	LTAA1114900719.1	B	006456529.01	76161715	FI - LDN - Interest Rate Products	637,726,354.60
FX	LTAA1114915913.1	B	006979140.01	76161715	FI - LDN - Interest Rate Products	57,216,441.50
FX	LTAA1114926386.1	B	006988265.01	76161715	FI - LDN - Interest Rate Products	716,868,654.00
FX	LTAA1114928969.1	B	006910384.01	76157042	FI - LDN - Emerging Debt Market	155,960,165.02
FX	LTAA1114929452.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	99,108,027.75
FX	LTAA1114944957.1	B	006878508.01	76161715	FI - LDN - Interest Rate Products	522,207,315.71
FX	LTAA1114957640.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1114962828.1	B	006887236.01	76161715	FI - LDN - Interest Rate Products	14,894,000.00
FX	LTAA1114964830.1	B	006887236.01	76161715	FI - LDN - Interest Rate Products	98,951,118.15
FX	LTAA1114981691.1	B	006850200.01	76161715	FI - LDN - Interest Rate Products	17,342,346.75
FX	LTAA1114981840.1	B	006883227.01	76161715	FI - LDN - Interest Rate Products	598,400,000.00
FX	LTAA1114984421.1	B	006897151.01	76161715	FI - LDN - Interest Rate Products	10,919,343.34
FX	LTAA1115041227.1	B	006850200.01	76161715	FI - LDN - Interest Rate Products	738,350,000.00
FX	LTAA1115045265.1	B	006812903.01	76161715	FI - LDN - Interest Rate Products	46,204,913.44
FX	LTAA1115084511.1	B	006885263.01	76161715	FI - LDN - Interest Rate Products	120,000,000.00
FX	LTAA1115090376.1	B	006885263.01	76161715	FI - LDN - Interest Rate Products	300,000,000.00
FX	LTAA1115109848.1	B	006854194.01	76161715	FI - LDN - Interest Rate Products	50,000,000.00
FX	LTAA1115117645.1	B	006411060.01	76161715	FI - LDN - Interest Rate Products	1,433,737.31
FX	LTAA1115157060.1	B	006991624.01	76161715	FI - LDN - Interest Rate Products	59,320,000.00
FX	LTAA1115164328.1	B	006428262.01	76161715	FI - LDN - Interest Rate Products	250,000,000.00

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
FX	LTAA1115203379.1	B	006428262.01	76161715	FI - LDN - Interest Rate Products	168,387,871.07
FX	LTAA1115203411.1	B	006428262.01	76161715	FI - LDN - Interest Rate Products	169,666,130.30
FX	LTAA1115203554.1	B	006428262.01	76161715	FI - LDN - Interest Rate Products	542,917,792.59
FX	LTAA1115203596.1	B	006428262.01	76161715	FI - LDN - Interest Rate Products	528,859,206.20
FX	LTAA1115203739.1	B	006428262.01	76161715	FI - LDN - Interest Rate Products	301,416,392.71
FX	LTAA1115215467.1	B	006624332.01	76161715	FI - LDN - Interest Rate Products	2,963,509.01
FX	LTAA1115224682.1	B	006420467.01	76161715	FI - LDN - Interest Rate Products	43,975,373.79
FX	LTAA1115227680.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1115242744.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1115252960.1	B	006058465.01	76161715	FI - LDN - Interest Rate Products	18,000,000.00
FX	LTAA1115259630.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	10,340,296.00
FX	LTAA1115266356.1	B	006050595.01	76161715	FI - LDN - Interest Rate Products	96,647,792.91
FX	LTAA1115266426.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	10,320,837.00
FX	LTAA1115267728.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	8,252,362.00
FX	LTAA1115267812.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	8,410,774.00
FX	LTAA1115278887.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	8,347,415.00
FX	LTAA1115283733.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	8,250,423.00
FX	LTAA1115283789.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	8,897,158.00
FX	LTAA1115284743.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	7,921,409.00
FX	LTAA1115285276.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	16,675,694.00
FX	LTAA1115286180.1	B	006991624.01	76161715	FI - LDN - Interest Rate Products	74,920,000.00
FX	LTAA1115290901.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	8,001,350.00
FX	LTAA1115292155.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	8,170,155.00
FX	LTAA1115292614.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	8,130,904.00
FX	LTAA1115300691.1	B	006059950.01	76161715	FI - LDN - Interest Rate Products	147,875,000.00
FX	LTAA1115312007.1	B	006991624.01	76161715	FI - LDN - Interest Rate Products	83,621,939.34
FX	LTAA1115316889.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	8,856,187.00
FX	LTAA1115317703.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	8,446,823.00
FX	LTAA1115322683.1	B	006836191.01	76161715	FI - LDN - Interest Rate Products	16,026,010.06
FX	LTAA1115328001.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	8,455,882.00
FX	LTAA1115345162.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	10,045,453.40
FX	LTAA1115359328.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1115362085.1	B	006400568.01	76161715	FI - LDN - Interest Rate Products	137,583,890.00
FX	LTAA1115367726.1	B	006400568.01	76161715	FI - LDN - Interest Rate Products	27,068,587.00
FX	LTAA1115371330.1	B	006850200.01	76161715	FI - LDN - Interest Rate Products	162,348,652.21
FX	LTAA1115372326.1	B	006948509.01	76161715	FI - LDN - Interest Rate Products	120,625,644.00
FX	LTAA1115375897.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1115379567.1	B	006683726.01	76161715	FI - LDN - Interest Rate Products	10,055,478.80
FX	LTAA1115418347.1	B	006958375.01	76161715	FI - LDN - Interest Rate Products	144,000,000.00
FX	LTAA1275093954.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	48,890,099.18
FX	LTAA1275146383.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1275163182.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	14,380,001.56
FX	LTAA1400918911.1	B	006865042.01	76161705	FI - LDN - Interest Rate Products	28,755,600.00
FX	LTAA1400918921.1	B	006865042.01	76161705	FI - LDN - Interest Rate Products	18,552,000.00
FX	LTAA1401084758.1	B	006865042.01	76161705	FI - LDN - Interest Rate Products	21,783,239.95
FX	LTAA1401127287.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	187,130,000.00
FX	LTAA1401149269.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	184,130,000.00
FX	LTAA1401620529.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	230,462,500.00
FX	LTAA1401776625.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	12,276,990.14
FX	LTAA1401788084.1	B	006451017.01	76161705	FI - LDN - Interest Rate Products	74,450,000.00
FX	LTAA1401870738.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	37,721,707.26
FX	LTAA1401888836.1	B	006865042.01	76161715	FI - LDN - Interest Rate Products	115,794,349.24
FX	LTAA1401957319.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	179,750,019.47
FX	LTAA1401957336.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	179,750,019.47
FX	LTAA1401957340.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	179,750,019.47
FX	LTAA1401957372.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	179,750,019.47
FX	LTAA1418162434.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	92,880,000.00
FX	LTAA1418205304.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	182,340,000.00
FX	LTAA1418205863.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	276,975,000.00

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
FX	LTAA1418650895.1	B	006872659.01	76161715	FI - LDN - Interest Rate Products	59,047,388.63
FX	LTAA1418772441.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	145,221,599.64
FX	LTAA1418893917.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	90,690,000.00
FX	LTAA1418893972.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	90,690,000.00
FX	LTAA1418894002.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	136,035,000.00
FX	LTAA1419115657.1	B	006865042.01	76161715	FI - LDN - Interest Rate Products	56,915,196.36
FX	LTAA1419140201.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	120,106,800.00
FX	LTAA1419238027.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	181,380,000.00
FX	LTAA1419323366.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	279,135,000.00
FX	LTAA1419908377.1	B	006678031.01	76161715	FI - LDN - Interest Rate Products	53,679,444.21
FX	LTAA1419911593.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	11,082,122.04
FX	LTAA1525230353.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	10,999,784.81
FX	LTAA1525230355.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	11,000,517.35
FX	LTAA1525236746.1	B	006451017.01	76161705	FI - LDN - Interest Rate Products	72,590,000.00
FX	LTAA1525243341.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	269,625,029.21
FX	LTAA1525244615.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	45,000,000.00
FX	LTAA1525244620.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1525245020.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1525245025.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1525254359.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	50,000,000.00
FX	LTAA1525256416.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	60,000,000.00
FX	LTAA1525260746.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	89,875,009.74
FX	LTAA1525261223.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	134,812,514.60
FX	LTAA1525262602.1	B	006651673.01	76161705	FI - LDN - Interest Rate Products	44,937,504.87
FX	LTAA1525264167.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	40,000,000.00
FX	LTAA1525265179.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1525266409.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1525271359.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1525271836.1	B	006812903.01	76161705	FI - LDN - Interest Rate Products	898,750,097.35
FX	LTAA1525272254.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	23,000,000.00
FX	LTAA1525272256.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1525272490.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	26,000,000.00
FX	LTAA1525272492.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1525274487.1	B	006434674.01	76161705	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1525276192.1	B	006812903.01	76161705	FI - LDN - Interest Rate Products	179,750,019.47
FX	LTAA1525276534.1	B	006812903.01	76161705	FI - LDN - Interest Rate Products	224,687,524.34
FX	LTAA1525278315.1	B	006812903.01	76161705	FI - LDN - Interest Rate Products	89,875,009.74
FX	LTAA1525279242.1	B	006812903.01	76161705	FI - LDN - Interest Rate Products	89,875,009.74
FX	LTAA1525279617.1	B	006812903.01	76161705	FI - LDN - Interest Rate Products	134,812,514.60
FX	LTAA1525280620.1	B	006812903.01	76161705	FI - LDN - Interest Rate Products	89,875,009.74
FX	LTAA1525281185.1	B	006812903.01	76161705	FI - LDN - Interest Rate Products	134,812,514.60
FX	LTAA1525281186.1	B	006812903.01	76161705	FI - LDN - Interest Rate Products	89,875,009.74
FX	LTAA1525281661.1	B	006812903.01	76161705	FI - LDN - Interest Rate Products	269,625,029.21
FX	LTAA1525283377.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	134,812,514.60
FX	LTAA1525289233.1	B	006651673.01	76161705	FI - LDN - Interest Rate Products	45,820,000.00
FX	LTAA1525292177.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	92,110,000.00
FX	LTAA1525292555.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	92,880,000.00
FX	LTAA1525292556.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	92,880,000.00
FX	LTAA1525292817.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	92,965,000.00
FX	LTAA1525293210.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	139,320,000.00
FX	LTAA1525293639.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	93,395,000.00
FX	LTAA1525301063.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	90,645,000.00
FX	LTAA1525301765.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	157,281,267.04
FX	LTAA1525301773.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	135,030,000.00
FX	LTAA1525310266.1	B	006453302.01	76161705	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1525313832.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	46,047,500.00
FX	LTAA1525314481.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	45,815,000.00
FX	LTAA1525328856.1	B	006404735.01	76161705	FI - LDN - Interest Rate Products	5,005,722.53
FX	LTAA1525328900.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	22,925,873.68

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
FX	LTAA1525328901.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	10,011,298.55
FX	LTAA1525331800.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	5,044,254.01
FX	LTAA1525333115.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	10,065,945.86
FX	LTAA1525341200.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	29,658,753.21
FX	LTAA1525341205.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	67,406,257.30
FX	LTAA1525341206.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	89,875,009.74
FX	LTAA1525341327.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	29,658,753.21
FX	LTAA1525341329.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	17,975,001.95
FX	LTAA1525341471.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	56,621,256.13
FX	LTAA1525342319.1	B	006910293.01	76161705	FI - LDN - Interest Rate Products	89,875,009.74
FX	LTAA1525342978.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	226,450,000.00
FX	LTAA1525343097.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	181,500,000.00
FX	LTAA1525347258.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	30,066,859.85
FX	LTAA1525347844.1	B	006403463.01	76161705	FI - LDN - Interest Rate Products	8,999,000.00
FX	LTAA1525347894.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	89,990,000.00
FX	LTAA1525348138.1	B	006865042.01	76161705	FI - LDN - Interest Rate Products	45,787,500.00
FX	LTAA1525351055.1	B	006403463.01	76161705	FI - LDN - Interest Rate Products	27,919,500.00
FX	LTAA1525352645.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	186,790,000.00
FX	LTAA1525354460.1	B	006887236.01	76161705	FI - LDN - Interest Rate Products	231,012,500.00
FX	LTAA1525354745.1	B	006651673.01	76161705	FI - LDN - Interest Rate Products	45,585,000.00
FX	LTAA1525355999.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	91,615,000.00
FX	LTAA1525358523.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	183,100,000.00
FX	LTAA1525361376.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	89,875,009.74
FX	LTAA1525362089.1	B	006892038.01	76161705	FI - LDN - Interest Rate Products	71,208,495.60
FX	LTAA1525362474.1	B	006403463.01	76161705	FI - LDN - Interest Rate Products	35,950,003.89
FX	LTAA1525363983.1	B	006865042.01	76161705	FI - LDN - Interest Rate Products	134,812,514.60
FX	LTAA1525364837.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	57,070,631.18
FX	LTAA1525364838.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	44,937,504.87
FX	LTAA1525365224.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	10,009,393.95
FX	LTAA1525365225.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	10,009,393.95
FX	LTAA1525365275.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	20,019,373.94
FX	LTAA1525366513.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	13,018,687.77
FX	LTAA1525370299.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	106,121,317.63
FX	LTAA1525370300.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	55,062,947.83
FX	LTAA1525374179.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	29,324,800.00
FX	LTAA1525374185.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	15,578,800.00
FX	LTAA1525374204.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	252,010,000.00
FX	LTAA1525375082.1	B	006910293.01	76161705	FI - LDN - Interest Rate Products	38,816,100.00
FX	LTAA1525375084.1	B	006910293.01	76161705	FI - LDN - Interest Rate Products	45,135,000.00
FX	LTAA1525377956.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	289,369,950.00
FX	LTAA1525377957.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	139,567,500.00
FX	LTAA1525383136.1	B	006852396.01	76161705	FI - LDN - Interest Rate Products	9,161,500.00
FX	LTAA1525383533.1	B	006851182.01	76161705	FI - LDN - Interest Rate Products	9,161,500.00
FX	LTAA1525390086.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	44,937,504.87
FX	LTAA1525390707.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	89,875,009.74
FX	LTAA1525392493.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	67,406,257.30
FX	LTAA1525398426.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	45,820,000.00
FX	LTAA1525404801.1	B	006635759.01	76161705	FI - LDN - Interest Rate Products	46,440,000.00
FX	LTAA1525404802.1	B	006635759.01	76161705	FI - LDN - Interest Rate Products	46,440,000.00
FX	LTAA1525404803.1	B	006635759.01	76161705	FI - LDN - Interest Rate Products	45,595,000.00
FX	LTAA1525404804.1	B	006635759.01	76161705	FI - LDN - Interest Rate Products	45,595,000.00
FX	LTAA1525404824.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	232,200,000.00
FX	LTAA1525405595.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	45,595,000.00
FX	LTAA1525409166.1	B	006415459.01	76161705	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1525411334.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	90,390,000.00
FX	LTAA1525416882.1	B	006847214.01	76161705	FI - LDN - Interest Rate Products	224,687,524.34
FX	LTAA1525417143.1	B	006832836.01	76161705	FI - LDN - Interest Rate Products	107,850,011.68
FX	LTAA1525420131.1	B	006439475.01	76161705	FI - LDN - Interest Rate Products	37,025,000.00
FX	LTAA1525421152.1	B	006439475.01	76161705	FI - LDN - Interest Rate Products	73,850,000.00

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
FX	LTAA1525425759.1	B	006428262.01	76161715	FI - LDN - Interest Rate Products	109,842,000.00
FX	LTAA1525425997.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	91,900,000.00
FX	LTAA1525427571.1	B	006827000.01	76161705	FI - LDN - Interest Rate Products	89,875,009.74
FX	LTAA1525427608.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	386,221,500.00
FX	LTAA1525427610.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	135,675,000.00
FX	LTAA1525428305.1	B	006987077.01	76161705	FI - LDN - Interest Rate Products	168,066,268.20
FX	LTAA1525433265.1	B	006877492.01	76161705	FI - LDN - Interest Rate Products	463,000,000.00
FX	LTAA1525434019.1	B	006987077.01	76161705	FI - LDN - Interest Rate Products	202,218,771.90
FX	LTAA1525434022.1	B	006987077.01	76161705	FI - LDN - Interest Rate Products	413,425,044.78
FX	LTAA1525434053.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	93,350,000.00
FX	LTAA1525434636.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	27,825,000.00
FX	LTAA1525435669.1	B	006911986.01	76161705	FI - LDN - Interest Rate Products	211,206,272.88
FX	LTAA1525437276.1	B	006911986.01	76161705	FI - LDN - Interest Rate Products	197,725,021.42
FX	LTAA1525440151.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	464,000,000.00
FX	LTAA1525443153.1	B	006872659.01	76161705	FI - LDN - Interest Rate Products	274,800,000.00
FX	LTAA1525443357.1	B	006485957.01	76161705	FI - LDN - Interest Rate Products	274,118,779.69
FX	LTAA1698500431.0.0.0	B	006687388.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698503422.0.0.0	B	006447205.01	76161715	FI - LDN - Interest Rate Products	25,478,709.41
FX	LTAA1698505246.0.0.0	B	006827083.01	76161715	FI - LDN - Interest Rate Products	11,362,122.94
FX	LTAA1698505294.0.0.0	B	006932834.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698505296.0.0.0	B	006852396.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698505299.0.0.0	B	006834527.01	76157042	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1698505343.0.0.0	B	006834527.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698528376.0.0.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698534290.1	B	006890131.01	76161715	FI - LDN - Interest Rate Products	89,649,930.83
FX	LTAA1698536287.0.0.0	B	006876379.01	76161715	FI - LDN - Interest Rate Products	15,000,000.00
FX	LTAA1698536312.0.0.0	B	006834527.01	76161715	FI - LDN - Interest Rate Products	55,000,000.00
FX	LTAA1698541076.0.0.0	B	006884571.01	76161715	FI - LDN - Interest Rate Products	3,098,851.94
FX	LTAA1698562267.0.0.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	11,016,233.88
FX	LTAA1698563163.0.0.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	5,518,152.99
FX	LTAA1698564955.0.0.0	B	006877948.01	76161715	FI - LDN - Interest Rate Products	32,542,456.82
FX	LTAA1698565897.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	6,862,244.16
FX	LTAA1698565899.1	B	006891063.01	76161715	FI - LDN - Interest Rate Products	6,862,244.16
FX	LTAA1698583326.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	67,677,111.72
FX	LTAA1698584931.0.0.0	B	006834527.01	76157042	FI - LDN - Emerging Debt Market	21,786,250.08
FX	LTAA1698584932.0.0.0	B	006876379.01	76157042	FI - LDN - Emerging Debt Market	12,103,472.27
FX	LTAA1698590304.0.0.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	5,797,489.62
FX	LTAA1698591014.0.0.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	11,591,633.89
FX	LTAA1698591019.0.1.0	B	006420467.01	76157042	FI - LDN - Emerging Debt Market	17,387,450.83
FX	LTAA1698594510.0.0.0	B	006884571.01	76161715	FI - LDN - Interest Rate Products	22,296,495.37
FX	LTAA1698595391.0.0.0	B	006447205.01	76157042	FI - LDN - Emerging Debt Market	22,280,023.58
FX	LTAA1698596451.0.0.0	B	006901888.01	76161715	FI - LDN - Interest Rate Products	52,198,350.78
FX	LTAA1698596573.0.0.0	B	006901888.01	76161715	FI - LDN - Interest Rate Products	200,000,000.00
FX	LTAA1698597572.0.1.0	B	006816227.01	76157042	FI - LDN - Emerging Debt Market	20,100,194.24
FX	LTAA1698603052.0.1.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	5,578,369.27
FX	LTAA1698603074.0.1.0	B	006649032.01	76157042	FI - LDN - Emerging Debt Market	50,205,323.40
FX	LTAA1698603661.0.0.0	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	11,166,774.58
FX	LTAA1698603675.0.0.0	B	006834527.01	76157042	FI - LDN - Emerging Debt Market	11,186,846.67
FX	LTAA1698603677.0.0.0	B	006881908.01	76157042	FI - LDN - Emerging Debt Market	11,220,300.16
FX	LTAA1698603751.0.0.0	B	006420467.01	76157042	FI - LDN - Emerging Debt Market	11,226,990.86
FX	LTAA1698604464.0.1.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	22,614,558.47
FX	LTAA1698604622.0.0.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	13,528,590.89
FX	LTAA1698604640.0.0.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	16,900,702.57
FX	LTAA1698604658.0.0.0	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	22,561,032.88
FX	LTAA1698604702.0.0.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	28,192,927.73
FX	LTAA1698606835.0.0.0	B	006447205.01	76157042	FI - LDN - Emerging Debt Market	33,841,549.33
FX	LTAA1698609609.0.0.0	B	006877948.01	76157042	FI - LDN - Emerging Debt Market	5,593,423.34
FX	LTAA1698609610.0.0.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	5,593,423.34
FX	LTAA1698614687.0.0.0	B	006877948.01	76161715	FI - LDN - Interest Rate Products	10,747,231.58

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
FX	LTAA1698616619.0.0.0	B	006882831.01	76157040	FI - LDN - Emerging Debt Market	23,048,351.30
FX	LTAA1698616622.0.0.0	B	006882831.01	76157040	FI - LDN - Emerging Debt Market	14,405,219.56
FX	LTAA1698616626.0.0.0	B	006882831.01	76157040	FI - LDN - Emerging Debt Market	28,810,439.12
FX	LTAA1698618877.0.0.0	B	006906143.01	76157042	FI - LDN - Emerging Debt Market	21,925,416.60
FX	LTAA1698620106.0.1.0	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	5,489,717.52
FX	LTAA1698620896.0.0.0	B	006957112.01	76157042	FI - LDN - Emerging Debt Market	54,830,268.23
FX	LTAA1698623918.0.0.0	B	006957112.01	76157042	FI - LDN - Emerging Debt Market	32,265,890.00
FX	LTAA1698623921.0.0.0	B	006649032.01	76157042	FI - LDN - Emerging Debt Market	21,497,211.94
FX	LTAA1698623927.0.0.0	B	006957112.01	76157042	FI - LDN - Emerging Debt Market	32,245,817.91
FX	LTAA1698623930.0.0.0	B	006887418.01	76157042	FI - LDN - Emerging Debt Market	21,497,211.94
FX	LTAA1698623948.0.0.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	26,879,878.29
FX	LTAA1698623949.0.0.0	B	006834527.01	76157042	FI - LDN - Emerging Debt Market	21,483,830.54
FX	LTAA1698623950.0.0.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	10,741,915.27
FX	LTAA1698626024.0.0.0	B	006457204.01	76157042	FI - LDN - Emerging Debt Market	10,748,605.97
FX	LTAA1698626113.0.0.0	B	006877948.01	76157042	FI - LDN - Emerging Debt Market	34,470,474.92
FX	LTAA1698626233.0.0.0	B	006877948.01	76157042	FI - LDN - Emerging Debt Market	10,772,023.41
FX	LTAA1698626276.0.0.0	B	006654933.01	76157042	FI - LDN - Emerging Debt Market	53,408,494.96
FX	LTAA1698627326.0.0.0	B	006852578.01	76157042	FI - LDN - Emerging Debt Market	20,422,351.34
FX	LTAA1698627327.0.0.0	B	006827083.01	76157042	FI - LDN - Emerging Debt Market	20,422,351.34
FX	LTAA1698627330.0.0.0	B	006881908.01	76157042	FI - LDN - Emerging Debt Market	10,748,605.97
FX	LTAA1698627336.0.0.0	B	006827083.01	76157042	FI - LDN - Emerging Debt Market	10,748,605.97
FX	LTAA1698628347.0.0.0	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698628351.0.0.0	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	34,500,000.00
FX	LTAA1698628362.0.0.0	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698628365.0.0.0	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698628368.0.0.0	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698628371.0.0.0	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698628380.0.0.0	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698628383.0.0.0	B	006834576.01	76157042	FI - LDN - Emerging Debt Market	26,846,424.81
FX	LTAA1698633720.0.0.0	B	006852396.01	76161715	FI - LDN - Interest Rate Products	20,959,775.02
FX	LTAA1698636189.0.0.0	B	006906143.01	76157042	FI - LDN - Emerging Debt Market	15,681,322.90
FX	LTAA1698636190.0.0.0	B	006906143.01	76157042	FI - LDN - Emerging Debt Market	52,271,076.34
FX	LTAA1698637366.0.0.0	B	006861082.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1698637371.0.0.0	B	006861082.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1698637377.0.0.0	B	006861082.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1698637384.0.0.0	B	006861082.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1698637389.0.0.0	B	006861082.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1698637392.0.0.0	B	006861082.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1698637395.0.0.0	B	006861082.01	76161715	FI - LDN - Interest Rate Products	5,000,000.00
FX	LTAA1698638235.0.0.0	B	006877948.01	76157042	FI - LDN - Emerging Debt Market	17,772,165.95
FX	LTAA1698638240.0.0.0	B	006877948.01	76157042	FI - LDN - Emerging Debt Market	5,227,107.63
FX	LTAA1698648662.0.0.0	B	006447205.01	76157042	FI - LDN - Emerging Debt Market	14,950,029.63
FX	LTAA1698662639.0.0.0	B	006816227.01	76157040	FI - LDN - Emerging Debt Market	28,810,439.12
FX	LTAA1698674337.0.0.0	B	006438410.01	76157042	FI - LDN - Emerging Debt Market	21,182,749.14
FX	LTAA1698681714.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	20,857,967.42
FX	LTAA1698683422.0.0.0	B	006957112.01	76157051	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698683425.0.0.0	B	006957112.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698683428.0.0.0	B	006957112.01	76157042	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698683431.0.0.0	B	006957112.01	76157040	FI - LDN - Emerging Debt Market	28,810,439.12
FX	LTAA1698683434.0.0.0	B	006957112.01	76157042	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698683437.0.0.0	B	006957112.01	76157040	FI - LDN - Emerging Debt Market	14,405,219.56
FX	LTAA1698683440.0.0.0	B	006957112.01	76157040	FI - LDN - Emerging Debt Market	14,405,219.56
FX	LTAA1698683455.0.0.0	B	006957112.01	76157051	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1698683458.0.0.0	B	006957112.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698683461.0.0.0	B	006957112.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698683467.0.0.0	B	006957112.01	76157042	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698683470.0.0.0	B	006957112.01	76157040	FI - LDN - Emerging Debt Market	3,601,304.89
FX	LTAA1698683528.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	13,698,720.99
FX	LTAA1698694906.0.0.0	B	006678221.01	76157042	FI - LDN - Emerging Debt Market	5,340,849.50

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
FX	LTAA1698707032.0.0.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	10,494,359.45
FX	LTAA1698711161.0.0.0	B	006416309.01	76161715	FI - LDN - Interest Rate Products	6,683,601.73
FX	LTAA1698712274.0.0.0	B	006827083.01	76157042	FI - LDN - Emerging Debt Market	10,628,173.41
FX	LTAA1698722509.0.0.0	B	006834725.01	76157042	FI - LDN - Emerging Debt Market	44,817,073.00
FX	LTAA1698724364.0.0.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	10,136,407.12
FX	LTAA1698738653.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	181,719,810.04
FX	LTAA1698738681.1	B	006459432.01	76161715	FI - LDN - Interest Rate Products	129,799,864.31
FX	LTAA1698745957.0.0.0	B	006891063.01	76161715	FI - LDN - Interest Rate Products	1,000,000,000.00
FX	LTAA1698750860.0.0.0	B	006884571.01	76157042	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698750936.0.0.0	B	006891063.01	76161715	FI - LDN - Interest Rate Products	1,362,848,389.10
FX	LTAA1698769986.0.0.0	B	006812903.01	76157042	FI - LDN - Emerging Debt Market	59,212,675.27
FX	LTAA1698771333.0.0.0	B	006438410.01	76157042	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698773488.1	B	006424170.01	76161715	FI - LDN - Interest Rate Products	20,380,434.78
FX	LTAA1698784728.0.0.0	B	006460174.01	76157042	FI - LDN - Emerging Debt Market	48,507,558.84
FX	LTAA1698812603.0.0.0	B	006416309.01	76157051	FI - LDN - Emerging Debt Market	9,740,619.50
FX	LTAA1706082591.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	600,527,928.44
FX	LTAA1706082605.1	B	006871339.01	76161705	FI - LDN - Interest Rate Products	180,158,378.26
FX	LTAA1707210142PB.1.0	B	006659429.01	76150049	FI - NYK - CDS Prime Brokerage	21,420,000.00
FX	LTAA1707210142PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	25,080,000.00
FX	LTAA1707210142PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	13,500,000.00
FX	LTAA1707210142PBB.0	B	006668669.01	76195805	FI - NYK - CDS Prime Brokerage	60,000,000.00
FX	LTAA1707248639PB.1.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	13,950,000.00
FX	LTAA1707248639PB.2.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	22,134,000.00
FX	LTAA1707248639PB.3.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	25,916,000.00
FX	LTAA1707248639PBB.0	B	006668669.01	76195805	FI - NYK - CDS Prime Brokerage	62,000,000.00
FX	LTAA1707442449PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	18,700,000.00
FX	LTAA1707442449PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	15,950,000.00
FX	LTAA1707442449PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	20,350,000.00
FX	LTAA1707442449PBB.0	B	006668669.01	76195805	FI - NYK - CDS Prime Brokerage	55,000,000.00
FX	LTAA1708152167.1	B	006693972.01	76161715	FI - LDN - Interest Rate Products	23,427,530.17
FX	LTAA1710677120PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	8,750,000.00
FX	LTAA1710677120PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	10,500,000.00
FX	LTAA1710677120PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	5,750,000.00
FX	LTAA1710677120PBB.0	B	006605281.01	76195805	FI - NYK - CDS Prime Brokerage	25,000,000.00
FX	LTAA1710974583PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	9,100,000.00
FX	LTAA1710974583PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	10,920,000.00
FX	LTAA1710974583PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	5,980,000.00
FX	LTAA1710974583PBB.0	B	006492284.01	76195805	FI - NYK - CDS Prime Brokerage	26,000,000.00
FX	LTAA1711378637.1	B	006658710.01	76161715	FI - LDN - Interest Rate Products	30,000,000.00
FX	LTAA1711577134.1	B	006658710.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1711597116.1	B	006658710.01	76161715	FI - LDN - Interest Rate Products	10,000,000.00
FX	LTAA1716153483.1	B	006658710.01	76161715	FI - LDN - Interest Rate Products	20,000,000.00
FX	LTAA1718296323.1	B	006658710.01	76161715	FI - LDN - Interest Rate Products	8,000,000.00
FX	LTAA1719186310.1	B	006680805.01	76161715	FI - LDN - Interest Rate Products	11,379,086.08
FX	LTAA1719186334.1	B	006680805.01	76161715	FI - LDN - Interest Rate Products	20,080,740.15
FX	LTAA1721231916.1	B	006670541.01	76161715	FI - LDN - Interest Rate Products	18,742,024.14
FX	LTAA1722791303.1	B	006401442.01	76161715	FI - LDN - Interest Rate Products	28,674,746.16
FX	LTAA1723005643.1	B	006671036.01	76161715	FI - LDN - Interest Rate Products	23,427,530.17
FX	LTAA1726970704.1	B	006658710.01	76161715	FI - LDN - Interest Rate Products	47,811,286.07
FX	LTAA1736784126.4	B	006607725.01	76157042	FI - LDN - Emerging Debt Market	12,284,121.11
FX	LTAA1736983563.1	B	006872972.01	76161715	FI - LDN - Interest Rate Products	50,178,465.18
FX	LTAA1736984476.1	B	006872972.01	76161715	FI - LDN - Interest Rate Products	42,177,034.25
FX	LTAA1740048242.1	B	006887236.01	76161715	FI - LDN - Interest Rate Products	191,245,144.28
FX	LTAA1740048297.1	B	006887236.01	76161715	FI - LDN - Interest Rate Products	109,965,957.96
FX	LTAA1747387604.1	B	006415392.01	76161715	FI - LDN - Interest Rate Products	36,759,809.51
FX	LTAA1747387805.1	B	006415392.01	76161715	FI - LDN - Interest Rate Products	13,367,203.46
FX	LTAA1747780598.1	B	006415392.01	76161715	FI - LDN - Interest Rate Products	36,759,809.51
FX	LTAA1747787502.1	B	006415392.01	76161715	FI - LDN - Interest Rate Products	13,367,203.46
FX	LTAA948906447PB.4.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	7,337,590.42

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
FX	LTAA948906447PB.5.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	8,805,108.51
FX	LTAA948906447PB.6.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	4,821,845.14
FX	LTAA948906447PBB.0	B	006956445.01	76195805	FI - NYK - CDS Prime Brokerage	20,964,544.07
FX	LTAA949599613PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	8,320,000.00
FX	LTAA949599613PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	5,616,000.00
FX	LTAA949599613PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	38,064,000.00
FX	LTAA949599613PBB.0	B	006492284.01	76195805	FI - NYK - CDS Prime Brokerage	52,000,000.00
FX	LTAA949615914PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	17,723,232.36
FX	LTAA949615914PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	20,751,571.40
FX	LTAA949615914PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	11,170,104.31
FX	LTAA949615914PBB.0	B	006668669.01	76195805	FI - NYK - CDS Prime Brokerage	49,644,908.07
FX	LTAA949615953PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	8,112,776.41
FX	LTAA949615953PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	4,404,078.62
FX	LTAA949615953PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	33,841,867.31
FX	LTAA949615953PBB.0	B	006668669.01	76195805	FI - NYK - CDS Prime Brokerage	46,358,722.34
FX	LTAA949615973PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	4,103,464.28
FX	LTAA949615973PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	2,227,594.89
FX	LTAA949615973PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	17,117,308.13
FX	LTAA949615973PBB.0	B	006668669.01	76195805	FI - NYK - CDS Prime Brokerage	23,448,367.29
FX	LTAA949615994PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	17,723,232.35
FX	LTAA949615994PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	20,751,571.40
FX	LTAA949615994PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	11,170,104.32
FX	LTAA949615994PBB.0	B	006668669.01	76195805	FI - NYK - CDS Prime Brokerage	49,644,908.07
FX	LTAA949616323PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	7,148,169.59
FX	LTAA949616323PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	8,577,803.51
FX	LTAA949616323PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	4,697,368.59
FX	LTAA949616323PBB.0	B	006956445.01	76195805	FI - NYK - CDS Prime Brokerage	20,423,341.68
FX	LTAA949616345PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	7,189,662.92
FX	LTAA949616345PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	8,627,595.50
FX	LTAA949616345PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	4,724,635.63
FX	LTAA949616345PBB.0	B	006956445.01	76195805	FI - NYK - CDS Prime Brokerage	20,541,894.06
FX	LTAA949616379PB.0	B	006694699.01	76195805	FI - NYK - CDS Prime Brokerage	28,978,167.58
FX	LTAA949616379PBB.0	B	006956445.01	76195805	FI - NYK - CDS Prime Brokerage	28,978,167.58
FX	LTAA949616388PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	7,419,188.95
FX	LTAA949616388PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	8,903,026.74
FX	LTAA949616388PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	4,875,467.02
FX	LTAA949616388PBB.0	B	006956445.01	76195805	FI - NYK - CDS Prime Brokerage	21,197,682.71
FX	LTAA949616408PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	17,151,515.01
FX	LTAA949616408PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	20,082,166.04
FX	LTAA949616408PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	10,809,778.37
FX	LTAA949616408PBB.0	B	006956445.01	76195805	FI - NYK - CDS Prime Brokerage	48,043,459.42
FX	LTAA949616436PB.0	B	006694699.01	76195805	FI - NYK - CDS Prime Brokerage	28,978,167.58
FX	LTAA949616436PBB.0	B	006956445.01	76195805	FI - NYK - CDS Prime Brokerage	28,978,167.58
FX	LTAA949616450PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	17,151,515.01
FX	LTAA949616450PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	20,082,166.04
FX	LTAA949616450PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	10,809,778.37
FX	LTAA949616450PBB.0	B	006956445.01	76195805	FI - NYK - CDS Prime Brokerage	48,043,459.42
FX	LTAA949622311PB.2.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	26,739,984.88
FX	LTAA949622311PBB.0	B	006956445.01	76195805	FI - NYK - CDS Prime Brokerage	26,739,984.88
FX	LTAA949622349PB.1.0	B	006633564.01	76150049	FI - NYK - CDS Prime Brokerage	7,467,610.05
FX	LTAA949622349PB.2.0	B	006641534.01	76150049	FI - NYK - CDS Prime Brokerage	5,040,636.78
FX	LTAA949622349PB.3.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	34,164,315.98
FX	LTAA949622349PBB.0	B	006956445.01	76195805	FI - NYK - CDS Prime Brokerage	46,672,562.82
FX	LTAA949622387PB.2.0	B	006694699.01	76150049	FI - NYK - CDS Prime Brokerage	26,739,984.88
FX	LTAA949622387PBB.0	B	006956445.01	76195805	FI - NYK - CDS Prime Brokerage	26,739,984.88
FX	LUEQ605010400000000	B	006852578.01	76152440	FI - LDN - Credit Derivatives	96,255,677.10
FX	LUES004050000000000	B	006824031.01	76152440	FI - LDN - Credit Derivatives	28,810,439.12
FX	LUES307090650000A00	B	006881809.01	76161704	FI - LDN - Interest Rate Products	24,083,383.87
FX	LUES509020S0.1	B	006626972.01	76161715	FI - LDN - Interest Rate Products	390,699,283.29

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LUES609010710S0.1	B	006401442.01	76161715	FI - LDN - Interest Rate Products	112,715,197.17
FX	LUGS609010710S0.1	B	006993422.01	76161715	FI - LDN - Interest Rate Products	100,000,000.00
FX	LUYQ2049A0400000000	B	006816276.01	76152440	FI - LDN - Credit Derivatives	10,822,910.56
FX	LUYQ604010400000000	B	006412183.01	76152440	FI - LDN - Credit Derivatives	1,082,291.06
FX	LUYQ905010400000000	B	006860795.01	76152443	FI - LDN - Credit Derivatives	12,987,492.67
FX	LYES3070105000000A00	B	006404289.01	76161705	FI - LDN - Interest Rate Products	14,337,373.08
FX	LYES3070205000000A00	B	006404271.01	76161705	FI - LDN - Interest Rate Products	14,337,373.08
FX	LYUQ601010400000000	B	006460364.01	76152440	FI - LDN - Credit Derivatives	10,822,910.56
FX	LZES409010420000A00	B	006417711.01	76161705	FI - LDN - Interest Rate Products	27,063,625.42
FX	NACS409010090000000	B	006887236.01	76188909	FI - NYK - PFI	879,876,345.31
FX	NUCS50201099000000.0	B	006887236.01	76188999	FI - NYK - PFI	508,960,702.48
FX	NUES2109F0700S0.1	B	006693972.01	76161715	FI - LDN - Interest Rate Products	43,012,119.24
FX	NUES2109H0700S0.1	B	006680805.01	76161715	FI - LDN - Interest Rate Products	35,843,432.70
FX	NUES2109J0700S0.1	B	006425383.01	76161715	FI - LDN - Interest Rate Products	17,921,716.35
FX	NUES409010390000000	B	006827646.01	76188939	FI - NYK - PFI	774,218,146.32
FX	NUES410020390000000	B	006836613.01	76100994	FI - NYK - PFI	588,517,517.49
FX	NUUS601DF0150000A00	B	006628564.01	76188910	FI - NYK - Credit IG Flow	19,938,378.77
FX	SDB1180803176C.0.0.0	B	025915885.01	76138017	CC - NYK - Currencies	148,452,286.43
FX	SDB1200716975.0.0.0	B	025754128.01	76138017	CC - NYK - Currencies	2,256,840.05
FX	SDB1377787442.0.2.0	B	025856733.01	76138017	CC - NYK - Currencies	12,534,369.69
FX	SDB1380868964.0.0.0	B	025856733.01	76138017	CC - NYK - Currencies	11,042,182.82
FX	SDB1380949055.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	5,518,645.20
FX	SDB1382897254.0.0.0	B	025856733.01	76138017	CC - NYK - Currencies	5,026,957.40
FX	SDB1382899954.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	5,056,311.89
FX	SDB1382906762.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	5,056,311.89
FX	SDB1386180536.0.0.0	B	025709163.01	76138017	CC - NYK - Currencies	2,056,948.05
FX	SDB1386526236.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	10,000,000.00
FX	SDB1386766772.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	27,000,000.00
FX	SDB1388853494.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	10,166,461.56
FX	SDB1388940015.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	10,104,586.41
FX	SDB1389511373.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	10,000,000.00
FX	SDB1389940983.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	3,856,751.69
FX	SDB1389955394.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	3,856,751.69
FX	SDB1391224734.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	7,885,555.19
FX	SDB1391592578.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	10,000,000.00
FX	SDB1392329440.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	25,000,000.00
FX	SDB1393734717.0.1.0	B	025969288.01	76138017	CC - NYK - Currencies	4,924,164.62
FX	SDB1394250299.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	10,000,000.00
FX	SDB1508058347.0	B	006868863.01	76122380	EQ - LDN - Structured Equity Derivatives	250,000,000.00
FX	SDB1520178981.0	B	006834725.01	78102899	EQ - LDN - PIPG	110,500,051.17
FX	SDB1698741776.0.0.0	B	006985410.01	76161715	FI - LDN - Interest Rate Products	51,169,604.78
FX	SDB188112726.0.0.0	B	033428848.01	76138017	CC - NYK - Currencies	8,705,514.60
FX	SDB188240808.0.0.0	B	033428848.01	76138017	CC - NYK - Currencies	43,527,571.86
FX	SDB188468322.0.0.0	B	033428848.01	76138017	CC - NYK - Currencies	43,527,573.01
FX	SDB189020809.0.0.0	B	033428848.01	76138017	CC - NYK - Currencies	26,116,543.23
FX	SDB1951804239.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	11,329,367.64
FX	SDB1951932466.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	11,668,412.06
FX	SDB2123101808.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	56,709,730.26
FX	SDB2123101974.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	15,857,703.17
FX	SDB2123101981.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	31,509,015.42
FX	SDB2123102065.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	23,384,591.05
FX	SDB2123102077.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	15,589,727.36
FX	SDB2123102264.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	20,692,454.23
FX	SDB2123102270.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	10,354,017.95
FX	SDB2123102457.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	20,190,654.04
FX	SDB2123102463.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	25,000,000.00
FX	SDB2123102472.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	20,017,102.35
FX	SDB2123102475.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	10,031,881.13
FX	SDB2123102485.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	30,231,924.64

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
FX	SDB2123102637.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	54,445,163.10
FX	SDB2123102653.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	54,315,213.26
FX	SDB2123102737.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	20,000,000.00
FX	SDB2123102752.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	50,130,862.66
FX	SDB2123102756.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	10,395,987.62
FX	SDB2123105566.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	150,000,000.00
FX	SDB2123105582.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	50,000,000.00
FX	SDB2123105688.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	200,000,000.00
FX	SDB2123105701.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	75,000,000.00
FX	SDB2123105823.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	100,000,000.00
FX	SDB2123105846.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	60,000,000.00
FX	SDB2123106197.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	16,600,000.00
FX	SDB2123106261.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	50,000,000.00
FX	SDB2123106268.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	20,000,000.00
FX	SDB2123106277.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	100,000,000.00
FX	SDB2123106312.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	75,000,000.00
FX	SDB2123106377.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	130,000,000.00
FX	SDB2123106531.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	81,970,649.34
FX	SDB2123107292.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	100,000,000.00
FX	SDB2123107338.0.0.0	B	025986118.01	76138017	CC - NYK - Currencies	50,000,000.00
FX	SDB2123505840.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	5,000,000.00
FX	SDB2123753925.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	10,000,000.00
FX	SDB3038854.0	B	006988737.01	76188009	FI - TKO - Eurasia Credit	12,987,636.96
FX	SDB3040243.0	B	006910954.01	76188009	FI - TKO - Eurasia Credit	2,164,606.16
FX	SDB315831125C.0.0.0	B	033353368.01	76138017	CC - NYK - Currencies	20,000,000.00
FX	SDB485477408.0.0.0	B	025697541.01	76138017	CC - NYK - Currencies	21,987,323.03
FX	SDB487154715.0.0.0	B	025697541.01	76138017	CC - NYK - Currencies	8,047,398.50
FX	SDB488848151.0.0.0	B	025697541.01	76138017	CC - NYK - Currencies	20,608,516.63
FX	SDB502675428.6	B	006642284.01	76138017	CC - NYK - Currencies	56,781,675.00
FX	SDB502675507.6	B	006642284.01	76138017	CC - NYK - Currencies	56,781,675.00
FX	SDB510268518.0	B	006649792.01	76188007	FI - LDN - Credit Correlation Trading	88,629,654.05
FX	SDB510283421.0	B	006668909.01	76188007	FI - LDN - Credit Correlation Trading	39,876.76
FX	SDB510289026.0	B	006420327.01	76152555	FI - LDN - Credit Correlation Trading	3,220,766.65
FX	SDB510438656.0	B	006497465.01	76152582	FI - LDN - Credit Correlation Trading	74,768.92
FX	SDB510476823.0	B	006921449.01	76188009	FI - TKO - Eurasia Credit	9,784,019.84
FX	SDB510484908.0	B	006924401.01	76152554	FI - TKO - Eurasia Credit	16,234,546.19
FX	SDB510486709.0	B	006925069.01	76152554	FI - TKO - Eurasia Credit	5,411,515.40
FX	SDB510493659.0	B	006929020.01	76152554	FI - TKO - Eurasia Credit	5,411,515.40
FX	SDB510507358.0	B	006930960.01	76152554	FI - TKO - Eurasia Credit	21,646,061.59
FX	SDB510532139.0	B	006938070.01	76152554	FI - TKO - Eurasia Credit	47,350,759.73
FX	SDB510575209.0	B	006955066.01	76152554	FI - TKO - Eurasia Credit	54,115,153.98
FX	SDB510667624.0	B	006978639.01	76152554	FI - TKO - Eurasia Credit	14,366,375.86
FX	SDB510667629.0	B	006978928.01	76152554	FI - TKO - Eurasia Credit	12,355,083.24
FX	SDB510680055.0	B	006876379.01	76188009	FI - TKO - Eurasia Credit	6,500,000.00
FX	SDB510680080.0	B	006876379.01	76188009	FI - TKO - Eurasia Credit	3,650,000.00
FX	SDB510682230.0	B	006981500.01	76152554	FI - TKO - Eurasia Credit	17,239,651.03
FX	SDB510690725.0	B	006876379.01	76188009	FI - TKO - Eurasia Credit	14,144,240.98
FX	SDB510690727.0	B	006876379.01	76188009	FI - TKO - Eurasia Credit	9,754,648.95
FX	SDB510718039.0	B	006985865.01	76152554	FI - TKO - Eurasia Credit	5,531,054.71
FX	SDB510742376.0	B	006989420.01	76152554	FI - TKO - Eurasia Credit	10,823,030.80
FX	SDB510744663.0	B	006989412.01	76152554	FI - TKO - Eurasia Credit	5,411,515.40
FX	SDB532263138.0	B	006423909.01	76152440	FI - LDN - Credit Derivatives	85,924,363.62
FX	SDB532323531.0	B	006882831.01	76152440	FI - LDN - Credit Derivatives	17,979,615.50
FX	SDB532448543.0	B	006877948.01	76152440	FI - LDN - Credit Derivatives	21,521,398.02
FX	SDB534978299.0	B	006827646.01	76152440	FI - LDN - Credit Derivatives	100,000,000.00
FX	SDB535104064.0	B	006872659.01	76188998	FI - NYK - PFI	224,687,524.34
FX	SDB535107564.0	B	006648885.01	76152440	FI - LDN - Credit Derivatives	75,000,000.00
FX	SDB535324353.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	8,000,000.00
FX	SDB535324355.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	6,000,000.00

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
FX	SDB535331030.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	5,000,000.00
FX	SDB535346196.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	3,000,000.00
FX	SDB535346273.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	5,000,000.00
FX	SDB535358565.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	15,000,000.00
FX	SDB535371534.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	20,000,000.00
FX	SDB535371621.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	10,000,000.00
FX	SDB535371663.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	30,000,000.00
FX	SDB535378880.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	7,600,000.00
FX	SDB535456072.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	5,250,000.00
FX	SDB535466902.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	14,572,000.00
FX	SDB535467052.0	B	006488241.01	76152440	FI - LDN - Credit Derivatives	8,947,341.34
FX	SDB535578977.0	B	006951578.01	76152440	FI - LDN - Credit Derivatives	10,822,910.56
FX	SDB535669909.0	B	006443006.01	76152440	FI - LDN - Credit Derivatives	10,066,540.58
FX	SDB535935103.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	96,291,574.60
FX	SDB535935152.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	70,951,081.41
FX	SDB535935169.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	57,964,370.80
FX	SDB535935172.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	11,730,286.29
FX	SDB535935183.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	106,626,347.59
FX	SDB535935186.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	74,971,402.92
FX	SDB535935201.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	32,938,764.24
FX	SDB535935208.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	21,420,400.84
FX	SDB535935213.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	23,336,879.99
FX	SDB535935236.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	21,215,345.45
FX	SDB535935244.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	12,678,790.87
FX	SDB535945829.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	28,327,734.52
FX	SDB535945905.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	17,316,656.90
FX	SDB535945943.0	B	006401442.01	76152440	FI - LDN - Credit Derivatives	8,658,328.45
FX	SDB536604254.1	B	006971154.01	76161705	FI - LDN - Interest Rate Products	173,868,598.83
FX	SDB536604284.1	B	006971154.01	76161705	FI - LDN - Interest Rate Products	117,646,387.74
FX	SDB536604815.1	B	006971154.01	76161705	FI - LDN - Interest Rate Products	15,350,651.66
FX	SDB536612016.1	B	006971154.01	76161705	FI - LDN - Interest Rate Products	89,875,009.74
FX	SDB537315620.0	B	006494827.01	76152440	FI - LDN - Credit Derivatives	11,374,038.34
FX	SDB537315842.0	B	006834527.01	76152440	FI - LDN - Credit Derivatives	11,374,038.34
FX	SDB539049995.0	B	006060032.01	76188007	FI - LDN - Credit Correlation Trading	53,934,738.74
FX	SDB539049996.0	B	006060040.01	76152582	FI - LDN - Credit Correlation Trading	132,373,032.90
FX	SDB540202357.0	B	006834568.01	76152440	FI - LDN - Credit Derivatives	10,822,910.56
FX	SDB697913634C.0.0.0	B	025891094.01	76138017	CC - NYK - Currencies	188,611,441.61
FX	SDB710111619C.0.0.0	B	025671025.01	76138017	CC - NYK - Currencies	679,856.55
FX	SDB711518004C.0.0.0	B	025826009.01	76138017	CC - NYK - Currencies	142,165,833.58
FX	SDB711607075C.0.0.0	B	025676099.01	76138017	CC - NYK - Currencies	5,000,000.00
FX	SDB711782746C.0.0.0	B	025826009.01	76138017	CC - NYK - Currencies	227,830,398.58
FX	SDB714308792C.0.0.0	B	025671025.01	76138017	CC - NYK - Currencies	9,970,296.34
FX	SDB716128508C.0.0.0	B	025679291.01	76138017	CC - NYK - Currencies	12,375,142.64
FX	SDB716128651C.0.0.0	B	025679291.01	76138017	CC - NYK - Currencies	12,375,142.64
FX	SDB932629245.0	B	006918551.01	76188998	FI - NYK - PFI	224,687,524.34
FX	TAGS408010680000A00	B	006834527.01	76161700	FI - LDN - Interest Rate Products	12,354.43
FX	TAUS407010680000A00	B	006847214.01	76161705	FI - LDN - Interest Rate Products	110,514,000.00
FX	TAUS409030680000A00	B	006865042.01	76161704	FI - LDN - Interest Rate Products	45,495,000.00
FX	TAUS501010680000A00	B	006865042.01	76161704	FI - LDN - Interest Rate Products	22,876,250.00
FX	TGAS408010680000A00	B	006834527.01	76161705	FI - LDN - Interest Rate Products	240,947.81
FX	TUAS405050680000A00	B	006871339.01	76161705	FI - LDN - Interest Rate Products	92,965,000.00
FX	TUAS407010680000A00	B	006847214.01	76161705	FI - LDN - Interest Rate Products	64,466,500.00
FX	TUAS408010680000A00	B	006871339.01	76161705	FI - LDN - Interest Rate Products	90,450,000.00
FX	TUAS409010680000A00	B	006847214.01	76161704	FI - LDN - Interest Rate Products	92,580,000.00
FX	TUAS409020680000A00	B	006847214.01	76161704	FI - LDN - Interest Rate Products	46,290,000.00
FX	TUAS409030680000A00	B	006871339.01	76161704	FI - LDN - Interest Rate Products	91,615,000.00
FX	TUAS409050680000A00	B	006871339.01	76161704	FI - LDN - Interest Rate Products	89,875,009.74
FX	TUAS501010680000A00	B	006871339.01	76161704	FI - LDN - Interest Rate Products	183,010,000.00
FX	TUYS203990060000A00	B	006849814.01	76161705	FI - LDN - Interest Rate Products	21,471,777.68

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
FX	TUYS2099905000000A00	B	006857791.01	76161705	FI - LDN - Interest Rate Products	21,471,777.68
FX	TUYS2109C0500000A00	B	006895569.01	76161705	FI - LDN - Interest Rate Products	10,735,888.84
FX	TUYS2119C0500000A00	B	006832315.01	76161705	FI - LDN - Interest Rate Products	53,679,444.21
FX	TUYS5020205000000A00	B	006450316.01	76161715	FI - LDN - Interest Rate Products	107,358,888.41
FX	TUYS5030105000000A00	B	006450555.01	76161715	FI - LDN - Interest Rate Products	214,717,776.82
FX	TUYS5043505000000A00	B	006454318.01	76161715	FI - LDN - Interest Rate Products	107,358,888.41
FX	TYUS10601232000000.0	B	006887269.01	76152632	FI - TKO - Eurasia Credit	10,823,030.80
FX	TYYS2079E0500000A00	B	006855274.01	76161715	FI - LDN - Interest Rate Products	21,471,777.68
FX	TYYS207B10500000A00	B	006855886.01	76161715	FI - LDN - Interest Rate Products	10,735,888.84
FX	LTAA1741447894.1	B	006402788.01	77070504	FI - LDN - Interest Rate Products	50,606,152.65
FX	SDB1376091135.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	708,662.86
FX	SDB1376091135.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	3,031,502.22
FX	SDB1376091135.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	6,082,689.52
FX	SDB1376091135.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	8,129,937.77
FX	SDB1376091135.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	1,732,286.98
FX	SDB1379619652.0.0.0	B	025655754.01	77500100	CC - NYK - Currencies	19,907,345.94
FX	SDB1380642383.0.0.0	B	025655010.01	77500100	CC - NYK - Currencies	179,982,761.51
FX	SDB1380799697.0.0.0	B	025652827.01	77500100	CC - NYK - Currencies	8,091,903.01
FX	SDB1381329981.0.0.0	B	025652827.01	77500100	CC - NYK - Currencies	10,813,119.49
FX	SDB1381613523.0.0.0	B	025652827.01	77500100	CC - NYK - Currencies	60,627,262.18
FX	SDB1382202017.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	4,565,056.67
FX	SDB1382202017.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	11,997,905.35
FX	SDB1382202017.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	18,435,805.77
FX	SDB1382202017.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	19,957,491.33
FX	SDB1382202017.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	3,570,108.42
FX	SDB1382202030.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	23,738,294.67
FX	SDB1382202030.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	62,389,107.79
FX	SDB1382202030.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	95,866,190.02
FX	SDB1382202030.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	103,778,954.90
FX	SDB1382202030.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	18,564,563.78
FX	SDB1382292770.0.1.0	B	025653767.01	77500100	CC - NYK - Currencies	50,790,236.66
FX	SDB1382686948.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	1,367,003.86
FX	SDB1382686948.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	6,014,816.96
FX	SDB1382686948.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	11,990,576.67
FX	SDB1382686948.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	16,091,588.24
FX	SDB1382686948.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	3,593,267.28
FX	SDB1385473864.0.1.0	B	025654658.01	77500100	CC - NYK - Currencies	22,731,620.01
FX	SDB1385618583.0.0.0	B	025654658.01	77500100	CC - NYK - Currencies	46,592,000.00
FX	SDB1385786080.0.0.0	B	025654880.01	77500100	CC - NYK - Currencies	39,683,336.57
FX	SDB1385799299.0.0.0	B	025654880.01	77500100	CC - NYK - Currencies	10,583,019.06
FX	SDB1385951562.0.1.0	B	025654880.01	77500100	CC - NYK - Currencies	13,611,150.10
FX	SDB1386369329.0.0.0	B	025654880.01	77500100	CC - NYK - Currencies	3,098,076.62
FX	SDB1386378988.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	816,403.68
FX	SDB1386378988.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	3,592,176.19
FX	SDB1386378988.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	7,184,352.38
FX	SDB1386378988.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	9,586,911.78
FX	SDB1386378988.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	2,145,975.39
FX	SDB1389406768.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	3,318,794.78
FX	SDB1389406768.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	8,374,168.22
FX	SDB1389406768.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	12,734,910.19
FX	SDB1389406768.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	12,464,775.73
FX	SDB1389406768.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	1,697,988.03
FX	SDB1390116156.1.0.0	B	025655465.01	77500163	CC - NYK - Currencies	10,142,760.58
FX	SDB1390116156.2.0.0	B	025655473.01	77500163	CC - NYK - Currencies	10,142,760.58
FX	SDB1390116349.0.1.0	B	025655754.01	77500100	CC - NYK - Currencies	16,589,454.95
FX	SDB1390236397.0.0.0	B	025655754.01	77500100	CC - NYK - Currencies	23,225,236.93
FX	SDB1390242138.0.0.0	B	025655754.01	77500100	CC - NYK - Currencies	33,178,909.89
FX	SDB1391044044.0.0.0	B	025654880.01	77500100	CC - NYK - Currencies	14,672,445.91
FX	SDB1391406139.0.0.0	B	025655010.01	77500100	CC - NYK - Currencies	94,895,911.02

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	SDB1392259775.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	1,719,835.28
FX	SDB1392259775.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	4,339,584.36
FX	SDB1392259775.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	6,599,367.92
FX	SDB1392259775.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	6,439,383.25
FX	SDB1392259775.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	899,913.81
FX	SDB1950867437.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	1,383,217.98
FX	SDB1950867437.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	6,046,638.61
FX	SDB1950867437.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	12,211,838.77
FX	SDB1950867437.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	16,401,013.23
FX	SDB1950867437.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	3,477,805.22
FX	SDB1952465614.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	1,133,966.33
FX	SDB1952465614.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	4,850,855.97
FX	SDB1952465614.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	9,733,211.01
FX	SDB1952465614.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	13,009,113.75
FX	SDB1952465614.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	2,771,917.70
FX	SDB2124025658.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	2,999,712.69
FX	SDB2124025658.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	9,999,042.31
FX	SDB2124025658.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	18,498,228.27
FX	SDB2124025658.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	18,498,228.27
FX	SDB2124026599.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	2,999,712.69
FX	SDB2124026599.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	28,497,270.58
FX	SDB2124026599.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	18,498,228.27
FX	SDB484641935C.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	800,721.32
FX	SDB484641935C.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	3,903,516.44
FX	SDB484641935C.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	7,706,942.72
FX	SDB484641935C.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	10,434,399.72
FX	SDB484641935C.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	2,176,961.09
FX	SDB485953015.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	2,628,070.30
FX	SDB485953015.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	12,137,542.27
FX	SDB485953015.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	15,692,565.50
FX	SDB485953015.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	19,605,350.62
FX	SDB485953015.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	3,735,249.15
FX	SDB487145303.0.0.0	B	025655424.01	77500100	CC - NYK - Currencies	16,093,255.62
FX	SDB610694887C.0.0.0	B	025654849.01	77500100	CC - NYK - Currencies	187,759,290.17
FX	SDB612288380C.0.0.0	B	025654880.01	77500100	CC - NYK - Currencies	72,993,601.77
FX	SDB624086719C.0.0.0	B	025654849.01	77500100	CC - NYK - Currencies	171,705,828.24
FX	SDB637488739C.0.0.0	B	025655010.01	77500100	CC - NYK - Currencies	30,127,186.63
FX	SDB652694697C.0.0.0	B	025653841.01	77500100	CC - NYK - Currencies	12,998,755.00
FX	SDB672854296C.0.0.0	B	025654849.01	77500100	CC - NYK - Currencies	626,286,813.03
FX	SDB676436465C.0.0.0	B	025653841.01	77500100	CC - NYK - Currencies	34,496,695.96
FX	SDB678871092C.0.0.0	B	025655101.01	77500100	CC - NYK - Currencies	21,816,092.31
FX	SDB681251425C.0.0.0	B	025652827.01	77500100	CC - NYK - Currencies	1,681,557.96
FX	SDB707133534PC.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	9,705,542.09
FX	SDB707133534PC.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	13,966,366.81
FX	SDB707133534PC.3.0.0	B	025655390.01	77500163	CC - NYK - Currencies	2,162,528.00
FX	SDB707133534PC.4.0.0	B	025655408.01	77500163	CC - NYK - Currencies	22,332,486.47
FX	SDB707133534PC.5.0.0	B	025655408.01	77500163	CC - NYK - Currencies	1,448,584.57
FX	SDB707133534PC.6.0.0	B	025655416.01	77500163	CC - NYK - Currencies	26,337,732.05
FX	SDB707133534PC.7.0.0	B	025655416.01	77500163	CC - NYK - Currencies	2,358,432.58
FX	SDB707133534PC.8.0.0	B	025655424.01	77500163	CC - NYK - Currencies	4,386,370.28
FX	SDB707133534PC.9.0.0	B	025655424.01	77500163	CC - NYK - Currencies	1,080,651.66
FX	SDB708611055C.0.0.0	B	025653767.01	77500100	CC - NYK - Currencies	49,285,279.53
FX	SDB708855538C.0.0.0	B	025653767.01	77500100	CC - NYK - Currencies	31,630,320.50
FX	SDB709334095C.0.0.0	B	025653767.01	77500100	CC - NYK - Currencies	18,923,687.52
FX	SDB709346425C.0.0.0	B	025653767.01	77500100	CC - NYK - Currencies	23,521,497.15
FX	SDB713071023C.0.0.0	B	025655168.01	77500100	CC - NYK - Currencies	388,452,601.11
FX	SDB713257881C.0.0.0	B	025653767.01	77500100	CC - NYK - Currencies	49,995,211.54
FX	SDB713303703C.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	11,998,850.77
FX	SDB713303703C.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	39,996,169.23

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
FX	SDB713303703C.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	59,994,253.84
FX	SDB713303703C.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	73,992,913.07
FX	SDB713303703C.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	13,998,659.23
FX	SDB713363105C.0.0.0	B	025653767.01	77500100	CC - NYK - Currencies	49,995,211.54
FX	SDB713363111C.0.0.0	B	025653767.01	77500100	CC - NYK - Currencies	49,995,211.54
FX	SDB714447400C.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	1,299,875.50
FX	SDB714447400C.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	7,449,286.52
FX	SDB714447400C.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	14,798,582.61
FX	SDB714447400C.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	21,497,940.96
FX	SDB714447400C.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	4,949,525.94
FX	SDB716396563C.1.0.0	B	025655341.01	77500163	CC - NYK - Currencies	632,595.70
FX	SDB716396563C.2.0.0	B	025655390.01	77500163	CC - NYK - Currencies	3,122,165.88
FX	SDB716396563C.3.0.0	B	025655408.01	77500163	CC - NYK - Currencies	6,244,331.76
FX	SDB716396563C.4.0.0	B	025655416.01	77500163	CC - NYK - Currencies	8,611,464.06
FX	SDB716396563C.5.0.0	B	025655424.01	77500163	CC - NYK - Currencies	1,795,755.54
FX	SDB717924090.0.0.0	B	025654880.01	77500100	CC - NYK - Currencies	13,116,034.03
FX	SDB771043223C.0.0.0	B	025653841.01	77500100	CC - NYK - Currencies	9,953,672.97
FX	HSUS111990780000000	B	006894612.01	78579878	FI - AEJ - FX and Swaps	53,442,487.85
FX	HUSS010020020000000	B	006870950.01	78550002	FI - AEJ - FX and Swaps	49,879,655.32
FX	HUSS111990780000000	B	006894604.01	78579878	FI - AEJ - FX and Swaps	53,442,488.12
FX	LTAA0010420437.1	B	006497473.01	77110804	FI - TKO - Swaps	21,470,746.11
FX	LTAA0010438915.1	B	006402069.01	77110804	FI - TKO - Swaps	627,755,796.35
FX	LTAA0010471685.1	B	006882211.01	77110804	FI - TKO - Swaps	53,676,865.27
FX	LTAA0010550471.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0010550475.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0010563497.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010563552.0	B	006653406.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010563556.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010600575.0	B	006652770.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010711740.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010711741.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010717463.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0010730584.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0010730585.0	B	006652770.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010747312.0	B	006652465.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010750069.0	B	006693253.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010758419.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0010759399.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010787152.0	B	006657126.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010787154.0	B	006654750.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010796966.0	B	006652465.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010796973.0	B	006657555.01	73600005	FI - SEO - FX and Swaps	50,184,661.46
FX	LTAA0010796987.0	B	006654750.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010801522.0	B	006653406.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0010801523.0	B	006653406.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010801547.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010807528.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010807530.0	B	006666085.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010811967.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010833622.0	B	006653406.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010837704.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0010837706.0	B	006657126.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010837708.0	B	006654750.01	73600005	FI - SEO - FX and Swaps	16,059,091.67
FX	LTAA0010837712.0	B	006657126.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010850782.0	B	006652465.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010850799.1	B	006865810.01	77110804	FI - TKO - Swaps	33,347,602.94
FX	LTAA0010856876.1	B	006865810.01	77110804	FI - TKO - Swaps	55,579,338.22
FX	LTAA0010856883.0	B	006693253.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010856885.0	B	006654750.01	73600005	FI - SEO - FX and Swaps	20,073,864.58

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
FX	LTAA0010856889.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	50,184,661.46
FX	LTAA0010856891.0	B	006693253.01	73600005	FI - SEO - FX and Swaps	40,147,729.17
FX	LTAA0010860597.0	B	006657126.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0010860599.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010910203.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010910205.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010910209.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0010929240.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0010929241.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010932222.1	B	006402069.01	77110804	FI - TKO - Swaps	569,100,685.33
FX	LTAA0010955931.1	B	006402069.01	77110804	FI - TKO - Swaps	525,997,628.28
FX	LTAA0010955938.1	B	006402069.01	77110804	FI - TKO - Swaps	525,726,914.11
FX	LTAA0010956307.0	B	006654750.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010960442.1	B	006402069.01	77110804	FI - TKO - Swaps	537,732,379.11
FX	LTAA0010960464.1	B	006402069.01	77110804	FI - TKO - Swaps	536,920,503.34
FX	LTAA0010987252.0	B	006657555.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0010991677.0	B	006652465.01	73600005	FI - SEO - FX and Swaps	12,044,318.75
FX	LTAA0010991680.0	B	006652465.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010991691.0	B	006657126.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0010991722.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	15,055,398.44
FX	LTAA0010991723.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0011003703.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0011023556.1	B	006850499.01	77110804	FI - TKO - Swaps	22,256,756.94
FX	LTAA0011027071.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0011048567.1	B	006896492.01	77110804	FI - TKO - Swaps	193,507,246.37
FX	LTAA0011048575.1	B	006896492.01	77110804	FI - TKO - Swaps	494,378,213.46
FX	LTAA0011105019.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0011119587.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0011119588.0	B	006652770.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0011142816.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0011148504.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	32,118,183.34
FX	LTAA0011148518.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0011148743.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0011148755.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0011148958.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0011149000.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0011149004.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	40,147,729.17
FX	LTAA0011149017.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	100,369,322.92
FX	LTAA0011149021.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	40,147,729.17
FX	LTAA0011152440.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	26,096,023.96
FX	LTAA0011168450.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0011168452.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0011181162.0	B	006657126.01	73600005	FI - SEO - FX and Swaps	19,572,017.97
FX	LTAA0011193847.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0011316257.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0011326819.0	B	006656201.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0011361599.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0011407769.0	B	006656201.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0011417229.0	B	006656201.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0011492912.0	B	006656201.01	73600005	FI - SEO - FX and Swaps	50,184,661.46
FX	LTAA0011497871.0	B	006656201.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0011568753.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	52,192,047.92
FX	LTAA0012051125.1	B	006865810.01	77110804	FI - TKO - Swaps	181,090,739.59
FX	LTAA0012051263.1	B	006402069.01	77110804	FI - TKO - Swaps	248,545,356.95
FX	LTAA0012096166.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	12,090,517.25
FX	LTAA0012096169.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	19,949,353.46
FX	LTAA0012115164.1	B	006865810.01	77110804	FI - TKO - Swaps	222,317,352.87
FX	LTAA0012126344.1	B	006402069.01	77110804	FI - TKO - Swaps	254,428,341.38
FX	LTAA0012126692.1	B	006402069.01	77110804	FI - TKO - Swaps	257,648,953.30

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
FX	LTAA0012134258.1	B	006402069.01	77110804	FI - TKO - Swaps	266,699,146.81
FX	LTAA0012186518.1	B	006865810.01	77110804	FI - TKO - Swaps	384,254,990.30
FX	LTAA0012186519.1	B	006865810.01	77110804	FI - TKO - Swaps	168,041,540.94
FX	LTAA0012187248.1	B	006402069.01	77110804	FI - TKO - Swaps	543,050,304.12
FX	LTAA0012232884.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	12,068,965.52
FX	LTAA0012232895.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	12,068,965.52
FX	LTAA0012248489.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	11,913,793.11
FX	LTAA0012278835.1	B	006402069.01	77110804	FI - TKO - Swaps	109,874,045.66
FX	LTAA0012284974.1	B	006402069.01	77110804	FI - TKO - Swaps	111,902,239.54
FX	LTAA0012288840.1	B	006402069.01	77110804	FI - TKO - Swaps	112,875,832.89
FX	LTAA0012288988.1	B	006402069.01	77110804	FI - TKO - Swaps	112,819,787.29
FX	LTAA0012289051.1	B	006865810.01	77110804	FI - TKO - Swaps	22,418,238.91
FX	LTAA0012292940.1	B	006402069.01	77110804	FI - TKO - Swaps	222,790,136.94
FX	LTAA0012298412.1	B	006402069.01	77110804	FI - TKO - Swaps	219,992,799.67
FX	LTAA0012328382.1	B	006865810.01	77110804	FI - TKO - Swaps	21,805,191.91
FX	LTAA0012333595.1	B	006402069.01	77110804	FI - TKO - Swaps	216,341,789.35
FX	LTAA0012337328.1	B	006402069.01	77110804	FI - TKO - Swaps	213,896,911.90
FX	LTAA0012341623.1	B	006865810.01	77110804	FI - TKO - Swaps	10,827,380.93
FX	LTAA0012345628.1	B	006402069.01	77110804	FI - TKO - Swaps	105,437,134.80
FX	LTAA0012345971.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	11,637,931.04
FX	LTAA0012345973.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	29,094,827.60
FX	LTAA0012350752.1	B	006402069.01	77110804	FI - TKO - Swaps	210,637,334.05
FX	LTAA0012362600.1	B	006402069.01	77110804	FI - TKO - Swaps	209,680,040.69
FX	LTAA0012371262.1	B	006865810.01	77110804	FI - TKO - Swaps	5,473,023.50
FX	LTAA0012402931.1	B	006402069.01	77110804	FI - TKO - Swaps	214,338,866.75
FX	LTAA0012403036.1	B	006865810.01	77110804	FI - TKO - Swaps	77,100,311.78
FX	LTAA0012403038.1	B	006865810.01	77110804	FI - TKO - Swaps	33,042,990.76
FX	LTAA0012403039.1	B	006865810.01	77110804	FI - TKO - Swaps	81,506,043.88
FX	LTAA0012403246.1	B	006865810.01	77110804	FI - TKO - Swaps	110,143,302.54
FX	LTAA0012464926.1	B	006430128.01	77110804	FI - TKO - Swaps	32,420,826.62
FX	LTAA0012490943.1	B	006865810.01	77110804	FI - TKO - Swaps	45,292,460.03
FX	LTAA0012562749.1	B	006865810.01	77110804	FI - TKO - Swaps	5,466,971.29
FX	LTAA0012620031.1	B	006865810.01	77110804	FI - TKO - Swaps	109,984,029.69
FX	LTAA0012628429.1	B	006402069.01	77110804	FI - TKO - Swaps	106,822,908.39
FX	LTAA0012632786.1	B	006402069.01	77110804	FI - TKO - Swaps	105,618,181.99
FX	LTAA0012636943.1	B	006402069.01	77110804	FI - TKO - Swaps	104,330,155.38
FX	LTAA0012641845.1	B	006865810.01	77110804	FI - TKO - Swaps	170,264,190.57
FX	LTAA0012641948.1	B	006402069.01	77110804	FI - TKO - Swaps	103,493,919.76
FX	LTAA0012665786.1	B	006402069.01	77110804	FI - TKO - Swaps	102,532,432.04
FX	LTAA0012677789.1	B	006402069.01	77110804	FI - TKO - Swaps	102,161,342.97
FX	LTAA0012683054.1	B	006402069.01	77110804	FI - TKO - Swaps	101,398,422.45
FX	LTAA0012683955.1	B	006865810.01	77110804	FI - TKO - Swaps	76,874,404.63
FX	LTAA0012688296.1	B	006402069.01	77110804	FI - TKO - Swaps	101,120,363.68
FX	LTAA0012697879.1	B	006402069.01	77110804	FI - TKO - Swaps	102,140,252.01
FX	LTAA0012705693.1	B	006865810.01	77110804	FI - TKO - Swaps	87,100,892.42
FX	LTAA0012705699.1	B	006865810.01	77110804	FI - TKO - Swaps	53,765,982.98
FX	LTAA0012706130.1	B	006402069.01	77110804	FI - TKO - Swaps	101,940,303.72
FX	LTAA0012706217.0	B	006653786.01	73600005	FI - SEO - FX and Swaps	10,741,379.32
FX	LTAA0012706220.0	B	006653786.01	73600005	FI - SEO - FX and Swaps	21,482,758.63
FX	LTAA0012710906.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	106,982,758.68
FX	LTAA0012710912.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	53,491,379.34
FX	LTAA0012711319.1	B	006865810.01	77110804	FI - TKO - Swaps	17,586,576.76
FX	LTAA0012711330.1	B	006865810.01	77110804	FI - TKO - Swaps	10,855,911.59
FX	LTAA0012759355.1	B	006402069.01	77110804	FI - TKO - Swaps	103,732,117.42
FX	LTAA0012765158.1	B	006402069.01	77110804	FI - TKO - Swaps	104,936,436.90
FX	LTAA0012783594.1	B	006865810.01	77110804	FI - TKO - Swaps	114,998,552.18
FX	LTAA0012789068.1	B	006402069.01	77110804	FI - TKO - Swaps	105,568,627.63
FX	LTAA0012797982.1	B	006402069.01	77110804	FI - TKO - Swaps	105,117,512.87
FX	LTAA0012804897.1	B	006402069.01	77110804	FI - TKO - Swaps	105,026,227.25

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA0012812950.1	B	006402069.01	77110804	FI - TKO - Swaps	105,244,694.31
FX	LTAA0012819577.1	B	006402069.01	77110804	FI - TKO - Swaps	105,378,425.27
FX	LTAA0012827485.1	B	006402069.01	77110804	FI - TKO - Swaps	104,878,211.22
FX	LTAA0012833071.1	B	006402069.01	77110804	FI - TKO - Swaps	104,618,532.34
FX	LTAA0012841547.1	B	006402069.01	77110804	FI - TKO - Swaps	105,464,379.29
FX	LTAA0012847745.1	B	006402069.01	77110804	FI - TKO - Swaps	105,241,410.19
FX	LTAA0012853057.1	B	006402069.01	77110804	FI - TKO - Swaps	105,893,932.02
FX	LTAA0012860763.1	B	006402069.01	77110804	FI - TKO - Swaps	107,458,597.79
FX	LTAA0012866956.1	B	006402069.01	77110804	FI - TKO - Swaps	107,279,385.36
FX	LTAA0012874327.1	B	006402069.01	77110804	FI - TKO - Swaps	105,962,722.69
FX	LTAA0012878630.1	B	006402069.01	77110804	FI - TKO - Swaps	106,064,320.02
FX	LTAA0012885170.1	B	006402069.01	77110804	FI - TKO - Swaps	104,943,577.71
FX	LTAA0012944451.1	B	006402069.01	77110804	FI - TKO - Swaps	101,198,974.56
FX	LTAA0012945975.1	B	006853774.01	77110804	FI - TKO - Swaps	9,887,564.27
FX	LTAA0012951470.1	B	006402069.01	77110804	FI - TKO - Swaps	100,612,437.94
FX	LTAA0012951806.1	B	006865810.01	77110804	FI - TKO - Swaps	221,247,801.96
FX	LTAA0012957651.1	B	006402069.01	77110804	FI - TKO - Swaps	100,308,623.02
FX	LTAA0012965566.1	B	006402069.01	77110804	FI - TKO - Swaps	298,496,632.26
FX	LTAA0012976276.1	B	006402069.01	77110804	FI - TKO - Swaps	296,659,403.11
FX	LTAA0013020742.1	B	006402069.01	77110804	FI - TKO - Swaps	97,000,303.49
FX	LTAA0013027645.1	B	006402069.01	77110804	FI - TKO - Swaps	96,623,080.09
FX	LTAA0013035090.1	B	006402069.01	77110804	FI - TKO - Swaps	96,564,680.62
FX	LTAA0013042861.1	B	006402069.01	77110804	FI - TKO - Swaps	98,875,642.69
FX	LTAA0013054846.1	B	006402069.01	77110804	FI - TKO - Swaps	197,751,285.39
FX	LTAA0013059337.1	B	006402069.01	77110804	FI - TKO - Swaps	98,875,642.69
FX	LTAA0013065483.1	B	006402069.01	77110804	FI - TKO - Swaps	197,751,285.39
FX	LTAA0013065498.1	B	006402069.01	77110804	FI - TKO - Swaps	98,875,642.69
FX	LTAA0013066002.1	B	006402069.01	77110804	FI - TKO - Swaps	296,626,928.08
FX	LTAA0013073077.1	B	006402069.01	77110804	FI - TKO - Swaps	197,751,285.39
FX	LTAA0013073086.1	B	006402069.01	77110804	FI - TKO - Swaps	98,875,642.69
FX	LTAA0013074123.0	B	006654727.01	73600005	FI - SEO - FX and Swaps	50,301,724.17
FX	LTAA0013074124.0	B	006654727.01	73600005	FI - SEO - FX and Swaps	50,301,724.17
FX	LTAA0013074156.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	50,215,517.27
FX	LTAA0013084746.1	B	006402069.01	77110804	FI - TKO - Swaps	197,751,285.39
FX	LTAA0013084749.1	B	006402069.01	77110804	FI - TKO - Swaps	98,875,642.69
FX	LTAA0013085608.0	B	006654727.01	73600005	FI - SEO - FX and Swaps	20,155,172.43
FX	LTAA0013085812.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	50,387,931.06
FX	LTAA0013090194.1	B	006402069.01	77110804	FI - TKO - Swaps	98,875,642.69
FX	LTAA0013090456.1	B	006402069.01	77110804	FI - TKO - Swaps	197,751,285.39
FX	LTAA0013097572.1	B	006402069.01	77110804	FI - TKO - Swaps	296,626,928.08
FX	LTAA0013097576.1	B	006402069.01	77110804	FI - TKO - Swaps	98,875,642.69
FX	LTAA0013101957.1	B	006865810.01	77110804	FI - TKO - Swaps	27,465,456.31
FX	LTAA0013117103.1	B	006402069.01	77110804	FI - TKO - Swaps	197,751,285.39
FX	LTAA0013117594.1	B	006402069.01	77110804	FI - TKO - Swaps	296,626,928.08
FX	LTAA0013118398.0	B	006657126.01	73600005	FI - SEO - FX and Swaps	98,003,448.33
FX	LTAA0013118406.0	B	006657126.01	73600005	FI - SEO - FX and Swaps	50,517,241.41
FX	LTAA0013118569.1	B	006865810.01	77110804	FI - TKO - Swaps	271,935,210.93
FX	LTAA0013125966.1	B	006402069.01	77110804	FI - TKO - Swaps	395,502,570.77
FX	LTAA0013130223.1	B	006402069.01	77110804	FI - TKO - Swaps	296,626,928.08
FX	LTAA0013132677.1	B	006402069.01	77110804	FI - TKO - Swaps	296,626,928.08
FX	LTAA0013146981.1	B	006402069.01	77110804	FI - TKO - Swaps	98,875,642.69
FX	LTAA0013153317.1	B	006402069.01	77110804	FI - TKO - Swaps	98,875,642.69
FX	LTAA0013158884.0	B	006651939.01	73600005	FI - SEO - FX and Swaps	20,474,137.94
FX	LTAA0013176121.0	B	006654727.01	73600005	FI - SEO - FX and Swaps	15,504,310.35
FX	LTAA0013176135.0	B	006654727.01	73600005	FI - SEO - FX and Swaps	10,336,206.90
FX	LTAA0013176144.0	B	006654727.01	73600005	FI - SEO - FX and Swaps	30,995,689.67
FX	LTAA0013176441.1	B	006865810.01	77110804	FI - TKO - Swaps	109,496,835.76
FX	LTAA0013182649.0	B	006653786.01	73600005	FI - SEO - FX and Swaps	30,620,689.67
FX	LTAA0013182650.0	B	006653786.01	73600005	FI - SEO - FX and Swaps	20,413,793.11

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA0013211392.0	B	006653786.01	73600005	FI - SEO - FX and Swaps	15,103,448.28
FX	LTAA0013226804.0	B	006654727.01	73600005	FI - SEO - FX and Swaps	50,184,661.46
FX	LTAA0013243406.0	B	006654727.01	73600005	FI - SEO - FX and Swaps	80,295,458.34
FX	LTAA0013293249.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0013302862.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0013476731.1	B	006419477.01	77110804	FI - TKO - Swaps	21,759,500.37
FX	LTAA0013544959.0	B	006654123.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0013545023.0	B	006654123.01	73600005	FI - SEO - FX and Swaps	15,103,448.28
FX	LTAA0013563886.1	B	006865810.01	77110804	FI - TKO - Swaps	12,953,140.96
FX	LTAA0013563890.1	B	006865810.01	77110804	FI - TKO - Swaps	10,794,284.14
FX	LTAA0925052741.0	B	006653406.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0925053726.0	B	006652770.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0925053779.0	B	006654750.01	73600005	FI - SEO - FX and Swaps	70,258,526.05
FX	LTAA0925053958.0	B	006654750.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0925054622.0	B	006666085.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0925054816.0	B	006666085.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0925055561.0	B	006653406.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0925055566.0	B	006653406.01	73600005	FI - SEO - FX and Swaps	39,144,035.94
FX	LTAA0925056153.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0925056458.0	B	006652770.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0925056638.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	32,118,183.34
FX	LTAA0925057541.0	B	006693253.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0925058068.0	B	006666085.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0925059728.0	B	006655732.01	73600005	FI - SEO - FX and Swaps	100,369,322.92
FX	LTAA0925060532.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	12,044,318.75
FX	LTAA0925060536.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	36,132,956.25
FX	LTAA0925060540.0	B	006652796.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0925060632.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	12,044,318.75
FX	LTAA0925060636.0	B	006656201.01	73600005	FI - SEO - FX and Swaps	60,221,593.75
FX	LTAA0925060691.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	12,044,318.75
FX	LTAA0925062121.0	B	006657555.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0925062409.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0925062410.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0925062411.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0925063721.0	B	006653166.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0925063723.0	B	006652465.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0925064925.0	B	006652762.01	73600005	FI - SEO - FX and Swaps	20,073,864.58
FX	LTAA0925064926.0	B	006483150.01	73600005	FI - SEO - FX and Swaps	10,036,932.29
FX	LTAA0925064927.0	B	006656201.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA0925070270.0	B	006699482.01	73600005	FI - SEO - FX and Swaps	51,551,724.17
FX	LTAA0925070931.0	B	006061667.01	73600005	FI - SEO - FX and Swaps	30,110,796.88
FX	LTAA1400919282.1	B	006865810.01	77110804	FI - TKO - Swaps	91,672,552.12
FX	LTAA1418362052.1	B	006401137.01	77110804	FI - TKO - Swaps	98,279,119.70
FX	LTAA1418823686.1	B	006865810.01	77110804	FI - TKO - Swaps	273,802,732.31
FX	LTAA1418874786.1	B	006882211.01	77110804	FI - TKO - Swaps	7,913,043.48
FX	LTAA1418874792.1	B	006882211.01	77110804	FI - TKO - Swaps	35,507,246.38
FX	LTAA1419223540.0	B	006689491.01	73600005	FI - SEO - FX and Swaps	50,184,661.46
FX	LTAA1419276998.0	B	006664452.01	73600005	FI - SEO - FX and Swaps	50,184,661.46
FX	LTAA1525333108.0	B	006967335.01	77495160	FI - AEJ - FX and Swaps	150,000,000.00
FX	TAUS305020680000A00	B	006865810.01	77110804	FI - TKO - Swaps	561,116,108.26
FX	TUYS008090060000A00	B	006865810.01	77110804	FI - TKO - Swaps	56,326,559.58
FX	TUYS107030060000A00	B	006865810.01	77110804	FI - TKO - Swaps	37,995,690.54
FX	TUYS1119B0060000A00	B	006865810.01	77110804	FI - TKO - Swaps	65,228,571.32
FX	TUYS307050500000A00	B	006865810.01	77110804	FI - TKO - Swaps	55,448,431.29
FX	TUYS307080500000A00	B	006865810.01	77110804	FI - TKO - Swaps	108,798,022.33
FX	TUYS312080500000A00	B	006896641.01	77110804	FI - TKO - Swaps	14,831,346.40
FX	TYAS608010S0.1	B	006882211.01	77110804	FI - TKO - Swaps	23,980,139.56
FX	TYAS608020S0.1	B	006882211.01	77110804	FI - TKO - Swaps	23,778,851.31
FX	TYUS3029A0500000A00	B	006865810.01	77110804	FI - TKO - Swaps	61,427,068.90

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
FX	TYUS3029G0500000A00	B	006865810.01	77110804	FI - TKO - Swaps	79,906,143.21
FX	TYUS3070705000000A00	B	006865810.01	77110804	FI - TKO - Swaps	139,730,046.87
FX	TYUS5042C0510000A00	B	006458160.01	77110804	FI - TKO - Swaps	5,466,723.77
FX	TYUS506140510000A00	B	006458160.01	77110804	FI - TKO - Swaps	6,204,347.06
FX	TYUS506160510000A00	B	006458160.01	77110804	FI - TKO - Swaps	15,379,495.44
FX	TYUS508140510000A00	B	006458160.01	77110804	FI - TKO - Swaps	21,694,320.25
FX	TYUS508150510000A00	B	006458160.01	77110804	FI - TKO - Swaps	2,627,357.96
FX	TYUS510020510000A00	B	006458160.01	77110804	FI - TKO - Swaps	2,240,853.48
FX	HAAS9126M0HK0000A00	B	006811848.01	76095540	FI - AEJ - FX and Swaps	3,397,431.71
FX	HAAS9126N0HK0000A00	B	006811848.01	76095540	FI - AEJ - FX and Swaps	22,558,401.94
FX	HAAS9126O0HK0000A00	B	006811848.01	76095540	FI - AEJ - FX and Swaps	5,090,363.57
FX	HAAS9126P0HK0000A00	B	006811848.01	76095540	FI - AEJ - FX and Swaps	31,161,160.20
FX	HAAS9126Q0HK0000A00	-	006811848.01	76095540	FI - AEJ - FX and Swaps	100,932,584.27
FX	HAAS9126R0HK0000A00	B	006811848.01	76095540	FI - AEJ - FX and Swaps	4,932,479.44
FX	HAAS9126S0HK0000A00	-	006811848.01	76095540	FI - AEJ - FX and Swaps	121,309,925.72
FX	HAAS9126T0HK0000A00	-	006811848.01	76095540	FI - AEJ - FX and Swaps	19,634,972.23
FX	HAAS9126U0HK0000A00	-	006811848.01	76095540	FI - AEJ - FX and Swaps	9,571,655.09
FX	HAAS9126V0HK0000A00	B	006811848.01	76095540	FI - AEJ - FX and Swaps	10,387,053.40
FX	HAAS9127P0HK0000A00	B	006811848.01	76095540	FI - AEJ - FX and Swaps	4,069,744.39
FX	HAAS9127Q0HK0000A00	B	006811848.01	76095540	FI - AEJ - FX and Swaps	1,851,705.46
FX	HAAS9127S0HK0000A00	B	006811848.01	76095540	FI - AEJ - FX and Swaps	5,116,724.20
FX	HAUS003010HK0000A00	B	006829501.01	76095540	FI - AEJ - FX and Swaps	274,845,000.00
FX	HAUS201990680000A00	B	006806616.01	76095540	FI - AEJ - FX and Swaps	92,715,000.00
FX	HAUS2019A0680000A00	B	006806616.01	76095540	FI - AEJ - FX and Swaps	64,148,000.00
FX	HAUS2019B0680000A00	B	006810519.01	76095540	FI - AEJ - FX and Swaps	67,702,500.00
FX	HAUS2019C0680000A00	B	006829501.01	76095540	FI - AEJ - FX and Swaps	93,065,000.00
FX	HAUS2039B0680000A00	B	006803209.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	HAUS2049F0680000A00	B	006824924.01	76095540	FI - AEJ - FX and Swaps	45,345,000.00
FX	HAUS2079E0680000A00	B	006802607.01	76095540	FI - AEJ - FX and Swaps	90,970,000.00
FX	HHUS101010600000A00	B	006833008.01	77597041	FI - NYK - Swaps Structuring	25,791,348.69
FX	HHUS102020600000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	12,894,428.62
FX	HHUS104020600000A00	B	006840730.01	76095540	FI - AEJ - FX and Swaps	12,894,428.62
FX	HHUS104030600000A00	B	006885156.01	76095540	FI - AEJ - FX and Swaps	25,788,857.24
FX	HHUS104040600000A00	B	006819494.01	76095540	FI - AEJ - FX and Swaps	6,447,214.31
FX	HHUS104050600000A00	B	006803209.01	76095540	FI - AEJ - FX and Swaps	6,447,214.31
FX	HHUS104070600000A00	B	006803209.01	76095540	FI - AEJ - FX and Swaps	12,894,428.62
FX	HHUS104080600000A00	B	006803209.01	76095540	FI - AEJ - FX and Swaps	20,113,503.42
FX	HHUS104090600000A00	B	006803209.01	76095540	FI - AEJ - FX and Swaps	20,113,503.42
FX	HHUS1040A0600000A00	B	006819494.01	76095540	FI - AEJ - FX and Swaps	32,236,071.54
FX	HKUS801010HK0000A00	B	006814628.01	76095540	FI - AEJ - FX and Swaps	4,322,503.71
FX	HPUS106020110000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	48,657,569.32
FX	HTUS2019C0580000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	1,982,531.08
FX	HUAS005020HK0000A00	B	006840730.01	76095540	FI - AEJ - FX and Swaps	119,414,544.50
FX	HUAS005040HK0000A00	B	006840730.01	76095540	FI - AEJ - FX and Swaps	113,779,279.60
FX	HUAS005050HK0000A00	B	006840730.01	76095540	FI - AEJ - FX and Swaps	117,214,258.53
FX	HUAS110990680000A00	B	006810592.01	76095540	FI - AEJ - FX and Swaps	91,595,000.00
FX	HUAS111990680000A00	B	006810873.01	76095540	FI - AEJ - FX and Swaps	90,450,000.00
FX	HUAS112990680000A00	B	006802607.01	76095540	FI - AEJ - FX and Swaps	130,529,000.00
FX	HUAS2019A0680000A00	B	006847834.01	77597041	FI - NYK - Swaps Structuring	94,968,790.05
FX	HUAS2039A0680000A00	B	006829501.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	HUAS2039B0680000A00	B	006847834.01	77597041	FI - NYK - Swaps Structuring	169,575,490.06
FX	HUAS2039C0680000A00	B	006824924.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	HUAS211990680000A00	B	006829410.01	76095540	FI - AEJ - FX and Swaps	279,195,000.00
FX	HUAS2119B0680000A00	B	006801658.01	76095540	FI - AEJ - FX and Swaps	46,032,500.00
FX	HUAS3019C0680000A00	B	006820641.01	76095540	FI - AEJ - FX and Swaps	45,290,000.00
FX	HUHS001040600000A00	B	006803209.01	76095540	FI - AEJ - FX and Swaps	30,091,728.07
FX	HUHS009010600000A00	B	006812994.01	77597041	FI - NYK - Swaps Structuring	30,170,074.91
FX	HUHS009020600000A00	B	006829774.01	76095540	FI - AEJ - FX and Swaps	10,054,817.55
FX	HUHS010020600000A00	B	006806616.01	76095540	FI - AEJ - FX and Swaps	25,788,857.24

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	HUHS107010600000A00	B	006872006.01	76095540	FI - AEJ - FX and Swaps	51,577,714.47
FX	HUHS107020600000A00	B	006872006.01	76095540	FI - AEJ - FX and Swaps	51,577,714.47
FX	HUHS107040600000A00	B	006872006.01	76095540	FI - AEJ - FX and Swaps	20,114,534.98
FX	HUHS2129A0600000A00	B	006801435.01	76095540	FI - AEJ - FX and Swaps	15,082,613.15
FX	HUHS3019C0600000A00	B	006819494.01	76095540	FI - AEJ - FX and Swaps	25,788,857.24
FX	HUYS2119A0500000000	B	006894455.01	76095350	FI - TKO - JGB Govt's	3,867,195.99
FX	KYUS806010100000000	B	006801435.01	76095350	FI - TKO - JGB Govt's	112,764,997.74
FX	LAES107010710C0.1	B	006833131.01	77597013	FI - NYK - Swaps Structuring	179,750,019.47
FX	LEGS012010650000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	80,990,950.47
FX	LEGS2069A0020000A00	B	006852511.01	77597021	FI - NYK - Swaps Structuring	278,287,521.13
FX	LEGS3060100200000A00	B	006841191.01	77597021	FI - NYK - Swaps Structuring	282,718,912.17
FX	LEGS307010020000A00	B	006841191.01	77597021	FI - NYK - Swaps Structuring	1,134,914,490.26
FX	LEGS310010020000A00	B	006841191.01	77597021	FI - NYK - Swaps Structuring	1,458,425,702.61
FX	LEGS310020240000000	B	006820641.01	76095102	FI - LDN - Interest Rate Products	56,095,091.79
FX	LEGS405021230000A00	B	006841191.01	77597021	FI - NYK - Swaps Structuring	807,768,320.47
FX	LEGS503010230000A00	B	006833214.01	77597021	FI - NYK - Swaps Structuring	68,302,506.98
FX	LENS211990430000A00	B	006862338.01	77597021	FI - NYK - Swaps Structuring	104,404,096.18
FX	LERS406010180000A00	B	006830947.01	77597021	FI - NYK - Swaps Structuring	107,530,298.10
FX	LEUQ1109A0400000A00	B	006886303.01	77597021	FI - NYK - Swaps Structuring	33,119,331.82
FX	LEUS003010650000000	B	006810501.01	76095065	FI - LDN - Interest Rate Products	111,067,500.00
FX	LEUS003020650000000	B	006801849.01	76095065	FI - LDN - Interest Rate Products	148,380,000.00
FX	LEUS003030650000A00	B	006825848.01	77597021	FI - NYK - Swaps Structuring	147,410,000.00
FX	LEUS0030606500000000R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	146,220,000.00
FX	LEUS004010650000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	73,680,000.00
FX	LEUS006010650000000	B	006801930.01	76095065	FI - LDN - Interest Rate Products	150,610,000.00
FX	LEUS006020650000000	B	006808570.01	76095065	FI - LDN - Interest Rate Products	75,305,000.00
FX	LEUS006060650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	888,540,000.00
FX	LEUS0060B0650000000	B	006821979.01	76095065	FI - LDN - Interest Rate Products	148,090,000.00
FX	LEUS0060C0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	737,050,000.00
FX	LEUS0060D0650000000	B	006801633.01	76095065	FI - LDN - Interest Rate Products	589,640,000.00
FX	LEUS0060I0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	737,800,000.00
FX	LEUS0060L0650000000	B	006801633.01	76095065	FI - LDN - Interest Rate Products	73,135,000.00
FX	LEUS0060M0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LEUS0060O0650000000	B	006811848.01	76095065	FI - LDN - Interest Rate Products	219,405,000.00
FX	LEUS0060T0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LEUS006130650000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	73,110,000.00
FX	LEUS007050650000000	B	006811194.01	76095065	FI - LDN - Interest Rate Products	299,460,000.00
FX	LEUS008080650000000	B	006801930.01	76095065	FI - LDN - Interest Rate Products	224,280,000.00
FX	LEUS0080D0650000000	B	006803167.01	76095065	FI - LDN - Interest Rate Products	149,790,000.00
FX	LEUS010010650000000	B	006805782.01	76095065	FI - LDN - Interest Rate Products	74,560,000.00
FX	LEUS010080650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	147,490,000.00
FX	LEUS012030650000000	B	006801658.01	76095065	FI - LDN - Interest Rate Products	147,410,000.00
FX	LEUS012040650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	625,779,000.00
FX	LEUS101010650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	147,360,000.00
FX	LEUS102070650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	148,750,000.00
FX	LEUS103060650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	46,648,350.00
FX	LEUS103070650000000	B	006810592.01	76095065	FI - LDN - Interest Rate Products	221,115,000.00
FX	LEUS1030F0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	254,932,800.00
FX	LEUS1030G0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	132,624,000.00
FX	LEUS104010400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	41,775,136.72
FX	LEUS104020650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	110,737,500.00
FX	LEUS104030650000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	147,650,000.00
FX	LEUS105050650000000	B	006801930.01	76095065	FI - LDN - Interest Rate Products	223,125,000.00
FX	LEUS106020650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	108,039,146.70
FX	LEUS106030650000000	B	006804504.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LEUS106050650000000	B	006825871.01	76095065	FI - LDN - Interest Rate Products	266,496,561.86
FX	LEUS1060D0650000000	B	006821979.01	76095065	FI - LDN - Interest Rate Products	111,742,500.00
FX	LEUS107080650000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	73,562,132.36
FX	LEUS1070D0650000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	73,745,000.00

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
FX	LEUS1070E0650000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	147,490,000.00
FX	LEUS1089O0650000000	B	006810519.01	76095065	FI - LDN - Interest Rate Products	226,440,000.00
FX	LEUS1109C0650000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	147,220,000.00
FX	LEUS1109P0650000000	B	006810592.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LEUS1109R0460000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LEUS2019E0650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	364,300,300.00
FX	LEUS2029E0650000000	B	006813604.01	76095065	FI - LDN - Interest Rate Products	993,960,149.64
FX	LEUS2049N0650000000	B	006804504.01	76095065	FI - LDN - Interest Rate Products	149,520,000.00
FX	LEUS2059H0650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	216,244,600.00
FX	LEUS2059I0650000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	369,175,000.00
FX	LEUS2059J0020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	302,440,000.00
FX	LEUS2059K0650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	160,293,200.00
FX	LEUS2079L0670000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	21,607,829.34
FX	LEUS208990650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	74,205,000.00
FX	LEUS2089E0650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	223,125,000.00
FX	LEUS2089H0650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	922,473,600.00
FX	LEUS2089I0650000000	B	006810592.01	76095065	FI - LDN - Interest Rate Products	150,960,000.00
FX	LEUS2089K0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	444,270,000.00
FX	LEUS2099B0650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	360,175,000.00
FX	LEUS2099D0650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LEUS2099E0650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LEUS2109A0650000000	B	006825871.01	76095065	FI - LDN - Interest Rate Products	299,040,000.00
FX	LEUS2109B0650000000	B	006805022.01	76095065	FI - LDN - Interest Rate Products	369,875,000.00
FX	LEUS212990020000000	B	006830145.01	76095102	FI - LDN - Interest Rate Products	73,835,000.00
FX	LEUS2129C0650000000	B	006830145.01	76095065	FI - LDN - Interest Rate Products	58,212,000.00
FX	LEUS301990650000000	B	006810592.01	76095065	FI - LDN - Interest Rate Products	294,720,000.00
FX	LEUS3019A0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	103,152,000.00
FX	LEUS3019B0650000000	B	006810592.01	76095065	FI - LDN - Interest Rate Products	74,560,000.00
FX	LEUS3019D0650000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	372,800,000.00
FX	LEUS3019H0650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	296,820,000.00
FX	LEUS3029A0650000000	B	006801930.01	76095065	FI - LDN - Interest Rate Products	150,240,000.00
FX	LEUS304070020000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	396,784,500.00
FX	LEUS305030650000000	B	006813604.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LEUS3050606500000A00	B	006815286.01	77597021	FI - NYK - Swaps Structuring	1,337,781.57
FX	LEUS306020650000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	315,474,308.37
FX	LEUS306080650000000	B	006830145.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LEUS306090650000000	B	006810519.01	76095065	FI - LDN - Interest Rate Products	73,110,000.00
FX	LEUS3060C0650000000	B	006810550.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LEUS307060650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	147,950,000.00
FX	LEUS4010606500000A00	B	006815286.01	77597021	FI - NYK - Swaps Structuring	4,621,232.26
FX	LEUS402540650000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	301,520,000.00
FX	LEUS405011180000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	149,470,000.00
FX	LEUS405040180000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	450,720,000.00
FX	LEUS405050180000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	150,960,000.00
FX	LEUS405060180000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	150,960,000.00
FX	LEUS406030180000000	B	006826416.01	76095065	FI - LDN - Interest Rate Products	221,340,000.00
FX	LEUS408020240000000	B	006826416.01	76095065	FI - LDN - Interest Rate Products	373,675,000.00
FX	LEUS412060650000000	B	006860373.01	76095065	FI - LDN - Interest Rate Products	10,851,389.95
FX	LEUS912020650000000	B	006801930.01	76095065	FI - LDN - Interest Rate Products	73,705,000.00
FX	LEWS111990070000A00	B	006886303.01	77597021	FI - NYK - Swaps Structuring	19,333,336.47
FX	LEWS1129A0240000000	B	006833354.01	76037307	FI - LDN - Interest Rate Products	3,496,894.97
FX	LEWS1129C0240000A00	B	006886303.01	77597021	FI - NYK - Swaps Structuring	5,087,147.81
FX	LEWS2119A0240000A00	B	006886303.01	77597021	FI - NYK - Swaps Structuring	4,887,918.12
FX	LEYQ204990900000A00	B	006886303.01	77597021	FI - NYK - Swaps Structuring	24,789,318.06
FX	LEYQ512010400000A00	B	006812580.01	76095090	FI - LDN - Interest Rate Products	21,645,821.12
FX	LEYS001020400000A00	-	006860878.01	76095090	FI - LDN - Interest Rate Products	43,935,919.66
FX	LEYS107040100000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	2,881,043.91
FX	LEYS107060100000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	2,881,043.91
FX	LGEQ607010400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	21,089,241.44

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
FX	LGES006010650000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	80,990,950.47
FX	LGES009010240S0.1	B	006830491.01	77597013	FI - NYK - Swaps Structuring	128,459,708.58
FX	LGES010010650000000R.0	B	006818785.01	76095102	FI - LDN - Interest Rate Products	80,990,950.47
FX	LGES012010710S0.0	B	006874218.01	76095146	FI - LDN - Interest Rate Products	29,461,088.72
FX	LGES106020710S0.1	B	006830491.01	77597013	FI - NYK - Swaps Structuring	118,608,314.58
FX	LGES2069900200000A00	B	006852511.01	77597021	FI - NYK - Swaps Structuring	278,287,521.13
FX	LGES2069B0020000A00	B	006830947.01	77597021	FI - NYK - Swaps Structuring	112,010,727.19
FX	LGES209990710S0.0	B	006847685.01	76095102	FI - LDN - Interest Rate Products	570,729,775.87
FX	LGES304010020000000	B	006847685.01	76095102	FI - LDN - Interest Rate Products	525,790,513.94
FX	LGES405010230000000	B	006810519.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LGES405020230000000	B	006810519.01	76037323	FI - LDN - Interest Rate Products	404,954,752.37
FX	LGES912020710S0.1	B	006861108.01	77597013	FI - NYK - Swaps Structuring	170,614,739.65
FX	LGUS001010650000000	B	006803134.01	76095102	FI - LDN - Interest Rate Products	121,486,425.71
FX	LGUS003010650000000	B	006803209.01	76095102	FI - LDN - Interest Rate Products	162,190,000.00
FX	LGUS003020650000000	B	006803167.01	76095102	FI - LDN - Interest Rate Products	109,176,500.00
FX	LGUS003030650000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	81,780,000.00
FX	LGUS003060650000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	161,981,900.95
FX	LGUS006030650000000	B	006806616.01	76095102	FI - LDN - Interest Rate Products	113,533,000.00
FX	LGUS006060650000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	80,990,950.47
FX	LGUS007010650000000R.0	B	006818785.01	76095102	FI - LDN - Interest Rate Products	53,793,300.00
FX	LGUS007020650000000	B	006810592.01	76095102	FI - LDN - Interest Rate Products	213,816,109.25
FX	LGUS009010240S0.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	80,776,832.05
FX	LGUS009020240S0.1	B	006845648.01	77597013	FI - NYK - Swaps Structuring	80,776,832.05
FX	LGUS009040650000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	210,576,471.23
FX	LGUS009060710S0.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	121,165,248.07
FX	LGUS009070650000000	B	006830145.01	76095102	FI - LDN - Interest Rate Products	48,594,570.28
FX	LGUS010010650000000	B	006805782.01	76095102	FI - LDN - Interest Rate Products	48,693,000.00
FX	LGUS011010650000000	B	006801278.01	76095102	FI - LDN - Interest Rate Products	130,389,500.00
FX	LGUS011020710S0.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	145,398,297.68
FX	LGUS012020650000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	60,365,500.00
FX	LGUS101010650000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	80,990,950.47
FX	LGUS101020650000000	B	006808570.01	76095102	FI - LDN - Interest Rate Products	81,640,000.00
FX	LGUS102010650000000	B	006804504.01	76095102	FI - LDN - Interest Rate Products	66,124,000.00
FX	LGUS1020206500000000RB.0	B	006818785.01	76095102	FI - LDN - Interest Rate Products	57,767,500.00
FX	LGUS102030650000000	B	006818785.01	76095102	FI - LDN - Interest Rate Products	23,107,000.00
FX	LGUS102040650000000	B	006818785.01	76095102	FI - LDN - Interest Rate Products	49,968,000.00
FX	LGUS102060650000A00	B	006825848.01	77597021	FI - NYK - Swaps Structuring	166,560,000.00
FX	LGUS105010650000000	B	006810774.01	76095102	FI - LDN - Interest Rate Products	166,010,000.00
FX	LGUS1119A0020000000	B	006826416.01	76095102	FI - LDN - Interest Rate Products	82,815,000.00
FX	LGUS112990020000000	B	006820641.01	76095102	FI - LDN - Interest Rate Products	81,095,000.00
FX	LGUS201990020000000	B	006801658.01	76095102	FI - LDN - Interest Rate Products	82,655,000.00
FX	LGUS202990020000000	B	006803209.01	76095102	FI - LDN - Interest Rate Products	83,595,000.00
FX	LGUS2029A0020000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	82,795,000.00
FX	LGUS2029D0020000000	B	006820641.01	76095102	FI - LDN - Interest Rate Products	104,172,400.00
FX	LGUS2039B0020000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	40,737,500.00
FX	LGUS2039D0020000000	B	006801658.01	76095102	FI - LDN - Interest Rate Products	194,378,281.14
FX	LGUS204990020000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	48,594,570.28
FX	LGUS2049A0020000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	40,495,475.24
FX	LGUS2049C0020000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	164,240,000.00
FX	LGUS2049D0020000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	165,450,000.00
FX	LGUS2049E0020000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	165,300,000.00
FX	LGUS2049F0020000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	165,300,000.00
FX	LGUS2049G0020000000	B	006802607.01	76095102	FI - LDN - Interest Rate Products	206,587,500.00
FX	LGUS2049H0020000000	B	006801658.01	76095102	FI - LDN - Interest Rate Products	197,136,000.00
FX	LGUS2059F0020000000	B	006818785.01	76095102	FI - LDN - Interest Rate Products	247,830,000.00
FX	LGUS206990020000000	B	006811350.01	76095102	FI - LDN - Interest Rate Products	326,680,000.00
FX	LGUS2079A0020000000	B	006803134.01	76095102	FI - LDN - Interest Rate Products	81,155,000.00
FX	LGUS2099B0020000000	B	006801658.01	76095102	FI - LDN - Interest Rate Products	161,981,900.95
FX	LGUS2109B0020000000	B	006824924.01	76095102	FI - LDN - Interest Rate Products	124,732,500.00

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
FX	LGUS2119B0020000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	167,190,000.00
FX	LGUS2119C0240000000	B	006818785.01	76095102	FI - LDN - Interest Rate Products	224,934,925.00
FX	LGUS212990020000000	B	006811350.01	76095102	FI - LDN - Interest Rate Products	162,190,000.00
FX	LGUS2129B0020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	40,837,500.00
FX	LGUS301990020000000	B	006803134.01	76095102	FI - LDN - Interest Rate Products	189,415,770.00
FX	LGUS3019B0020000000	B	006804504.01	76095102	FI - LDN - Interest Rate Products	82,140,000.00
FX	LGUS302990020000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	166,810,000.00
FX	LGUS3029A0020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	168,050,000.00
FX	LGUS303020020000000	B	006803167.01	76095102	FI - LDN - Interest Rate Products	56,693,665.33
FX	LGUS3042A0020000000	B	006804504.01	76095102	FI - LDN - Interest Rate Products	107,542,500.00
FX	LGUS3042B0020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	92,568,000.00
FX	LGUS306010020000000	B	006824924.01	76095102	FI - LDN - Interest Rate Products	323,963,801.90
FX	LGUS306060020000000	B	006803167.01	76095102	FI - LDN - Interest Rate Products	80,990,950.47
FX	LGUS306070020000000	B	006803167.01	76095102	FI - LDN - Interest Rate Products	162,190,000.00
FX	LGUS306080020000000	B	006827604.01	76095102	FI - LDN - Interest Rate Products	56,693,665.33
FX	LGUS306090020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	105,288,235.62
FX	LGUS307030020000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	413,925,000.00
FX	LGUS307040020000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	165,050,000.00
FX	LGUS311020020000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	186,435,200.00
FX	LGUS312010020000000	B	006838767.01	76095102	FI - LDN - Interest Rate Products	161,981,900.95
FX	LGUS401010020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	164,610,000.00
FX	LGUS404010020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	94,759,412.06
FX	LGUS404020020000000	B	006803134.01	76095102	FI - LDN - Interest Rate Products	94,597,430.15
FX	LGUS407040020000000	B	006894885.01	76095102	FI - LDN - Interest Rate Products	38,021,300.00
FX	LGUS409010230000000	B	006803209.01	76037323	FI - LDN - Interest Rate Products	404,954,752.37
FX	LGUS411010230000000	B	006818785.01	76037323	FI - LDN - Interest Rate Products	126,015,000.00
FX	LGUS412010230000000	B	006801658.01	76037323	FI - LDN - Interest Rate Products	81,475,000.00
FX	LGUS412020230000000	B	006803167.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LGUS908040650000000	B	006803167.01	76095102	FI - LDN - Interest Rate Products	166,170,000.00
FX	LGUS909030650000000	B	006830145.01	76095102	FI - LDN - Interest Rate Products	161,981,900.95
FX	LGZS50301MC0.1	B	006456628.01	77597013	FI - NYK - Swaps Structuring	141,449,468.59
FX	LKES301990030000000	B	006810972.01	76095103	FI - LDN - Interest Rate Products	387,118,866.69
FX	LKES302990030000000	B	006824924.01	76095103	FI - LDN - Interest Rate Products	96,780,653.30
FX	LKUS301990030000000	B	006810972.01	76095103	FI - LDN - Interest Rate Products	100,563,153.66
FX	LKUS3019A0030000000	B	006840730.01	76095103	FI - LDN - Interest Rate Products	100,230,530.22
FX	LKUS412010240000A00	B	006818553.01	77597021	FI - NYK - Swaps Structuring	28,532,439.79
FX	LKUS412020240000A00	B	006818553.01	77597021	FI - NYK - Swaps Structuring	28,559,874.59
FX	LNUS211990030000000	B	006824924.01	76095103	FI - LDN - Interest Rate Products	86,935,608.37
FX	LRUS210990420000000	B	006822043.01	76095134	FI - LDN - Emerging Debt Market	13,999,504.74
FX	LSES003010650000000	B	006810600.01	76095103	FI - LDN - Interest Rate Products	70,954,682.10
FX	LSES011010710S0.1	B	006819718.01	77597013	FI - NYK - Swaps Structuring	41,389,644.75
FX	LSES101010650000A00	B	006819718.01	77597021	FI - NYK - Swaps Structuring	80,411,515.35
FX	LSES101020710S0.1	B	006819718.01	77597013	FI - NYK - Swaps Structuring	80,348,425.18
FX	LSES105010650000A00	B	006819718.01	77597021	FI - NYK - Swaps Structuring	78,560,949.03
FX	LSUS402010030000000	B	006810519.01	76095103	FI - LDN - Interest Rate Products	70,497,003.88
FX	LTAA0010002128.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA0010002131.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	36,000,000.00
FX	LTAA0010002141.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA0010002618.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA0010023016.0	B	006838403.01	76095351	FI - TKO - JGB Govt's	188,447,412.29
FX	LTAA0010026838.1	B	006808570.01	76095540	FI - AEJ - FX and Swaps	13,833,789.70
FX	LTAA0010026842.1	B	006808570.01	76095540	FI - AEJ - FX and Swaps	11,067,031.76
FX	LTAA0010026845.1	B	006693535.01	76095540	FI - AEJ - FX and Swaps	22,134,063.52
FX	LTAA0010026877.1	B	006693535.01	76095540	FI - AEJ - FX and Swaps	27,003,557.50
FX	LTAA0010027602.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	69,499,829.10
FX	LTAA0010032016.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA0010038239.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	11,052,087.99
FX	LTAA0010038244.1	B	006693535.01	76095540	FI - AEJ - FX and Swaps	22,104,175.99
FX	LTAA0010038310.1	B	006693535.01	76095540	FI - AEJ - FX and Swaps	27,625,824.76

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
FX	LTAA0010045799.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA0010047956.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	56,915,196.36
FX	LTAA0010062651.0	B	006811350.01	76095351	FI - TKO - JGB Govt's	56,915,196.36
FX	LTAA0010063082.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	60,000,000.00
FX	LTAA0010065997.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	10,094,823.71
FX	LTAA0010066012P.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	15,142,235.57
FX	LTAA0010081261.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA0010081437.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,272,297.62
FX	LTAA0010081445.0	B	006857502.01	76095351	FI - TKO - JGB Govt's	59,721,162.06
FX	LTAA0010105628.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	7,000,000.00
FX	LTAA0010133688.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	16,531,982.12
FX	LTAA0010145708.1	B	006693535.01	76095540	FI - AEJ - FX and Swaps	11,019,270.31
FX	LTAA0010145759.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	7,713,489.22
FX	LTAA0010158843.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	26,000,000.00
FX	LTAA0010158869.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA0010200745.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	325,751,793.06
FX	LTAA0010200754.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	651,503,586.12
FX	LTAA0010200777.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	314,818,979.09
FX	LTAA0010200779.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	382,280,188.89
FX	LTAA0010200781.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	157,409,489.54
FX	LTAA0010200782.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	191,140,094.45
FX	LTAA0010205133.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	11,007,842.72
FX	LTAA0010205134.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	11,007,842.72
FX	LTAA0010216667.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	33,527,045.15
FX	LTAA0010216668.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	111,756,817.17
FX	LTAA0010216692.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	55,878,408.58
FX	LTAA0010216696.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	111,756,817.17
FX	LTAA0010226039.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	65,214,976.11
FX	LTAA0010226055.0	B	006884506.01	76095351	FI - TKO - JGB Govt's	55,549,383.40
FX	LTAA0010229819.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	33,982,782.06
FX	LTAA0010229820.0	B	006884506.01	76095351	FI - TKO - JGB Govt's	56,637,970.10
FX	LTAA0010229822.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	566,379,700.95
FX	LTAA0010261713.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	18,700,132.30
FX	LTAA0010432190.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	206,987,186.51
FX	LTAA0010439239.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	221,410,384.15
FX	LTAA0010468721.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	167,093,683.86
FX	LTAA0010531281.0	B	006812697.01	76095350	FI - TKO - JGB Govt's	38,004,375.86
FX	LTAA0010532634.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	57,247,538.36
FX	LTAA0010547181.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	1,085,839,310.20
FX	LTAA0010547183.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	524,735,776.93
FX	LTAA0010547184.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	637,171,126.60
FX	LTAA0010547438R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	325,751,793.06
FX	LTAA0010547530R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	157,409,489.54
FX	LTAA0010547542R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	191,140,094.45
FX	LTAA0010554806.0	B	006802607.01	76095351	FI - TKO - JGB Govt's	17,074,558.91
FX	LTAA0010584689.4	B	006808570.01	76095351	FI - TKO - JGB Govt's	113,301,608.88
FX	LTAA0010584690.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	169,952,413.32
FX	LTAA0010587696.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	62,500,000.00
FX	LTAA0010592736.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	37,956,038.98
FX	LTAA0010592757.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	18,694,765.47
FX	LTAA0010595088.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	1,085,839,310.20
FX	LTAA0010595092.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	511,224,716.60
FX	LTAA0010595097.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	600,133,362.97
FX	LTAA0010595803R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	55,940,926.38
FX	LTAA0010614741.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	222,271,615.91
FX	LTAA0010641013.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	542,919,655.10
FX	LTAA0010641016.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	255,612,358.30
FX	LTAA0010641018.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	300,066,681.48
FX	LTAA0010723758.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	1,085,839,310.20

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
FX	LTAA0010723763.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	511,224,716.60
FX	LTAA0010723764.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	600,133,362.97
FX	LTAA0010742919R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	162,875,896.53
FX	LTAA0010742926R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	76,683,707.49
FX	LTAA0010742937R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	90,020,004.45
FX	LTAA0010743925.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	75,000,000.00
FX	LTAA0010747275.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	108,583,931.02
FX	LTAA0010754380.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	62,500,000.00
FX	LTAA0010767206.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	542,919,655.10
FX	LTAA0010767466.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	548,967,940.27
FX	LTAA0010774694.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	1,612,471,375.65
FX	LTAA0010774697.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	1,630,434,782.61
FX	LTAA0010775046.4	B	006806616.01	76095351	FI - TKO - JGB Govt's	109,505,037.23
FX	LTAA0010775048.4	B	006806616.01	76095351	FI - TKO - JGB Govt's	109,505,037.23
FX	LTAA0010775052.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	109,505,037.23
FX	LTAA0010775355.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	54,752,518.62
FX	LTAA0010777966.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	1,612,471,375.65
FX	LTAA0010777972.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	1,630,434,782.61
FX	LTAA0010778148.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	217,936,144.71
FX	LTAA0010778196.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	108,968,072.35
FX	LTAA0010778599.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	1,429,512,516.47
FX	LTAA0010778605.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	1,413,762,781.88
FX	LTAA0010801022.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	156,036,465.00
FX	LTAA0010801215.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	154,030,800.00
FX	LTAA0010801247.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	140,144,072.04
FX	LTAA0010811958.4	B	006919187.01	79250983	FI - AEJ - FX and Swaps	500,000,000.00
FX	LTAA0010815199.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	434,335,724.08
FX	LTAA0010815202.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	448,883,402.54
FX	LTAA0010818100.0	B	006664676.01	76095351	FI - TKO - JGB Govt's	22,249,415.95
FX	LTAA0010818102.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	55,623,539.88
FX	LTAA0010819843.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	1,085,839,310.20
FX	LTAA0010819978.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	1,125,619,090.50
FX	LTAA0010820010.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	33,288,948.07
FX	LTAA0010834082.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	112,283,853.58
FX	LTAA0010850338.0	B	006811350.01	76095351	FI - TKO - JGB Govt's	33,666,255.19
FX	LTAA0010850792.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	56,211,354.69
FX	LTAA0010850793.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	56,211,354.69
FX	LTAA0010850794.0	B	006802607.01	76095351	FI - TKO - JGB Govt's	11,242,270.94
FX	LTAA0010850795.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	11,242,270.94
FX	LTAA0010850796.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	11,242,270.94
FX	LTAA0010851437.0	B	006664676.01	76095351	FI - TKO - JGB Govt's	22,484,541.88
FX	LTAA0010851524.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	11,242,270.94
FX	LTAA0010851530.0	B	006843411.01	76095351	FI - TKO - JGB Govt's	22,484,541.88
FX	LTAA0010851738.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	338,256,849.70
FX	LTAA0010853970.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	325,751,793.06
FX	LTAA0010858512.0	B	006873210.01	76095351	FI - TKO - JGB Govt's	22,484,541.88
FX	LTAA0010860420.0	B	006873210.01	76095351	FI - TKO - JGB Govt's	22,484,541.88
FX	LTAA0010900099.0	B	006687115.01	76095351	FI - TKO - JGB Govt's	54,291,965.51
FX	LTAA0010906813.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	64,744,692.36
FX	LTAA0010906821.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	55,325,635.81
FX	LTAA0010906824.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	54,474,317.23
FX	LTAA0010906827.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	32,511,484.37
FX	LTAA0010906830.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	48,823,866.37
FX	LTAA0010906833.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	27,043,457.35
FX	LTAA0010909903.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	1,085,839,310.20
FX	LTAA0010909905.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	1,095,170,298.98
FX	LTAA0010911539.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	22,552,999.55
FX	LTAA0010924167.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	90,211,998.20
FX	LTAA0010924168.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	173,658,096.53

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
FX	LTAA0010929489.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	226,603,217.77
FX	LTAA0010929493.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	69,113,981.42
FX	LTAA0010931992.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	169,952,413.32
FX	LTAA0010932593.0	B	006843411.01	76095351	FI - TKO - JGB Govt's	11,330,160.89
FX	LTAA0010932766.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	22,660,321.78
FX	LTAA0010932767.0	B	006802607.01	76095351	FI - TKO - JGB Govt's	33,990,482.66
FX	LTAA0010936887.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	566,508,044.41
FX	LTAA0010936888.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	566,508,044.41
FX	LTAA0010957177.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	1,183,691,363.44
FX	LTAA0010957182.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	1,172,706,455.02
FX	LTAA0010958437.0	B	006873210.01	76095351	FI - TKO - JGB Govt's	54,758,514.95
FX	LTAA0010958493.0	B	006803167.01	76095351	FI - TKO - JGB Govt's	43,433,572.41
FX	LTAA0010958503.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	54,758,514.95
FX	LTAA0010958504.0	B	006873210.01	76095351	FI - TKO - JGB Govt's	54,758,514.95
FX	LTAA0010958522.0	B	006401723.01	76095351	FI - TKO - JGB Govt's	10,951,702.99
FX	LTAA0010958585.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	21,903,405.98
FX	LTAA0010960426.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	43,806,811.96
FX	LTAA0010960430.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	43,806,811.96
FX	LTAA0010960434.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	27,379,257.47
FX	LTAA0010960546.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	87,584,847.82
FX	LTAA0010960548.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	54,740,529.89
FX	LTAA0010969180.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	542,919,655.10
FX	LTAA0010969184.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	548,005,260.85
FX	LTAA0010969600.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	50,123,886.22
FX	LTAA0010969638.1.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	48,899,083.33
FX	LTAA0010969651.1.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	24,923,786.52
FX	LTAA0010970052.1.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	32,517,198.17
FX	LTAA0010970061.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	61,796,873.09
FX	LTAA0010970067.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	65,274,697.97
FX	LTAA0010970071.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	56,145,975.39
FX	LTAA0010970086.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	43,802,819.15
FX	LTAA0010970104.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	32,511,484.37
FX	LTAA0010970113.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	37,945,448.39
FX	LTAA0010970377.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	22,109,171.89
FX	LTAA0010976307.0	B	006814420.01	76095351	FI - TKO - JGB Govt's	32,575,179.31
FX	LTAA0010983386.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	32,844,317.93
FX	LTAA0010983390.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	59,229,253.34
FX	LTAA0010983437.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	114,013,127.57
FX	LTAA0010983460.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	115,081,104.78
FX	LTAA0010987221.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	32,880,315.65
FX	LTAA0010987527.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	493,204,734.77
FX	LTAA0010987533.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	778,167,470.41
FX	LTAA0010987603.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	72,085,000.00
FX	LTAA0010991075.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	21,800,741.23
FX	LTAA0010991076.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	48,724,656.64
FX	LTAA0010991077.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	87,202,964.90
FX	LTAA0010991082.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	54,501,853.06
FX	LTAA0010992440.1.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	13,500,000.00
FX	LTAA0011003969.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	550,176,056.34
FX	LTAA0011003979.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	542,919,655.10
FX	LTAA0011023305.1	B	006404743.01	76095540	FI - AEJ - FX and Swaps	58,625,431.58
FX	LTAA0011023383.4	B	006831200.01	76095351	FI - TKO - JGB Govt's	56,274,620.15
FX	LTAA0011023550.4	B	006806616.01	76095351	FI - TKO - JGB Govt's	112,549,240.29
FX	LTAA0011034022.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	55,456,965.39
FX	LTAA0011034037.0	B	006812929.01	76095351	FI - TKO - JGB Govt's	108,583,931.02
FX	LTAA0011044124.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	54,291,965.51
FX	LTAA0011044578.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	55,364,854.39
FX	LTAA0011049133.1	B	006933766.01	77597013	FI - NYK - Swaps Structuring	53,679,444.21
FX	LTAA0011054865.0	B	006838403.01	76095351	FI - TKO - JGB Govt's	111,819,732.16

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA0011058208.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	28,440,666.88
FX	LTAA0011082899.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	556,978,946.20
FX	LTAA0011082903.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	542,919,655.10
FX	LTAA0011105272.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	542,919,655.10
FX	LTAA0011105281.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	562,113,546.94
FX	LTAA0011108216.0	B	006833354.01	76095351	FI - TKO - JGB Govt's	10,858,393.10
FX	LTAA0011118227.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	836,096,268.85
FX	LTAA0011118931.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	260,601,434.45
FX	LTAA0011118970.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	269,814,502.53
FX	LTAA0011147972.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	542,919,655.10
FX	LTAA0011147976.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	576,103,237.70
FX	LTAA0011152020.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	227,868,292.13
FX	LTAA0011190856.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	113,830,392.71
FX	LTAA0011197537.0	B	006814669.01	76095351	FI - TKO - JGB Govt's	115,207,550.81
FX	LTAA0011202287.0	B	006801849.01	76095351	FI - TKO - JGB Govt's	56,382,498.87
FX	LTAA0011202828.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	28,191,249.44
FX	LTAA0011202833.4	B	006810501.01	76095351	FI - TKO - JGB Govt's	33,829,499.32
FX	LTAA0011207859.0	B	006814669.01	76095351	FI - TKO - JGB Govt's	57,115,147.72
FX	LTAA0011226212.0	B	006814669.01	76095351	FI - TKO - JGB Govt's	58,635,322.75
FX	LTAA0011279982.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA0011280540.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	542,919,655.10
FX	LTAA0011280549.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	566,829,157.69
FX	LTAA0011283534.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	21,920,210.43
FX	LTAA0011296946.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	111,756,817.17
FX	LTAA0011296983.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	112,422,709.39
FX	LTAA0011298773.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	222,197,533.61
FX	LTAA0011298909.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	23,552,938.56
FX	LTAA0011298957.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	33,329,630.04
FX	LTAA0011298996.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	77,769,136.76
FX	LTAA0011299011.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	55,549,383.40
FX	LTAA0011305469.0	B	006884506.01	76095351	FI - TKO - JGB Govt's	11,222,085.06
FX	LTAA0011305470.0	B	006884506.01	76095351	FI - TKO - JGB Govt's	24,688,587.14
FX	LTAA0011305495.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	11,222,085.06
FX	LTAA0011305499.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	38,155,089.22
FX	LTAA0011308180.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	542,919,655.10
FX	LTAA0011308181.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	556,792,873.05
FX	LTAA0011316511.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	22,655,188.04
FX	LTAA0011316513.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	33,982,782.06
FX	LTAA0011319470.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	45,310,376.08
FX	LTAA0011319472.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	182,374,263.71
FX	LTAA0011319749.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	22,655,188.04
FX	LTAA0011340492.0	B	006664676.01	76095351	FI - TKO - JGB Govt's	27,145,982.76
FX	LTAA0011342530.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	32,575,179.31
FX	LTAA0011344934.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	132,875,650.54
FX	LTAA0011345410.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	108,583,931.02
FX	LTAA0011345906.0	B	006812929.01	76095351	FI - TKO - JGB Govt's	49,515,845.07
FX	LTAA0011345907.0	B	006812929.01	76095351	FI - TKO - JGB Govt's	12,323,943.66
FX	LTAA0011358361.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	10,950,503.72
FX	LTAA0011358364.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	25,733,683.75
FX	LTAA0011358614.1	B	006947808.01	77597013	FI - NYK - Swaps Structuring	53,679,444.21
FX	LTAA0011407293.4	B	006826416.01	76095351	FI - TKO - JGB Govt's	33,374,123.93
FX	LTAA0011407297.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	22,249,415.95
FX	LTAA0011408001.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	55,623,539.88
FX	LTAA0011408002.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	111,247,079.76
FX	LTAA0011412817.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	38,936,477.92
FX	LTAA0011417123.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	55,481,580.12
FX	LTAA0011417137.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	79,005,770.08
FX	LTAA0011432070.1	B	006805527.01	76095540	FI - AEJ - FX and Swaps	46,522,500.00
FX	LTAA0011445282.1	B	006808471.01	76095540	FI - AEJ - FX and Swaps	50,235,404.45

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA0011478686.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	57,897,174.62
FX	LTAA0011478691.0	B	006843411.01	76095351	FI - TKO - JGB Govt's	11,579,434.92
FX	LTAA0011478692.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	17,369,152.39
FX	LTAA0011479391.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	23,158,869.85
FX	LTAA0011582995.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	1,094,810,597.77
FX	LTAA0011620559.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	272,969,966.63
FX	LTAA0011620564.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	111,234,705.23
FX	LTAA0011637780.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	56,637,970.10
FX	LTAA0011637796.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	22,655,188.04
FX	LTAA0011642491.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	168,823,860.44
FX	LTAA0011642499.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	281,373,100.73
FX	LTAA0011642506.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	168,823,860.44
FX	LTAA0011643517.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	56,274,620.15
FX	LTAA0011644456.0	B	006808406.01	76095351	FI - TKO - JGB Govt's	56,274,620.15
FX	LTAA0011644462.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	90,039,392.23
FX	LTAA0011647782.0	B	006804025.01	76095350	FI - TKO - JGB Govt's	162,583,518.93
FX	LTAA0011647783.0	B	006804025.01	76095350	FI - TKO - JGB Govt's	111,358,574.61
FX	LTAA0011647786.0	B	006804025.01	76095350	FI - TKO - JGB Govt's	111,358,574.61
FX	LTAA0011662065.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	155,279,503.11
FX	LTAA0011665333.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	32,852,114.36
FX	LTAA0011665341.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	44,036,059.13
FX	LTAA0011665348.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	85,217,272.66
FX	LTAA0011665354.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	65,518,164.17
FX	LTAA0011665358.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	50,165,640.86
FX	LTAA0011665366.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	50,152,455.19
FX	LTAA0011665370.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	100,184,774.20
FX	LTAA0011665374.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	70,129,341.94
FX	LTAA0011665379.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	55,000,000.00
FX	LTAA0011665390.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	41,827,575.43
FX	LTAA0011700376.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	119,864,879.59
FX	LTAA0011700384.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	108,968,072.35
FX	LTAA0011707184.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	54,377,379.01
FX	LTAA0011707186.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	54,377,379.01
FX	LTAA0011707197.0	B	006884506.01	76095351	FI - TKO - JGB Govt's	54,377,379.01
FX	LTAA0011711369.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	21,958,717.61
FX	LTAA0011711373.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	29,644,268.77
FX	LTAA0011778488.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	77,977,052.47
FX	LTAA0011778607.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	55,697,894.62
FX	LTAA0011778798.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	167,093,683.86
FX	LTAA0011778852.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	22,279,157.85
FX	LTAA0011784967.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	77,933,645.07
FX	LTAA0011790957.1	B	006805527.01	76095540	FI - AEJ - FX and Swaps	269,076,618.32
FX	LTAA0011791097.1	B	006805527.01	76095540	FI - AEJ - FX and Swaps	92,065,000.00
FX	LTAA0011791100.1	B	006805527.01	76095540	FI - AEJ - FX and Swaps	93,065,000.00
FX	LTAA0011791106.1	B	006805527.01	76095540	FI - AEJ - FX and Swaps	75,820,000.00
FX	LTAA0011795182.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	35,000,000.00
FX	LTAA0011795188.1.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	13,500,000.00
FX	LTAA0011806677.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	56,280,954.52
FX	LTAA0011811027.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	112,561,909.05
FX	LTAA0011819245.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	14,811,438.99
FX	LTAA0011819250.0	B	006873210.01	76095351	FI - TKO - JGB Govt's	11,393,414.61
FX	LTAA0011819251.0	B	006873210.01	76095351	FI - TKO - JGB Govt's	22,786,829.21
FX	LTAA0011825072.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	69,444,444.44
FX	LTAA0011830042.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	57,870,370.37
FX	LTAA0011830043.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	81,018,518.52
FX	LTAA0011830272.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	23,148,148.15
FX	LTAA0011834509.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	11,579,434.92
FX	LTAA0011834511.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	11,579,434.92
FX	LTAA0011834668.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	34,738,304.77

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
FX	LTAA0011834681.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	11,579,434.92
FX	LTAA0011834683.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	11,579,434.92
FX	LTAA0011834720.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	115,794,349.24
FX	LTAA0011834801.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	11,579,434.92
FX	LTAA0011834803.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	34,738,304.77
FX	LTAA0011834875.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	46,317,739.69
FX	LTAA0011844548.0	B	006838403.01	76095351	FI - TKO - JGB Govt's	143,263,824.70
FX	LTAA0011847781.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	56,915,196.36
FX	LTAA0011847788.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	56,915,196.36
FX	LTAA0011847791.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	113,830,392.71
FX	LTAA0011847819.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	79,681,274.90
FX	LTAA0011847829.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	153,671,030.17
FX	LTAA0011851893.1.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	16,299,694.44
FX	LTAA0011851900.1.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	16,258,599.08
FX	LTAA0011851906.1.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	24,923,786.52
FX	LTAA0011852846.0	B	006810501.01	76095351	FI - TKO - JGB Govt's	113,237,458.95
FX	LTAA0011852848.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	226,474,917.90
FX	LTAA0011859116.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	111,209,964.41
FX	LTAA0011859117.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	111,209,964.41
FX	LTAA0011860122.0	B	006838403.01	76095351	FI - TKO - JGB Govt's	286,527,649.40
FX	LTAA0011883120.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	33,730,604.90
FX	LTAA0011889035.0	B	006808406.01	76095351	FI - TKO - JGB Govt's	56,217,674.84
FX	LTAA0011890348.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	33,890,646.18
FX	LTAA0011890354.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	22,593,764.12
FX	LTAA0011906076.0	B	006804405.01	76095351	FI - TKO - JGB Govt's	33,340,742.39
FX	LTAA0011906127.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	33,340,742.39
FX	LTAA0011909822.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	30,682,321.67
FX	LTAA0011910398.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	55,383,252.10
FX	LTAA0011929555.1	B	006815518.01	77597013	FI - NYK - Swaps Structuring	12,098,548.00
FX	LTAA0011929570.1	B	006815518.01	77597013	FI - NYK - Swaps Structuring	12,945,746.00
FX	LTAA0011929679.1	B	006815518.01	77597013	FI - NYK - Swaps Structuring	11,954,573.00
FX	LTAA0011929991.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	55,803,571.43
FX	LTAA0011972188.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	56,682,915.77
FX	LTAA0011992530.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	112,157,918.35
FX	LTAA0011992531.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	224,315,836.70
FX	LTAA0011993346.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	11,327,594.02
FX	LTAA0012011502.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	77,510,796.15
FX	LTAA0012011503.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	55,364,854.39
FX	LTAA0012011504.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	110,729,708.78
FX	LTAA0012032881.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	54,484,036.18
FX	LTAA0012036715.0	B	006808471.01	76095351	FI - TKO - JGB Govt's	520,685.11
FX	LTAA0012045383.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	220,555,800.62
FX	LTAA0012045387.0	B	006804405.01	76095351	FI - TKO - JGB Govt's	165,416,850.46
FX	LTAA0012050597.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	54,951,093.53
FX	LTAA0012050844.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	54,951,093.53
FX	LTAA0012050848.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	109,902,187.05
FX	LTAA0012050885.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	54,951,093.53
FX	LTAA0012051050.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	109,902,187.05
FX	LTAA0012051770.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	109,902,187.05
FX	LTAA0012063184.0	B	006837595.01	76095351	FI - TKO - JGB Govt's	182,840.57
FX	LTAA0012068093.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	33,211,557.62
FX	LTAA0012068097.0	B	006839815.01	76095351	FI - TKO - JGB Govt's	55,352,596.04
FX	LTAA0012073526.0	B	006839815.01	76095351	FI - TKO - JGB Govt's	55,187,637.97
FX	LTAA0012083087.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	55,481,580.12
FX	LTAA0012083088.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	55,481,580.12
FX	LTAA0012083089.0	B	006804405.01	76095351	FI - TKO - JGB Govt's	43,275,632.49
FX	LTAA0012083091.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	33,288,948.07
FX	LTAA0012083095.0	B	006839815.01	76095351	FI - TKO - JGB Govt's	111,247,079.76
FX	LTAA0012089831.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	22,266,755.73

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA0012090245.1	B	006838049.01	77597013	FI - NYK - Swaps Structuring	500,000,000.00
FX	LTAA0012096129.0	B	006886113.01	76095351	FI - TKO - JGB Govt's	50,100,200.40
FX	LTAA0012096131.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	111,333,778.67
FX	LTAA0012115168.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	674,536,256.32
FX	LTAA0012115173.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	337,268,128.16
FX	LTAA0012120435.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	56,211,354.69
FX	LTAA0012120436.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	14,052,838.67
FX	LTAA0012125911.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	132,823,052.68
FX	LTAA0012125912.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	112,561,909.05
FX	LTAA0012134454.0	B	006822043.01	76095351	FI - TKO - JGB Govt's	56,967,073.03
FX	LTAA0012147860.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	23,044,129.51
FX	LTAA0012153564.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	22,899,015.34
FX	LTAA0012153565.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	22,899,015.34
FX	LTAA0012185565.1	B	006838049.01	77597013	FI - NYK - Swaps Structuring	394,006,907.04
FX	LTAA0012186520.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	113,301,608.88
FX	LTAA0012186521.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	113,301,608.88
FX	LTAA0012186522.0	B	006801278.01	76095351	FI - TKO - JGB Govt's	67,414,457.29
FX	LTAA0012186524.0	B	006801278.01	76095351	FI - TKO - JGB Govt's	56,650,804.44
FX	LTAA0012190934.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	49,254,405.78
FX	LTAA0012190936.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	33,890,646.18
FX	LTAA0012217105.0	B	006801849.01	76095351	FI - TKO - JGB Govt's	21,514,500.00
FX	LTAA0012217458.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	7,171,500.00
FX	LTAA0012240218.0	B	006810642.01	76095351	FI - TKO - JGB Govt's	437,924,239.11
FX	LTAA0012243306.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	21,896,211.96
FX	LTAA0012243309.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	218,962,119.55
FX	LTAA0012248709.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	10,948,105.98
FX	LTAA0012267398.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	64,312,186.61
FX	LTAA0012267399.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	54,501,853.06
FX	LTAA0012270791.0	B	006884506.01	76095351	FI - TKO - JGB Govt's	109,003,706.13
FX	LTAA0012270794.0	B	006884506.01	76095351	FI - TKO - JGB Govt's	109,003,706.13
FX	LTAA0012270826.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	218,007,412.25
FX	LTAA0012274521.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	111,894,371.71
FX	LTAA0012274794.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	74,969,229.05
FX	LTAA0012274798.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	44,757,748.69
FX	LTAA0012274830.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	111,894,371.71
FX	LTAA0012278837.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	55,617,352.61
FX	LTAA0012279335.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	11,123,470.52
FX	LTAA0012279350.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	55,617,352.61
FX	LTAA0012285358.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	22,444,170.13
FX	LTAA0012288906.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	34,009,749.46
FX	LTAA0012288907.0	B	006804405.01	76095351	FI - TKO - JGB Govt's	45,346,332.62
FX	LTAA0012288908.0	B	006884506.01	76095351	FI - TKO - JGB Govt's	22,673,166.31
FX	LTAA0012289052.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	22,673,166.31
FX	LTAA0012289059.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	56,682,915.77
FX	LTAA0012289061.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	113,365,831.54
FX	LTAA0012289260.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	56,682,915.77
FX	LTAA0012289261.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	34,009,749.46
FX	LTAA0012289262.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	22,673,166.31
FX	LTAA0012292768.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	56,274,620.15
FX	LTAA0012293127.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	247,608,328.64
FX	LTAA0012293128.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	146,651,660.10
FX	LTAA0012293129.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	108,722,566.12
FX	LTAA0012302030.1	B	006810550.01	76095540	FI - AEJ - FX and Swaps	22,645,000.00
FX	LTAA0012328876.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	1,461,021,060.76
FX	LTAA0012328886.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	1,102,657,404.34
FX	LTAA0012333717.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	55,364,854.39
FX	LTAA0012333718.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	22,145,941.76
FX	LTAA0012333855.1	B	006805527.01	76095540	FI - AEJ - FX and Swaps	22,423,051.53
FX	LTAA0012333858.1	B	006805527.01	76095540	FI - AEJ - FX and Swaps	22,423,051.53

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
FX	LTAA0012333910.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	11,072,970.88
FX	LTAA0012336921.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	110,035,211.27
FX	LTAA0012336960.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	44,014,084.51
FX	LTAA0012337292.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	220,070,422.54
FX	LTAA0012337300.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	54,467,429.58
FX	LTAA0012337302.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	33,010,563.38
FX	LTAA0012337700.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	55,017,605.63
FX	LTAA0012337701.0	B	006801278.01	76095351	FI - TKO - JGB Govt's	330,105,633.80
FX	LTAA0012337752.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	110,035,211.27
FX	LTAA0012340861.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	109,505,037.23
FX	LTAA0012341621.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	54,752,518.62
FX	LTAA0012345454.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	219,010,074.46
FX	LTAA0012345954.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	217,856,363.24
FX	LTAA0012345955.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	163,719,711.85
FX	LTAA0012345956.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	54,573,237.28
FX	LTAA0012345960.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	54,573,237.28
FX	LTAA0012345961.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	109,146,474.57
FX	LTAA0012346525.0	B	006884506.01	76095351	FI - TKO - JGB Govt's	32,743,942.37
FX	LTAA0012346526.0	B	006811194.01	76095351	FI - TKO - JGB Govt's	15,280,506.44
FX	LTAA0012346544.0	B	006820641.01	76095351	FI - TKO - JGB Govt's	218,292,949.14
FX	LTAA0012347456.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	327,439,423.71
FX	LTAA0012350784.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	43,587,228.94
FX	LTAA0012350789.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	54,484,036.18
FX	LTAA0012350794.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	54,484,036.18
FX	LTAA0012350795.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	54,484,036.18
FX	LTAA0012350797.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	32,690,421.71
FX	LTAA0012350802.0	B	006884506.01	76095351	FI - TKO - JGB Govt's	21,793,614.47
FX	LTAA0012350803.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	43,587,228.94
FX	LTAA0012350807.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	32,690,421.71
FX	LTAA0012350808.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	21,793,614.47
FX	LTAA0012351112.0	B	006860910.01	76095351	FI - TKO - JGB Govt's	32,690,421.71
FX	LTAA0012351113.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	24,517,816.28
FX	LTAA0012363052.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	21,958,717.61
FX	LTAA0012371263.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	22,141,038.41
FX	LTAA0012372032.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	22,141,038.41
FX	LTAA0012387039.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	110,705,192.07
FX	LTAA0012393476.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	22,249,415.95
FX	LTAA0012393891.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	111,247,079.76
FX	LTAA0012394239.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	111,247,079.76
FX	LTAA0012399086.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	55,481,580.12
FX	LTAA0012403240.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	38,988,526.23
FX	LTAA0012403248.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	55,697,894.62
FX	LTAA0012403250.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	55,697,894.62
FX	LTAA0012412645.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	325,751,793.06
FX	LTAA0012412656.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	22,346,368.72
FX	LTAA0012413809.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	488,627,689.59
FX	LTAA0012433769.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	281,056,773.47
FX	LTAA0012447820.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	113,934,146.06
FX	LTAA0012447821.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	455,736,584.25
FX	LTAA0012475348.0	B	006811350.01	76095351	FI - TKO - JGB Govt's	114,495,076.71
FX	LTAA0012475518.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	114,495,076.71
FX	LTAA0012479149.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	22,766,078.54
FX	LTAA0012479150.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	22,766,078.54
FX	LTAA0012479151.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	34,149,117.81
FX	LTAA0012483381.0	B	006820641.01	76095351	FI - TKO - JGB Govt's	56,618,729.48
FX	LTAA0012511615.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	22,487,069.93
FX	LTAA0012520079.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	80,722,985.50
FX	LTAA0012520084.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	80,722,985.50
FX	LTAA0012536731.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	111,482,720.18

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
FX	LTAA0012601476.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	54,501,853.06
FX	LTAA0012601666.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	54,501,853.06
FX	LTAA0012611104.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	10,900,370.61
FX	LTAA0012611106.4	B	006812929.01	76095351	FI - TKO - JGB Govt's	109,003,706.13
FX	LTAA0012611107.4	B	006812929.01	76095351	FI - TKO - JGB Govt's	218,007,412.25
FX	LTAA0012611379.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	109,003,706.13
FX	LTAA0012611381.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	109,003,706.13
FX	LTAA0012632902.4	B	006818785.01	76095351	FI - TKO - JGB Govt's	22,655,188.04
FX	LTAA0012632913.4	B	006818785.01	76095351	FI - TKO - JGB Govt's	79,293,158.13
FX	LTAA0012637129.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	67,965,564.11
FX	LTAA0012641930.0	B	006810642.01	76095351	FI - TKO - JGB Govt's	225,098,480.59
FX	LTAA0012646943.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	89,086,859.69
FX	LTAA0012651088.1	B	006801583.01	76095540	FI - AEJ - FX and Swaps	466,455,000.00
FX	LTAA0012655729.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	224,315,836.70
FX	LTAA0012655734.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	26,286,601.60
FX	LTAA0012655735.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	22,182,786.16
FX	LTAA0012674402.1	B	006994362.01	76082503	CC - NYK - Currencies	466,455,000.00
FX	LTAA0012677963.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA0012678451.0	B	006810642.01	76095351	FI - TKO - JGB Govt's	110,035,211.27
FX	LTAA0012683685.0	B	006811848.01	76095350	FI - TKO - JGB Govt's	46,677,039.34
FX	LTAA0012683707.0	B	006811848.01	76095350	FI - TKO - JGB Govt's	33,340,742.39
FX	LTAA0012683963.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	219,010,074.46
FX	LTAA0012711268.0	B	006803167.01	76095351	FI - TKO - JGB Govt's	156,455,862.98
FX	LTAA0012711270.0	B	006803167.01	76095351	FI - TKO - JGB Govt's	35,682,916.12
FX	LTAA0012789037.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	65,686,929.41
FX	LTAA0012789039.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	55,666,889.33
FX	LTAA0012819645.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	111,333,778.67
FX	LTAA0012835308.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	33,768,572.71
FX	LTAA0012835323.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	84,421,431.79
FX	LTAA0012835324.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	112,561,909.05
FX	LTAA0012842261.0	B	006810642.01	76095351	FI - TKO - JGB Govt's	112,752,283.23
FX	LTAA0012861052.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	115,740,740.74
FX	LTAA0012861056.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	173,611,111.11
FX	LTAA0012861195.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	254,629,629.63
FX	LTAA0012861198.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	127,314,814.81
FX	LTAA0012861200.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	231,481,481.48
FX	LTAA0012861201.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	115,740,740.74
FX	LTAA0012884347.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	57,247,538.36
FX	LTAA0012892910.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	22,647,491.79
FX	LTAA0012893360.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	56,618,729.48
FX	LTAA0012893361.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	80,964,783.15
FX	LTAA0012893370.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	48,692,107.35
FX	LTAA0012893521.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	56,618,729.48
FX	LTAA0012893547.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	33,971,237.69
FX	LTAA0012901778.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	113,237,458.95
FX	LTAA0012901779.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	84,928,094.21
FX	LTAA0012902057.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	55,604,982.21
FX	LTAA0012902065.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	113,237,458.95
FX	LTAA0012952000.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	5,005,429.51
FX	LTAA0012965312.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	221,165,542.41
FX	LTAA0012975696.4	B	006818785.01	76095351	FI - TKO - JGB Govt's	109,481,059.78
FX	LTAA0012975716.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	164,221,589.66
FX	LTAA0012975718.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	54,740,529.89
FX	LTAA0012976121.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	76,636,741.84
FX	LTAA0013021800.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	109,003,706.13
FX	LTAA0013028687.0	B	006810642.01	76095351	FI - TKO - JGB Govt's	109,003,706.13
FX	LTAA0013035177.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	555,555,556.00
FX	LTAA0013035246.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	54,291,965.51
FX	LTAA0013035317.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	72,222,222.22

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA0013035364.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	30,555,555.56
FX	LTAA0013035367.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	572,222,222.22
FX	LTAA0013035441.0	B	006804025.01	76095351	FI - TKO - JGB Govt's	81,437,948.27
FX	LTAA0013040812.0	B	006810642.01	76095351	FI - TKO - JGB Govt's	223,463,687.15
FX	LTAA0013040816.0	B	006810642.01	76095351	FI - TKO - JGB Govt's	223,463,687.15
FX	LTAA0013055205.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	112,233,445.57
FX	LTAA0013055501.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	112,107,623.32
FX	LTAA0013059962.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	112,359,550.56
FX	LTAA0013065904.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	113,186,191.28
FX	LTAA0013066665.0	B	006820641.01	76038004	FI - TKO - Swaps	11,200,000.00
FX	LTAA0013085693.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	557,103,064.07
FX	LTAA0013090850.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	445,930,880.71
FX	LTAA0013097952.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	334,821,428.57
FX	LTAA0013118570.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	110,011,001.10
FX	LTAA0013118573.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	165,107,319.76
FX	LTAA0013125814.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	221,116,639.03
FX	LTAA0013130596.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	64,060,446.78
FX	LTAA0013130604.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	23,148,148.15
FX	LTAA0013131207.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	551,267,916.21
FX	LTAA0013137454.0	B	006810519.01	76095662	FI - TKO - Swaps	16,483,516.48
FX	LTAA0013166610.0	B	006820641.01	76038004	FI - TKO - Swaps	10,930,000.00
FX	LTAA0013176444.0	B	006810642.01	76095351	FI - TKO - JGB Govt's	110,436,223.08
FX	LTAA0013176925.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	88,593,576.97
FX	LTAA0013182808.1	B	006844914.01	76095540	FI - AEJ - FX and Swaps	44,950,000.00
FX	LTAA0013190746.1	B	006801849.01	76095540	FI - AEJ - FX and Swaps	37,160,000.00
FX	LTAA0013203390.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	55,187,637.97
FX	LTAA0013203392.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	44,150,110.38
FX	LTAA0013203393.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	11,037,527.59
FX	LTAA0013211586.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	551,876,380.00
FX	LTAA0013211632.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	77,262,693.16
FX	LTAA0013211635.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	77,262,693.16
FX	LTAA0013211667.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	33,112,582.78
FX	LTAA0013211668.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	77,262,693.16
FX	LTAA0013211671.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	551,876,379.69
FX	LTAA0013211818.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	99,228,224.92
FX	LTAA0013211820.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	55,126,791.62
FX	LTAA0013211821.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	66,298,342.54
FX	LTAA0013211822.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	55,248,618.78
FX	LTAA0013233968.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	31,250,000.00
FX	LTAA0013233970.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	22,321,428.57
FX	LTAA0013233978.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	65,701,559.02
FX	LTAA0013233979.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	26,169,265.03
FX	LTAA0013233984.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	55,679,287.31
FX	LTAA0013233985.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	22,271,714.92
FX	LTAA0013243795.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	38,932,146.83
FX	LTAA0013243796.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	11,123,470.52
FX	LTAA0013265181.1	B	006810642.01	76095540	FI - AEJ - FX and Swaps	5,001,400.56
FX	LTAA0013293315.0	B	006886113.01	76095351	FI - TKO - JGB Govt's	112,107,623.32
FX	LTAA0013293353.0	B	006811194.01	76095351	FI - TKO - JGB Govt's	33,670,033.67
FX	LTAA0013293359.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	56,116,722.78
FX	LTAA0013293365.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	56,116,722.78
FX	LTAA0013303571.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	33,707,865.17
FX	LTAA0013303584.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	22,471,910.11
FX	LTAA0013303586.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	22,471,910.11
FX	LTAA0013312043.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA0013378652.4	B	006061279.01	76095351	FI - TKO - JGB Govt's	55,250,221.64
FX	LTAA0013394124.0	B	006061279.01	76095351	FI - TKO - JGB Govt's	288,000,000.00
FX	LTAA0013394276.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	181,940,000.00
FX	LTAA0013394303.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA0013394306.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	161,324,100.00
FX	LTAA0013394318.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA0013394336.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	90,970,000.00
FX	LTAA0013405453.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	114,025,085.52
FX	LTAA0013405458.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	228,050,171.04
FX	LTAA0013416040.0	B	006820641.01	76095351	FI - TKO - JGB Govt's	283,768,444.95
FX	LTAA0013424212.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	5,608,014.96
FX	LTAA0013424215.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	11,217,641.49
FX	LTAA0013424218.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	5,167,393.58
FX	LTAA0013424221.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	5,002,572.62
FX	LTAA0013424314.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	213,769,951.38
FX	LTAA0013424378.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	35,628,325.23
FX	LTAA0013424391.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA0013424397.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	20,095,094.78
FX	LTAA0013424693.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	5,444,241.37
FX	LTAA0013435632.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	56,242,969.63
FX	LTAA0013444457.0	B	006811194.01	76095351	FI - TKO - JGB Govt's	56,625,141.56
FX	LTAA0013451735.0	B	006804405.01	76095351	FI - TKO - JGB Govt's	68,337,129.84
FX	LTAA0013486907.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	336,134,453.78
FX	LTAA0013563880.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	26,200,873.36
FX	LTAA0013563885.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	65,502,183.41
FX	LTAA0013563891.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	54,585,152.84
FX	LTAA0013563893.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	21,834,061.14
FX	LTAA0013595056.0	B	006657688.01	76095351	FI - TKO - JGB Govt's	128,129,038.60
FX	LTAA0013595057.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	128,129,038.60
FX	LTAA0013595059.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	217,167,862.04
FX	LTAA0013595060.0	B	006657688.01	76095351	FI - TKO - JGB Govt's	217,167,862.04
FX	LTAA0013595064.0	B	006657688.01	76095351	FI - TKO - JGB Govt's	95,553,859.30
FX	LTAA0013595102.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	95,553,859.30
FX	LTAA0013595103.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	13,043,478.26
FX	LTAA0013595106.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	10,869,565.22
FX	LTAA1101665269.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1101709251.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1101711753.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	64,000,000.00
FX	LTAA1101716543.0	B	006812804.01	76051937	FI - LDN - Emerging Debt Market	81,570,127.56
FX	LTAA1102056845.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	15,867,490.96
FX	LTAA1102056874.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	13,597,937.92
FX	LTAA1102112004.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	2,232,164.69
FX	LTAA1102417993.0	B	006801849.01	76095134	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1102439116.0	B	006801849.01	76095134	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1102502411.0	B	006806616.01	76051937	FI - LDN - Emerging Debt Market	54,380,085.04
FX	LTAA1102634612.0	B	006810774.01	76095134	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1102733979.0	B	006810592.01	76051937	FI - LDN - Emerging Debt Market	27,190,042.52
FX	LTAA1102734881.0	B	006801849.01	76095134	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1102735625.1	B	006818512.01	77597013	FI - NYK - Swaps Structuring	101,683,495.85
FX	LTAA1102749134.1	B	006815286.01	77597013	FI - NYK - Swaps Structuring	5,767,908.75
FX	LTAA1102822747.0	B	006825657.01	76095065	FI - LDN - Interest Rate Products	10,929,605.12
FX	LTAA1102832671.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	140,892.09
FX	LTAA1102914533.0	B	006804504.01	76095065	FI - LDN - Interest Rate Products	216,255,000.00
FX	LTAA1102914572.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1102921785.0	B	006803167.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1102925428.0	B	006804504.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1102931051.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	581,920,000.00
FX	LTAA1102931444.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	436,440,000.00
FX	LTAA1102935257.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1102941117.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	17,368,293.75
FX	LTAA1102961590.1	B	006841191.01	77597013	FI - NYK - Swaps Structuring	108,240,954.94
FX	LTAA1102965529.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	248,768.84
FX	LTAA1102965553.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	1,044,829.15

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
FX	LTAA1102967365.0	B	006805022.01	76095065	FI - LDN - Interest Rate Products	440,122,200.00
FX	LTAA1102967378.0	B	006805022.01	76095065	FI - LDN - Interest Rate Products	292,440,000.00
FX	LTAA1102994436.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,122,940,500.00
FX	LTAA1102994440.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	739,750,000.00
FX	LTAA1103002841.1	B	006818512.01	77597013	FI - NYK - Swaps Structuring	105,174,390.99
FX	LTAA1103003532.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	298,300,000.00
FX	LTAA1103013857.0	B	006805022.01	76095065	FI - LDN - Interest Rate Products	299,480,000.00
FX	LTAA1103013860.0	B	006805022.01	76095065	FI - LDN - Interest Rate Products	386,329,200.00
FX	LTAA1103022485.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1103022499.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1103026944.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	1,044,829.15
FX	LTAA1103028088R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	150,320,000.00
FX	LTAA1103045619.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	375,800,000.00
FX	LTAA1103053238.0	B	006811194.01	76095065	FI - LDN - Interest Rate Products	219,630,000.00
FX	LTAA1103054818RB.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	744,700,000.00
FX	LTAA1103054825.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	445,230,000.00
FX	LTAA1103054846.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	178,092,000.00
FX	LTAA1103083167R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	750,850,000.00
FX	LTAA1103085735R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	450,180,000.00
FX	LTAA1103104231.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	1,592,120.61
FX	LTAA1103152352.0	B	006804504.01	76037323	FI - LDN - Interest Rate Products	112,680,000.00
FX	LTAA1103182707.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	75,305,000.00
FX	LTAA1103182720.0	B	006804504.01	76095065	FI - LDN - Interest Rate Products	105,427,000.00
FX	LTAA1103182724R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	69,602,300.00
FX	LTAA1103182753.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	37,640,000.00
FX	LTAA1103188565.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	301,220,000.00
FX	LTAA1103221806.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1103221864R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	146,270,000.00
FX	LTAA1103238145.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1103238184.0	B	006808406.01	76095065	FI - LDN - Interest Rate Products	576,208,782.40
FX	LTAA1103239048.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	438,810,000.00
FX	LTAA1103239917.0	B	006810519.01	76095134	FI - LDN - Emerging Debt Market	150,000,000.00
FX	LTAA1103239932.0	B	006801658.01	76095134	FI - LDN - Emerging Debt Market	150,000,000.00
FX	LTAA1103268981.0	B	006822043.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1103277755.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1103277756.0	B	006812069.01	76095065	FI - LDN - Interest Rate Products	43,215,658.68
FX	LTAA1103280549.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1103280550.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1103290161.0	B	006804504.01	76095065	FI - LDN - Interest Rate Products	73,680,000.00
FX	LTAA1103290168.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1103290176.0	B	006825871.01	76095065	FI - LDN - Interest Rate Products	108,039,146.70
FX	LTAA1103292795.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	157,016,893.20
FX	LTAA1103292809.0	B	006808406.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1103444073.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	149,420,000.00
FX	LTAA1103444091.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	134,478,000.00
FX	LTAA1103473266.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	299,480,000.00
FX	LTAA1103479155.0	B	006825871.01	76095065	FI - LDN - Interest Rate Products	104,160,000.00
FX	LTAA1103481745.4	B	006826416.01	76095065	FI - LDN - Interest Rate Products	74,710,000.00
FX	LTAA1103481752.4	B	006826416.01	76095065	FI - LDN - Interest Rate Products	44,826,000.00
FX	LTAA1103482006.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	304,700,550.00
FX	LTAA1103482010.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	449,190,000.00
FX	LTAA1103482023.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	165,825,975.00
FX	LTAA1103504350.0	B	006826416.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1103559465R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	177,180,000.00
FX	LTAA1103583989.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	148,940,000.00
FX	LTAA1103585242.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	167,190,000.00
FX	LTAA1103598010.0	B	006803209.01	76051937	FI - LDN - Emerging Debt Market	54,380,085.04
FX	LTAA1103602751.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	416,975,000.00
FX	LTAA1103602757.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	415,825,000.00

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
FX	LTAA1103615713.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	595,000,000.00
FX	LTAA1103616321.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	41,262,500.00
FX	LTAA1103616347.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1103639587.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	144,070,000.00
FX	LTAA1103672438.4	B	006808570.01	76037323	FI - LDN - Interest Rate Products	207,712,500.00
FX	LTAA1103751451.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	151,220,000.00
FX	LTAA1103795537.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	74,045,000.00
FX	LTAA1103807410.0	B	006838767.01	76095065	FI - LDN - Interest Rate Products	150,560,000.00
FX	LTAA1103842966.0	B	006803209.01	76051937	FI - LDN - Emerging Debt Market	38,066,059.53
FX	LTAA1103846866.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	590,240,000.00
FX	LTAA1103897718.0	B	006802607.01	76037323	FI - LDN - Interest Rate Products	56,693,665.33
FX	LTAA1103897785.0	B	006804504.01	76037323	FI - LDN - Interest Rate Products	48,594,570.28
FX	LTAA1103933826.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	288,140,000.00
FX	LTAA1103933841.1	B	006841191.01	77597013	FI - NYK - Swaps Structuring	218,097,446.53
FX	LTAA1103938826.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	368,400,000.00
FX	LTAA1103938895.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	216,105,000.00
FX	LTAA1103994168.1	B	006854525.01	77597013	FI - NYK - Swaps Structuring	82,650,000.00
FX	LTAA1103994201.1	B	006854525.01	77597013	FI - NYK - Swaps Structuring	125,628,000.00
FX	LTAA1104015699.0	B	006810550.01	76037323	FI - LDN - Interest Rate Products	259,353,600.00
FX	LTAA1104015745.4	B	006803134.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1104133428.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	298,240,000.00
FX	LTAA1104148064.0	B	006820641.01	76037323	FI - LDN - Interest Rate Products	324,620,000.00
FX	LTAA1104186161.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	745,750,000.00
FX	LTAA1104186194.0	B	006810972.01	76095065	FI - LDN - Interest Rate Products	223,725,000.00
FX	LTAA1104309542.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	330,600,000.00
FX	LTAA1104324464.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	170,350,950.00
FX	LTAA1104324563.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	110,617,500.00
FX	LTAA1104404431.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	624,932,400.00
FX	LTAA1104404440.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	296,880,000.00
FX	LTAA1104421067.0	B	006806616.01	76037323	FI - LDN - Interest Rate Products	82,525,000.00
FX	LTAA1104495070.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	1,515,563.02
FX	LTAA1104757298.1	B	006818512.01	77597013	FI - NYK - Swaps Structuring	210,719,768.68
FX	LTAA1104892541.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	841,757.69
FX	LTAA1104947300.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	149,150,000.00
FX	LTAA1104947307R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	299,460,000.00
FX	LTAA1104953834.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	88,440,000.00
FX	LTAA1104965426.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	224,595,000.00
FX	LTAA1104965666.0	B	006804504.01	76095065	FI - LDN - Interest Rate Products	74,865,000.00
FX	LTAA1104989324.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	10,199,522.64
FX	LTAA1104995582.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	374,325,000.00
FX	LTAA1104995888.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	264,600,000.00
FX	LTAA1105011767.0	B	006801435.01	76051937	FI - LDN - Emerging Debt Market	149,730,000.00
FX	LTAA1105105579.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	294,980,000.00
FX	LTAA1105106156.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	369,775,000.00
FX	LTAA1105106277.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	74,205,000.00
FX	LTAA1105107223.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	232,375,000.00
FX	LTAA1105108603.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1105111179.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1105111638R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1105112046.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,440,521,956.01
FX	LTAA1105265292.0	B	006804504.01	76095065	FI - LDN - Interest Rate Products	147,910,000.00
FX	LTAA1105296664.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	266,100,000.00
FX	LTAA1105296836.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	88,750,000.00
FX	LTAA1105297302.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	166,310,000.00
FX	LTAA1105544208.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	66,236,000.00
FX	LTAA1105544217.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	87,050,000.00
FX	LTAA1105544232.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	87,050,000.00
FX	LTAA1105544302.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	348,200,000.00
FX	LTAA1105550966.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	33,118,000.00

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
FX	LTAA1105550975.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	62,924,200.00
FX	LTAA1105586072C.0.0.0	B	006810550.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	LTAA1105586426.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	74,470,000.00
FX	LTAA1105588001R.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	261,525,000.00
FX	LTAA1105632587.0	B	006844401.01	76095134	FI - LDN - Emerging Debt Market	30,433,705.95
FX	LTAA1105644889.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1105644895.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1105652225.0	B	006429682.01	76037323	FI - LDN - Interest Rate Products	165,630,000.00
FX	LTAA1105659431.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	376,900,000.00
FX	LTAA1105664294.0	B	006824924.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1105676855.0	B	006818785.01	76037302	FI - LDN - Interest Rate Products	28,955,215.18
FX	LTAA1105680338.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	87,875,000.00
FX	LTAA1105680443.0	B	006818785.01	76037302	FI - LDN - Interest Rate Products	36,194,018.99
FX	LTAA1105680543.0	B	006827950.01	76037323	FI - LDN - Interest Rate Products	24,000,000.00
FX	LTAA1105680865.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	370,950,000.00
FX	LTAA1105681254.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1105681264.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	296,180,000.00
FX	LTAA1105681265.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	317,787,100.00
FX	LTAA1105684133.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	832,057,500.00
FX	LTAA1105706853R.0	B	006818785.01	76095103	FI - LDN - Interest Rate Products	193,579,514.34
FX	LTAA1105706865.0	B	006801930.01	76095103	FI - LDN - Interest Rate Products	387,159,028.69
FX	LTAA1105706896.0	B	006810592.01	76095103	FI - LDN - Interest Rate Products	193,579,514.34
FX	LTAA1105725316R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	95,075,500.00
FX	LTAA1105728932R.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	162,190,000.00
FX	LTAA1105728950R.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	220,578,400.00
FX	LTAA1105729286.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	1,080,391,467.00
FX	LTAA1105731649.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1105767415.0	B	006830145.01	76095134	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1105797745.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	121,486,425.71
FX	LTAA1105797844.0	B	006824924.01	76037323	FI - LDN - Interest Rate Products	242,972,851.42
FX	LTAA1105804018.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	106,598,624.74
FX	LTAA1105807838R.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	436,000,000.00
FX	LTAA1105817074.0	B	006805782.01	76095065	FI - LDN - Interest Rate Products	86,502,000.00
FX	LTAA1105819508.0	B	006827950.01	76037302	FI - LDN - Interest Rate Products	28,955,215.19
FX	LTAA1105822404.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	294,820,000.00
FX	LTAA1105840575.1	B	006818512.01	77597013	FI - NYK - Swaps Structuring	83,012,085.66
FX	LTAA1105865604R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	294,720,000.00
FX	LTAA1105944514.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LTAA1105998101.0	B	006813448.01	76095351	FI - TKO - JGB Govt's	54,752,518.62
FX	LTAA1106036558.0	B	006812069.01	76051949	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1106039851.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	148,440,000.00
FX	LTAA1106039891.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1106040534.0	B	006810519.01	76095103	FI - LDN - Interest Rate Products	84,925,690.02
FX	LTAA1106100715.1	B	006819718.01	77597013	FI - NYK - Swaps Structuring	38,421,516.04
FX	LTAA1106115080.0	B	006430938.01	76095065	FI - LDN - Interest Rate Products	149,050,000.00
FX	LTAA1106124757.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1106135020.0	B	006810550.01	76095065	FI - LDN - Interest Rate Products	104,335,000.00
FX	LTAA1106135032.0	B	006830145.01	76095065	FI - LDN - Interest Rate Products	104,335,000.00
FX	LTAA1106145479.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,080,391,467.00
FX	LTAA1106145483.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,080,391,467.00
FX	LTAA1106146337.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	49,218,000.00
FX	LTAA1106150686.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1106154478.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	164,060,000.00
FX	LTAA1106154482.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	121,404,400.00
FX	LTAA1106171840C.0.0.0	B	006820641.01	76095287	FI - NYK - Credit Derivatives	2,045,182.13
FX	LTAA1106189081C.0.0.0	B	006803209.01	76051985	FI - LDN - Emerging Debt Market	29,896,634.81
FX	LTAA1106192201.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	20,231,042.15
FX	LTAA1106244325.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1106272313.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20

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
FX	LTAA1106275558.0	B	006810550.01	76051949	FI - LDN - Emerging Debt Market	10,459,722.81
FX	LTAA1106314734.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1106314750.0	B	006810774.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1106321204.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	94,759,412.06
FX	LTAA1106346498.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1106352561.0	B	006810972.01	76051949	FI - LDN - Emerging Debt Market	1,704,299.88
FX	LTAA1106378606.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	13,001,625.46
FX	LTAA1106392689.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1106405409.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1106407587.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1106408522.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1106418595.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	184,400,000.00
FX	LTAA1106418604.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	404,954,752.37
FX	LTAA1106440361.0	B	006811194.01	76051949	FI - LDN - Emerging Debt Market	11,974,878.83
FX	LTAA1106442557.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	50,418,268.46
FX	LTAA1106463789.0	B	006811194.01	76037323	FI - LDN - Interest Rate Products	97,040,000.00
FX	LTAA1106463800.0	B	006812002.01	76037323	FI - LDN - Interest Rate Products	92,160,000.00
FX	LTAA1106463806.0	B	006812879.01	76037323	FI - LDN - Interest Rate Products	322,560,000.00
FX	LTAA1106464009.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	103,873,807.04
FX	LTAA1106464020.0	B	006830145.01	76037323	FI - LDN - Interest Rate Products	356,702,653.36
FX	LTAA1106464035.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	259,684,517.60
FX	LTAA1106465363.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	162,310,000.00
FX	LTAA1106513920.0	B	006803167.01	76037323	FI - LDN - Interest Rate Products	138,240,000.00
FX	LTAA1106614090.0	B	006429682.01	76095065	FI - LDN - Interest Rate Products	591,640,000.00
FX	LTAA1106618989.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	537,352,800.00
FX	LTAA1106618996.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	296,880,000.00
FX	LTAA1106619984.0	B	006812069.01	76051949	FI - LDN - Emerging Debt Market	5,007,634.07
FX	LTAA1106620215.0	B	006811350.01	76051949	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1106624796.0	B	006820641.01	76037324	FI - LDN - Interest Rate Products	35,816,618.91
FX	LTAA1106624952.0	B	006810550.01	76051949	FI - LDN - Emerging Debt Market	5,002,621.42
FX	LTAA1106624964.0	B	006801930.01	76051949	FI - LDN - Emerging Debt Market	10,005,242.84
FX	LTAA1106630799.0	B	006606289.01	76051949	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1106651428.0	B	006811350.01	76051949	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1106783045.0	B	006812069.01	76051949	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1106801036.0	B	006830145.01	76037323	FI - LDN - Interest Rate Products	170,576,903.79
FX	LTAA1106801040.0	B	006830145.01	76037323	FI - LDN - Interest Rate Products	170,576,903.79
FX	LTAA1106839509.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	165,300,000.00
FX	LTAA1106839543.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	352,089,000.00
FX	LTAA1106839580.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1106851598.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	83,230,000.00
FX	LTAA1106893446.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	294,820,000.00
FX	LTAA1106893461.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	295,120,000.00
FX	LTAA1106894270.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	163,350,000.00
FX	LTAA1106894936.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	188,100,000.00
FX	LTAA1106896573.0	B	006429682.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1106901377.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	442,230,000.00
FX	LTAA1106901561.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	295,120,000.00
FX	LTAA1106942776.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1106953845.0	B	006810592.01	76037324	FI - LDN - Interest Rate Products	42,372,881.36
FX	LTAA1106958632.0	B	006802607.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1107000185.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	166,170,000.00
FX	LTAA1107010584.0	B	006429682.01	76037323	FI - LDN - Interest Rate Products	323,963,801.90
FX	LTAA1107034255.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1107034368.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	102,048,597.60
FX	LTAA1107035223.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1107036348.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1107036834.0	B	006860373.01	76095065	FI - LDN - Interest Rate Products	3,405,488.98
FX	LTAA1107050693R.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	121,486,425.71
FX	LTAA1107059542.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	195,998,100.15

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
FX	LTAA1107085123.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	147,360,000.00
FX	LTAA1107099243.0	B	006801633.01	76037323	FI - LDN - Interest Rate Products	48,594,570.28
FX	LTAA1107099265.0	B	006803209.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1107126234.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	392,854,100.00
FX	LTAA1107126255.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	163,010,000.00
FX	LTAA1107126275.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	710,917,800.00
FX	LTAA1107126310.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	243,465,000.00
FX	LTAA1107128057.0	B	006811194.01	76051949	FI - LDN - Emerging Debt Market	30,130,565.79
FX	LTAA1107174659.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1107174696.0	B	006657688.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1107183975.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	164,610,000.00
FX	LTAA1107187870.0	B	006826416.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1107213960.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	376,125,000.00
FX	LTAA1107214004.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	376,125,000.00
FX	LTAA1107220912.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	247,950,000.00
FX	LTAA1107229802.0	B	006801435.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1107237172.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	330,540,000.00
FX	LTAA1107254607.0	B	006429682.01	76051949	FI - LDN - Emerging Debt Market	22,500,000.00
FX	LTAA1107255859.0	B	006830145.01	76095065	FI - LDN - Interest Rate Products	742,200,000.00
FX	LTAA1107262872.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	495,810,000.00
FX	LTAA1107262875.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	495,810,000.00
FX	LTAA1107263611.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	330,620,000.00
FX	LTAA1107263625.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	577,675,000.00
FX	LTAA1107273850.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	330,100,000.00
FX	LTAA1107280827.0	B	006840730.01	76095137	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1107280831.0	B	006824924.01	76095137	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1107283142.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	369,050,000.00
FX	LTAA1107283147.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	221,430,000.00
FX	LTAA1107303300.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	826,550,000.00
FX	LTAA1107303733.0	B	006810550.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1107305520.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1107306786.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	237,686,122.74
FX	LTAA1107306831.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	237,686,122.74
FX	LTAA1107306840.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	237,686,122.74
FX	LTAA1107306850.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	237,686,122.74
FX	LTAA1107306859.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1107313290.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	330,100,000.00
FX	LTAA1107322000.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	230,483,512.96
FX	LTAA1107323602.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	7,202,609.78
FX	LTAA1107330423.0	B	006858161.01	76037323	FI - LDN - Interest Rate Products	165,590,000.00
FX	LTAA1107334418.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	330,100,000.00
FX	LTAA1107403481.1	B	006819718.01	77597013	FI - NYK - Swaps Structuring	39,462,977.09
FX	LTAA1107404947.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	377,000,000.00
FX	LTAA1107429463.0	B	006811350.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1107438471.4	B	006810972.01	76037324	FI - LDN - Interest Rate Products	288,288,288.29
FX	LTAA1107447747.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	82,840,000.00
FX	LTAA1107447763.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	115,976,000.00
FX	LTAA1107449345.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1107495902.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	75,610,000.00
FX	LTAA1107529013.0	B	006657688.01	76051949	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1107529234.0	B	006664676.01	76095065	FI - LDN - Interest Rate Products	44,841,000.00
FX	LTAA1107529396.0	B	006664676.01	76095065	FI - LDN - Interest Rate Products	146,220,000.00
FX	LTAA1107529408.0	B	006664676.01	76095065	FI - LDN - Interest Rate Products	363,090,600.00
FX	LTAA1107529415.0	B	006664676.01	76095065	FI - LDN - Interest Rate Products	239,072,000.00
FX	LTAA1107529466.0	B	006664676.01	76037323	FI - LDN - Interest Rate Products	65,624,000.00
FX	LTAA1107529823.0	B	006847685.01	76095065	FI - LDN - Interest Rate Products	541,346,094.00
FX	LTAA1107535304.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	73,705,000.00
FX	LTAA1107568375.0	B	006813604.01	76095065	FI - LDN - Interest Rate Products	543,593,190.95
FX	LTAA1107598168.0	B	006407191.01	76037323	FI - LDN - Interest Rate Products	10,069,874.90

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
FX	LTAA1107652794.0	B	006811244.01	76095228	FI - LDN - Emerging Debt Market	90,572,817.98
FX	LTAA1107653768.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	31,216,612.02
FX	LTAA1107653784.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1107653914.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	29,202,637.04
FX	LTAA1107653950.0	B	006825871.01	76037323	FI - LDN - Interest Rate Products	30,209,624.53
FX	LTAA1107669685.0	B	006801849.01	76037323	FI - LDN - Interest Rate Products	30,209,624.53
FX	LTAA1107669688.0	B	006801849.01	76037323	FI - LDN - Interest Rate Products	10,069,874.85
FX	LTAA1107719877.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1107726634.1	B	006832380.01	77597013	FI - NYK - Swaps Structuring	34,588,912.56
FX	LTAA1107740701.0	B	006810972.01	76051949	FI - LDN - Emerging Debt Market	3,135,888.50
FX	LTAA1107758974.0	B	006811350.01	76051949	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1107786198.0	B	006810972.01	76037324	FI - LDN - Interest Rate Products	72,490,032.62
FX	LTAA1107794196.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	219,849,000.00
FX	LTAA1107794366.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	165,300,000.00
FX	LTAA1107794543.0	B	006810972.01	76037324	FI - LDN - Interest Rate Products	144,456,482.48
FX	LTAA1107826218.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	299,460,000.00
FX	LTAA1107833066.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1107833200.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	73,955,000.00
FX	LTAA1107837554.0	B	006810550.01	76037324	FI - LDN - Interest Rate Products	178,606,511.99
FX	LTAA1107840995.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	648,234,880.20
FX	LTAA1107848927.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1107850932.0	B	006429682.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1107859486.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	648,234,880.20
FX	LTAA1107866309.0	B	006810519.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1107866371.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1107877641.0	B	006807051.01	76095065	FI - LDN - Interest Rate Products	147,910,000.00
FX	LTAA1107877904.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1107877937.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1107883317.0	B	006429682.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1107894361.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	432,156,586.80
FX	LTAA1107895291.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	246,915,000.00
FX	LTAA1107895316.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	592,596,000.00
FX	LTAA1107907196.0	B	006806616.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1107939454.0	B	006807051.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1107972821.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	330,100,000.00
FX	LTAA1107973023.0	B	006804504.01	76051949	FI - LDN - Emerging Debt Market	7,140,307.03
FX	LTAA1108011108.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	336,100,000.00
FX	LTAA1108012169.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	165,590,000.00
FX	LTAA1108023272.0	B	006812929.01	76037323	FI - LDN - Interest Rate Products	57,956,500.00
FX	LTAA1108039194.0	B	006810972.01	76037324	FI - LDN - Interest Rate Products	44,385,264.09
FX	LTAA1108048735.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	5,900,071.76
FX	LTAA1108057106.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	214,602,898.47
FX	LTAA1108107569.0	B	006810550.01	76051949	FI - LDN - Emerging Debt Market	15,500,000.00
FX	LTAA1108107605.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	7,750,000.00
FX	LTAA1108107711.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1108119641.0	B	006810550.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108133510.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	15,500,000.00
FX	LTAA1108288718.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	531,869,000.00
FX	LTAA1108288913.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	326,300,000.00
FX	LTAA1108310349.1	B	006841191.01	77597013	FI - NYK - Swaps Structuring	1,004,010,000.00
FX	LTAA1108316832.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108317966.0	B	006657688.01	76051949	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1108370851.0	B	006429682.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1108370957.0	B	006810550.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108371010.0	B	006811350.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1108371582.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108389224.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1108409593R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1108437719.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	4,925,744.01

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
FX	LTAA1108472877.0	B	006877781.01	76095065	FI - LDN - Interest Rate Products	2,157,277,358.30
FX	LTAA1108519914.0	B	006806616.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108543397.0	B	006803175.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108545751.0	B	006812929.01	76037323	FI - LDN - Interest Rate Products	300,750,000.00
FX	LTAA1108560621.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	123,975,000.00
FX	LTAA1108562070.0	B	006801435.01	76037324	FI - LDN - Interest Rate Products	89,661,974.36
FX	LTAA1108573598.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	253,665,650.00
FX	LTAA1108579594.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	438,320.81
FX	LTAA1108580046.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	165,050,000.00
FX	LTAA1108582784.0	B	006811350.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108589802.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	95,929,443.69
FX	LTAA1108614493.0	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1108619356.0	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1108619362.0	B	006693535.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108619912.0	B	006801849.01	76095134	FI - LDN - Emerging Debt Market	67,630,457.67
FX	LTAA1108619982.0	B	006808406.01	76095134	FI - LDN - Emerging Debt Market	13,526,091.53
FX	LTAA1108620031.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	96,035,249.89
FX	LTAA1108620103.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	31,736,268.57
FX	LTAA1108620194.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	57,702,306.48
FX	LTAA1108620895.0	B	006830145.01	76095134	FI - LDN - Emerging Debt Market	19,071,789.06
FX	LTAA1108643557.0	B	006842751.01	76095134	FI - LDN - Emerging Debt Market	34,329,220.31
FX	LTAA1108643590.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	124,192,500.00
FX	LTAA1108643998.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	165,050,000.00
FX	LTAA1108647355.0	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108654111.0	B	006830145.01	76095134	FI - LDN - Emerging Debt Market	10,108,048.20
FX	LTAA1108659736.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	4,127,796.80
FX	LTAA1108683428.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1108703631.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	432,156,586.80
FX	LTAA1108710818.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	576,208,782.40
FX	LTAA1108711980.1	B	006854525.01	77597013	FI - NYK - Swaps Structuring	624,600,000.00
FX	LTAA1108712029.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	747,600,000.00
FX	LTAA1108712054.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	748,000,000.00
FX	LTAA1108738691.1	B	006841191.01	77597013	FI - NYK - Swaps Structuring	133,248,000.00
FX	LTAA1108743146.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1108746986.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108747559.0	B	006842751.01	76095134	FI - LDN - Emerging Debt Market	37,440,221.37
FX	LTAA1108753895.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	148,750,000.00
FX	LTAA1108755074.0	B	006811350.01	76095134	FI - LDN - Emerging Debt Market	94,412,118.91
FX	LTAA1108764276.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	143,342,755.03
FX	LTAA1108780295.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	166,560,000.00
FX	LTAA1108790027.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108797030.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	163,350,000.00
FX	LTAA1108806272.0	B	006804504.01	76051949	FI - LDN - Emerging Debt Market	11,227,545.00
FX	LTAA1108820644.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108825182.0	B	006821979.01	76095065	FI - LDN - Interest Rate Products	300,340,000.00
FX	LTAA1108840154.1	B	006877526.01	77597013	FI - NYK - Swaps Structuring	160,074,876.19
FX	LTAA1108851410.0	B	006842751.01	76095134	FI - LDN - Emerging Debt Market	39,093,406.59
FX	LTAA1108865201.0	B	006830145.01	76051937	FI - LDN - Emerging Debt Market	48,942,076.54
FX	LTAA1108865769.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	74,992,500.75
FX	LTAA1108872771.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1108877515.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	486,939,295.22
FX	LTAA1108886183.0	B	006803175.01	76095134	FI - LDN - Emerging Debt Market	22,071,573.95
FX	LTAA1108887928.0	B	006693535.01	76095134	FI - LDN - Emerging Debt Market	96,982,076.30
FX	LTAA1108887941.0	B	006693535.01	76095134	FI - LDN - Emerging Debt Market	48,626,299.06
FX	LTAA1108887950.0	B	006693535.01	76095134	FI - LDN - Emerging Debt Market	48,626,299.06
FX	LTAA1108900831.0	B	006429682.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108900855.0	B	006429682.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108902064.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1108912157.0	B	006842629.01	76051972	FI - LDN - Interest Rate Products	48,770,971.52

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
FX	LTAA1108915229.0	B	006803175.01	76095134	FI - LDN - Emerging Debt Market	33,815,228.84
FX	LTAA1108925685.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	48,775,729.20
FX	LTAA1108968576.0	B	006804504.01	76095134	FI - LDN - Emerging Debt Market	40,578,274.60
FX	LTAA1108976292.0	B	006812929.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108976322.0	B	006812929.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1108977695.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	192,341,021.61
FX	LTAA1108980247.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	71,874,268.89
FX	LTAA1108980616.0	B	006830145.01	76095134	FI - LDN - Emerging Debt Market	37,873,056.30
FX	LTAA1108988734.0	B	006801930.01	76051972	FI - LDN - Interest Rate Products	55,329,261.72
FX	LTAA1108997196.0	B	006840730.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1108997547.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1108997719.0	B	006429682.01	76051949	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1109059582.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1109059604.0	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1109060995.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1109134921.0	B	006429682.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1109134929.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1109154704.0	B	006802607.01	76037323	FI - LDN - Interest Rate Products	145,783,710.85
FX	LTAA1109154707.0	B	006802607.01	76037323	FI - LDN - Interest Rate Products	121,486,425.71
FX	LTAA1109170460.0	B	006804504.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1109174743.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1109201372.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	72,115,384.62
FX	LTAA1109201641.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	96,428,571.43
FX	LTAA1109201705.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	236,250,000.00
FX	LTAA1109202692.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	27,052,183.07
FX	LTAA1109208369.0	B	006822043.01	76095134	FI - LDN - Emerging Debt Market	81,190,798.38
FX	LTAA1109209125.0	B	006801435.01	76095134	FI - LDN - Emerging Debt Market	36,358,134.04
FX	LTAA1109212136.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	162,310,000.00
FX	LTAA1109212312.0	B	006801930.01	76095134	FI - LDN - Emerging Debt Market	18,818,681.32
FX	LTAA1109229849.0	B	006804504.01	76095134	FI - LDN - Emerging Debt Market	27,137,042.06
FX	LTAA1109238887.0	B	006811350.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1109238897.0	B	006840730.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1109244483.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	37,503,392.13
FX	LTAA1109248274.0	B	006804504.01	76095134	FI - LDN - Emerging Debt Market	27,052,183.07
FX	LTAA1109259588.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1109259753.0	B	006824924.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1109259843.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1109261321.0	B	006803175.01	76095134	FI - LDN - Emerging Debt Market	27,796,118.10
FX	LTAA1109320568.0	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1109322770.0	B	006801930.01	76095134	FI - LDN - Emerging Debt Market	31,155,999.24
FX	LTAA1109322781.0	B	006801930.01	76095134	FI - LDN - Emerging Debt Market	18,882,423.78
FX	LTAA1109322797.0	B	006801930.01	76095134	FI - LDN - Emerging Debt Market	47,273,689.91
FX	LTAA1109328330.0	B	006808570.01	76095134	FI - LDN - Emerging Debt Market	40,104,861.40
FX	LTAA1109368500.0	B	006812002.01	76051949	FI - LDN - Emerging Debt Market	7,776,049.77
FX	LTAA1109461776.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	49,032,081.81
FX	LTAA1109462284.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	58,696,474.21
FX	LTAA1109527430.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	11,367,108.78
FX	LTAA1109547915.0	B	006806616.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1109550706.1	B	006833131.01	77597013	FI - NYK - Swaps Structuring	30,610,291.53
FX	LTAA1109594310.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	405,475,000.00
FX	LTAA1109594388.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	285,454,400.00
FX	LTAA1109594578.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	162,190,000.00
FX	LTAA1109594922.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	327,623,800.00
FX	LTAA1109635000.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	40,495,475.24
FX	LTAA1109635004.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	139,304,434.82
FX	LTAA1109635006.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1109635009.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	464,888,055.72
FX	LTAA1109635011.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1109635013.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	100,428,778.59

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
FX	LTAA1109639625.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	404,954,752.37
FX	LTAA1109672609.0	B	006429278.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1109673867.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1109691182.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	145,603,320.30
FX	LTAA1109692649.0	B	006840730.01	76051972	FI - LDN - Interest Rate Products	145,603,320.30
FX	LTAA1109708542.0	B	006808570.01	76095134	FI - LDN - Emerging Debt Market	48,727,744.75
FX	LTAA1109709871.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1109729738.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	56,693,665.33
FX	LTAA1109729853.0	B	006657688.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1109730610.4	B	006808570.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1109765202.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	192,597,785.52
FX	LTAA1109765207.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	230,483,512.96
FX	LTAA1109765240.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	190,148,898.19
FX	LTAA1109765244.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	158,457,415.16
FX	LTAA1109849094.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	330,600,000.00
FX	LTAA1109870120.0	B	006830145.01	76095134	FI - LDN - Emerging Debt Market	16,231,309.84
FX	LTAA1109872331.0	B	006801435.01	76051984	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1109876701.0	B	006810501.01	76095134	FI - LDN - Emerging Debt Market	27,063,599.46
FX	LTAA1109876833.0	B	006830145.01	76095134	FI - LDN - Emerging Debt Market	17,591,339.65
FX	LTAA1109897616.0	B	006830145.01	76051984	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1109932390.0	B	006801435.01	76051984	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1109932436.0	B	006812929.01	76051984	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1109958821.0	B	006810972.01	76095065	FI - LDN - Interest Rate Products	295,900,000.00
FX	LTAA1109958876R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	295,900,000.00
FX	LTAA1109958901.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	447,360,000.00
FX	LTAA1109958928.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	147,360,000.00
FX	LTAA1109964572.0	B	006824924.01	76051984	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1109965446.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	165,300,000.00
FX	LTAA1109965517.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	165,300,000.00
FX	LTAA1110075428.0	B	006812929.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1110123390.0	B	006858161.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1110130035.0	B	006810519.01	76051984	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1110130688.4	B	006810519.01	76051949	FI - LDN - Emerging Debt Market	13,000,000.00
FX	LTAA1110138021.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	197,063,750.12
FX	LTAA1110138787.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	221,925,000.00
FX	LTAA1110200934.0	B	006877781.01	76037323	FI - LDN - Interest Rate Products	364,030,818.88
FX	LTAA1110227471.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	657,120,000.00
FX	LTAA1110229394.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	227,234,000.00
FX	LTAA1110229430.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	162,310,000.00
FX	LTAA1110238457.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	92,857,142.86
FX	LTAA1110310441.1	B	006841191.01	77597013	FI - NYK - Swaps Structuring	295,900,000.00
FX	LTAA1110335878.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	657,120,000.00
FX	LTAA1110361147.4	B	006808570.01	76037323	FI - LDN - Interest Rate Products	70,252,500.00
FX	LTAA1110372405.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	826,550,000.00
FX	LTAA1110375692.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	69,285,714.29
FX	LTAA1110375719.0	B	006811350.01	76095134	FI - LDN - Emerging Debt Market	46,190,476.19
FX	LTAA1110405574.0	B	006812549.01	76037323	FI - LDN - Interest Rate Products	186,279,186.09
FX	LTAA1110410422.1	B	006852511.01	77597013	FI - NYK - Swaps Structuring	194,300,248.66
FX	LTAA1110413705.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	415,775,000.00
FX	LTAA1110413736.0	B	006806616.01	76037323	FI - LDN - Interest Rate Products	168,020,000.00
FX	LTAA1110420582.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	82,795,000.00
FX	LTAA1110426584.0	B	006812549.01	76037323	FI - LDN - Interest Rate Products	124,192,500.00
FX	LTAA1110427552.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	296,765,258.68
FX	LTAA1110435306.0	B	006801435.01	76037324	FI - LDN - Interest Rate Products	267,689,836.71
FX	LTAA1110459579.0	B	006802607.01	76037323	FI - LDN - Interest Rate Products	41,640,000.00
FX	LTAA1110469802.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	200,000,000.00
FX	LTAA1110530687.0	B	006803209.01	76051984	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1110532385.0	B	006812697.01	76095065	FI - LDN - Interest Rate Products	10,144,496.96
FX	LTAA1110546075.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	165,680,000.00

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
FX	LTAA1110567559.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	82,815,000.00
FX	LTAA1110567563.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	337,885,200.00
FX	LTAA1110567578.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	165,630,000.00
FX	LTAA1110572141.0	B	006801930.01	76051972	FI - LDN - Interest Rate Products	300,842,358.60
FX	LTAA1110572621.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1110579594.1	B	006832380.01	77597013	FI - NYK - Swaps Structuring	4,940,700.00
FX	LTAA1110586955.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1110595131.0	B	006826416.01	76037323	FI - LDN - Interest Rate Products	333,310,260.17
FX	LTAA1110595156.0	B	006826416.01	76037323	FI - LDN - Interest Rate Products	166,655,130.08
FX	LTAA1110595587.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	23,501,362.40
FX	LTAA1110601851.0	B	006847685.01	76051972	FI - LDN - Interest Rate Products	36,886,174.48
FX	LTAA1110603499.0	B	006810550.01	76037324	FI - LDN - Interest Rate Products	260,806,825.10
FX	LTAA1110609011.0	B	006805527.01	76095065	FI - LDN - Interest Rate Products	150,760,000.00
FX	LTAA1110668276.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	147,410,000.00
FX	LTAA1110672648.0	B	006679542.01	76037323	FI - LDN - Interest Rate Products	566,936,653.32
FX	LTAA1110683755.0	B	006657688.01	76037323	FI - LDN - Interest Rate Products	81,095,000.00
FX	LTAA1110690801.0	B	006818785.01	76037324	FI - LDN - Interest Rate Products	260,806,825.10
FX	LTAA1110690990.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1110699474.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1110706644.0	B	006657688.01	76051949	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1110708851.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	323,963,801.90
FX	LTAA1110752770.0	B	006483390.01	76051949	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1110752772.0	B	006483390.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1110851792.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	242,672,200.51
FX	LTAA1110858279.0	B	006658314.01	76051949	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1110858574.0	B	006657688.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1110862781.0	B	006658314.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1110874492.0	B	006803175.01	76095134	FI - LDN - Emerging Debt Market	299,727,520.44
FX	LTAA1110874517.0	B	006803175.01	76095134	FI - LDN - Emerging Debt Market	136,239,782.02
FX	LTAA1110884324.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	66,076,294.28
FX	LTAA1110884333.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	102,179,836.51
FX	LTAA1110902139.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	123,975,000.00
FX	LTAA1110902797.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	818,600,000.00
FX	LTAA1110911810.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	368,725,000.00
FX	LTAA1110917939.0	B	006824924.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1110917975.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1110917987.0	B	006812929.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1110918035.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1110922219.0	B	006840730.01	76051984	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1110935779.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	737,450,000.00
FX	LTAA1110936415.0	B	006810642.01	76051985	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1110938580.0	B	006803209.01	76051984	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1110938685.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	737,450,000.00
FX	LTAA1110947373.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	893,100,000.00
FX	LTAA1110947447.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	748,650,000.00
FX	LTAA1110948736.0	B	006810519.01	76051984	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1110958534.0	B	006810642.01	76051984	FI - LDN - Emerging Debt Market	17,000,000.00
FX	LTAA1110958794.0	B	006840730.01	76051984	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1110959162.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	51,655,359.57
FX	LTAA1110965167.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1110978655.0	B	006804504.01	76095134	FI - LDN - Emerging Debt Market	38,522,308.69
FX	LTAA1110978914.0	B	006656748.01	76095134	FI - LDN - Emerging Debt Market	48,152,885.86
FX	LTAA1110979002.0	B	006842751.01	76095134	FI - LDN - Emerging Debt Market	40,448,424.12
FX	LTAA1111029511.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	369,050,000.00
FX	LTAA1111029517.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	73,810,000.00
FX	LTAA1111039185.0	B	006804504.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111039535.0	B	006810972.01	76095065	FI - LDN - Interest Rate Products	366,050,000.00
FX	LTAA1111048237.0	B	006810501.01	76095134	FI - LDN - Emerging Debt Market	27,052,183.07
FX	LTAA1111050324.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00

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
FX	LTAA1111051976.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111058233.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	372,281,322.51
FX	LTAA1111058245.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	203,432,416.67
FX	LTAA1111089783.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	369,125,000.00
FX	LTAA1111092436.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111096650.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	74,375,000.00
FX	LTAA1111111667.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	37,384,764.39
FX	LTAA1111111873.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	64,665,538.41
FX	LTAA1111113420.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111129058.0	B	006657688.01	76037323	FI - LDN - Interest Rate Products	83,280,000.00
FX	LTAA1111131573.0	B	006657688.01	76037323	FI - LDN - Interest Rate Products	594,619,200.00
FX	LTAA1111131591.0	B	006657688.01	76037323	FI - LDN - Interest Rate Products	333,120,000.00
FX	LTAA1111131740.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111132321.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111133822.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	168,861,900.00
FX	LTAA1111133838.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	83,595,000.00
FX	LTAA1111133967.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	16,000,000.00
FX	LTAA1111144331.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111155042.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	13,000,000.00
FX	LTAA1111158157.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	373,800,000.00
FX	LTAA1111160902.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111161046.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111165639.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	112,140,000.00
FX	LTAA1111168967.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	365,298,197.83
FX	LTAA1111168973.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	365,401,350.82
FX	LTAA1111170904.1	B	006832380.01	77597013	FI - NYK - Swaps Structuring	8,898,568.20
FX	LTAA1111176027.1	B	006842793.01	77597013	FI - NYK - Swaps Structuring	666,000,000.00
FX	LTAA1111190704R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	575,459,500.00
FX	LTAA1111191376.0	B	006843411.01	76095065	FI - LDN - Interest Rate Products	335,362,500.00
FX	LTAA1111191545.0	B	006806616.01	76095228	FI - LDN - Emerging Debt Market	35,092,202.31
FX	LTAA1111198103.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	597,880,000.00
FX	LTAA1111198111.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	373,675,000.00
FX	LTAA1111198599.0	B	006801658.01	76095065	FI - LDN - Interest Rate Products	148,750,000.00
FX	LTAA1111201398.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	446,250,000.00
FX	LTAA1111201426.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	342,125,000.00
FX	LTAA1111201799.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	223,125,000.00
FX	LTAA1111210875.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	297,500,000.00
FX	LTAA1111217380.0	B	006820641.01	76051985	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1111221890.0	B	006804504.01	76037323	FI - LDN - Interest Rate Products	83,515,000.00
FX	LTAA1111236539.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111238756.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111238775.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111238788.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111249111.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	754,800,000.00
FX	LTAA1111261186.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111271100.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111272140.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111278713.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111280163.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111289156.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	124,845,000.00
FX	LTAA1111319776.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1111330472.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111331031.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111334914.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	737,050,000.00
FX	LTAA1111337149.0	B	006657688.01	76095065	FI - LDN - Interest Rate Products	226,830,000.00
FX	LTAA1111394481.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111397774.0	B	006808570.01	76095134	FI - LDN - Emerging Debt Market	13,845,307.29
FX	LTAA1111407224.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1111407544.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00

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
FX	LTAA1111408374.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111412887.0	B	006465967.01	76095228	FI - LDN - Emerging Debt Market	70,184,404.63
FX	LTAA1111413133.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1111414756.0	B	006801930.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1111446854.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	35,000,000.00
FX	LTAA1111446904.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1111447248.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111461168.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111465645.0	B	006609119.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1111465692.0	B	006465967.01	76051905	FI - LDN - Emerging Debt Market	70,817,502.66
FX	LTAA1111465824.0	B	006803134.01	76051905	FI - LDN - Emerging Debt Market	70,817,502.66
FX	LTAA1111468442.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	165,660,024.94
FX	LTAA1111477592.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1111478480.0	B	006810519.01	76051984	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1111487968.0	B	006801435.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1111487971.0	B	006806616.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111487999.0	B	006803209.01	76051984	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111488111.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1111489237.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	80,750,766.46
FX	LTAA1111513792.0	B	006803134.01	76051972	FI - LDN - Interest Rate Products	150,456,764.31
FX	LTAA1111514115.0	B	006803134.01	76051972	FI - LDN - Interest Rate Products	116,482,656.24
FX	LTAA1111524680.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111524697.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1111526695.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	6,087,662.34
FX	LTAA1111526738.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111528396.0	B	006825871.01	76095065	FI - LDN - Interest Rate Products	533,526,650.37
FX	LTAA1111531766.1	B	006928790.01	76082516	CC - NYK - Currencies	100,000,000.00
FX	LTAA1111544731.0	B	006806616.01	76095477	FI - NYK - Interest Rate Products	43,125,780.04
FX	LTAA1111545240.0	B	006820641.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1111545674.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1111577189.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111584772.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1111586141.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	1,484,287,322.11
FX	LTAA1111591349.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111602102.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111602120.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111602135.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111604301.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1111604558.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111607715.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111608770.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111609596.0	B	006803209.01	76051972	FI - LDN - Interest Rate Products	77,655,104.16
FX	LTAA1111609723.0	B	006805527.01	76095477	FI - NYK - Interest Rate Products	47,811,286.07
FX	LTAA1111613737.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	36,013,048.90
FX	LTAA1111613740.0	B	006811194.01	76095065	FI - LDN - Interest Rate Products	36,013,048.90
FX	LTAA1111614297.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	368,725,000.00
FX	LTAA1111614301.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	368,725,000.00
FX	LTAA1111614321.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	368,725,000.00
FX	LTAA1111614324.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	368,725,000.00
FX	LTAA1111614338.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	737,450,000.00
FX	LTAA1111620828.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111623559.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111632763.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111635523.0	B	006465967.01	76051985	FI - LDN - Emerging Debt Market	28,200,789.62
FX	LTAA1111637067.1	B	006852511.01	77597013	FI - NYK - Swaps Structuring	250,000,000.00
FX	LTAA1111647676.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111647689R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	95,693,000.00
FX	LTAA1111647747R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	58,888,000.00
FX	LTAA1111649402.0	B	006801849.01	76051987	FI - LDN - Emerging Debt Market	6,000,000.00

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
FX	LTAA1111652115.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	147,220,000.00
FX	LTAA1111660738.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111672398.0	B	006823710.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1111674378.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111674382.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1111674485.0	B	006843411.01	76095065	FI - LDN - Interest Rate Products	200,000,000.00
FX	LTAA1111676740.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1111684615.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111685290.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111686084.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	121,486,425.71
FX	LTAA1111696341.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1111697412.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	125,000,000.00
FX	LTAA1111697413.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	70,000,000.00
FX	LTAA1111700482.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1111700538.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	62,000,000.00
FX	LTAA1111702523.0	B	006858120.01	76037323	FI - LDN - Interest Rate Products	323,963,801.90
FX	LTAA1111712835.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	406,422,400.00
FX	LTAA1111712841.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	373,550,000.00
FX	LTAA1111714581.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	186,237,500.00
FX	LTAA1111714585.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	148,990,000.00
FX	LTAA1111714601.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	184,002,650.00
FX	LTAA1111714603.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	230,189,550.00
FX	LTAA1111723193.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111723195.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1111725098.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	61,000,000.00
FX	LTAA1111725107.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1111725332.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1111725745.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	224,025,000.00
FX	LTAA1111726065.0	B	006803167.01	76037323	FI - LDN - Interest Rate Products	24,297,285.14
FX	LTAA1111737492.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	98,212,531.92
FX	LTAA1111738471.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	288,911,800.00
FX	LTAA1111738481.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	162,310,000.00
FX	LTAA1111745495.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111748108.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111748969.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1111749387.0	B	006842629.01	76095065	FI - LDN - Interest Rate Products	103,025,000.00
FX	LTAA1111749395.0	B	006842629.01	76095065	FI - LDN - Interest Rate Products	103,025,000.00
FX	LTAA1111751418.0	B	006401970.01	76095351	FI - TKO - JGB Govt's	542,919,655.10
FX	LTAA1111757709.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111758324.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111758414.0	B	006810642.01	76051985	FI - LDN - Emerging Debt Market	70,000,000.00
FX	LTAA1111763994.1	B	006830491.01	77597013	FI - NYK - Swaps Structuring	178,547,609.61
FX	LTAA1111771691.0	B	006803209.01	76037323	FI - LDN - Interest Rate Products	165,450,000.00
FX	LTAA1111771983.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111774471.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111775462.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	165,300,000.00
FX	LTAA1111775470R.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	40,820,000.00
FX	LTAA1111775606.0	B	006803209.01	76037323	FI - LDN - Interest Rate Products	41,362,500.00
FX	LTAA1111777113.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111788018.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1111788218.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111788468.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111788495.0	B	006804504.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111790145.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1111790512.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111790567.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111790716.1	B	006818512.01	77597013	FI - NYK - Swaps Structuring	178,325,535.17
FX	LTAA1111792193.0	B	006810592.01	76051972	FI - LDN - Interest Rate Products	49,343,728.41
FX	LTAA1111792317R.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	111,934,800.00

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
FX	LTAA1111792326R.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	82,305,000.00
FX	LTAA1111792348.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	329,220,000.00
FX	LTAA1111792367.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	215,639,100.00
FX	LTAA1111792377.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	107,819,550.00
FX	LTAA1111792405.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	164,610,000.00
FX	LTAA1111820932.0	B	006842751.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111830977.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111834910.1	B	006830491.01	77597013	FI - NYK - Swaps Structuring	333,000,000.00
FX	LTAA1111847701.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	295,820,000.00
FX	LTAA1111862143.0	B	006825954.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LTAA1111876726.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	240,272,000.00
FX	LTAA1111885374.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111887665.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,500,000.00
FX	LTAA1111887670.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111912634.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111912838.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111928850.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111928882.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1111929224.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111929242.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111930028.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	247,575,000.00
FX	LTAA1111932102.0	B	006801930.01	76051972	FI - LDN - Interest Rate Products	155,310,208.32
FX	LTAA1111932470.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1111946255.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1111948363.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	397,300,000.00
FX	LTAA1111957033.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111957828.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1111958147.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	60,000,000.00
FX	LTAA1111958154.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	987,000,000.00
FX	LTAA1111958163.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111958205.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	991,750,000.00
FX	LTAA1111974620.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111974854.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111975964.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111978023.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1111978031.0	B	006823710.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1111978090.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111978145.0	B	006830145.01	76051949	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1111978985.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	135,000,000.00
FX	LTAA1111984230.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	59,000,000.00
FX	LTAA1111984234.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1111984543.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111985645.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	18,000,000.00
FX	LTAA1111985650.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111986299.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1111986432.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1111986448.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111986821.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111986822.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1111988154.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	135,000,000.00
FX	LTAA1111988183.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	195,250,000.00
FX	LTAA1111996675.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	61,000,000.00
FX	LTAA1111996682.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1111997875.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1111998824.1	B	006830491.01	77597013	FI - NYK - Swaps Structuring	91,019,382.13
FX	LTAA1112006329.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112006350.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112008686.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	112,140,000.00
FX	LTAA1112017699.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00

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
FX	LTAA1112018005.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112018990.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112019498.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112027762.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112028120.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112028928.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112032866.0	B	006801435.01	76095134	FI - LDN - Emerging Debt Market	43,215,658.68
FX	LTAA1112032905.1	B	006830947.01	77597013	FI - NYK - Swaps Structuring	43,012,119.24
FX	LTAA1112033064.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	743,750,000.00
FX	LTAA1112033094.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	148,750,000.00
FX	LTAA1112033120.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	446,250,000.00
FX	LTAA1112033221.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	520,625,000.00
FX	LTAA1112033409.4	B	006811251.01	76095065	FI - LDN - Interest Rate Products	127,049,500.00
FX	LTAA1112033630.0	B	006804504.01	76095065	FI - LDN - Interest Rate Products	169,575,000.00
FX	LTAA1112041233.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112041236.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112041237.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112054354.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	333,120,000.00
FX	LTAA1112055066.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	126,037,500.00
FX	LTAA1112055152.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	333,120,000.00
FX	LTAA1112055920.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	148,750,000.00
FX	LTAA1112055928.0	B	006656748.01	76095065	FI - LDN - Interest Rate Products	111,562,500.00
FX	LTAA1112055933.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	371,875,000.00
FX	LTAA1112063938.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112063939.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1112064982.1	B	006830491.01	77597013	FI - NYK - Swaps Structuring	18,036,415.33
FX	LTAA1112065166.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112083519.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112083699.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	66,076,000.00
FX	LTAA1112083771.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	82,595,000.00
FX	LTAA1112083875.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	414,200,000.00
FX	LTAA1112083889.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	167,030,000.00
FX	LTAA1112096976.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	151,091,952.06
FX	LTAA1112096987.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	151,091,952.06
FX	LTAA1112096993.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	377,729,880.15
FX	LTAA1112096998.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	377,729,880.15
FX	LTAA1112097006.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	148,416,259.45
FX	LTAA1112097009.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	371,040,648.63
FX	LTAA1112103032.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112105264.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112105940.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112113282.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112117625.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112128835.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	8,000,000.00
FX	LTAA1112131224.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112131927.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	82,595,000.00
FX	LTAA1112144468.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112146527.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112153915.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112153917.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	31,000,000.00
FX	LTAA1112153923.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112154120.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	164,983,500.00
FX	LTAA1112154150.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	81,675,000.00
FX	LTAA1112166017.0	B	006810501.01	76095065	FI - LDN - Interest Rate Products	37,095,000.00
FX	LTAA1112168174.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112168175.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112168651.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	74,190,000.00
FX	LTAA1112168964.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	166,460,000.00
FX	LTAA1112168975.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	81,635,000.00

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
FX	LTAA1112169024.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112169062.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112171795.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	75,515,000.00
FX	LTAA1112179261.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	232,050,000.00
FX	LTAA1112179270.0	B	006810501.01	76095065	FI - LDN - Interest Rate Products	113,272,500.00
FX	LTAA1112180551.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112192191.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112193463.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112200733.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112203926.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112204274.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1112204302.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112204304.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112207724.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	164,902,700.00
FX	LTAA1112207844.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	69,000,000.00
FX	LTAA1112207869.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	69,000,000.00
FX	LTAA1112207948.0	B	006811244.01	76037323	FI - LDN - Interest Rate Products	81,635,000.00
FX	LTAA1112216879.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112216885.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112216902.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112216944.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112217184.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112218036.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	163,350,000.00
FX	LTAA1112218937.0	B	006804504.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112218951.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112219036.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112223314.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	25,615,384.62
FX	LTAA1112223317.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	26,682,692.31
FX	LTAA1112223318.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	28,817,307.69
FX	LTAA1112228382.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	96,666,666.00
FX	LTAA1112228387.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	48,333,334.00
FX	LTAA1112229904.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	35,000,000.00
FX	LTAA1112229915.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	70,000,000.00
FX	LTAA1112230832.0	B	006824924.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112239724.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	26,682,692.31
FX	LTAA1112240327.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112240422.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112241371.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	155,500,000.00
FX	LTAA1112241900.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112242341.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	32,500,000.00
FX	LTAA1112242344.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112242809.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	32,500,000.00
FX	LTAA1112242884.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112299804.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112304071.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	11,000,000.00
FX	LTAA1112304113.0	B	006824924.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112304122.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112304662.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112326424.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112328655.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112328784.0	B	006810501.01	76095065	FI - LDN - Interest Rate Products	72,765,000.00
FX	LTAA1112341260.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112343752.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112343868.0	B	006801849.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112352521.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112352532.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112352813.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112352907.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112352911.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00

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
FX	LTAA1112353233.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112353370.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	80,000,000.00
FX	LTAA1112355823.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112370043.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112370047.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112377462.1	B	006842793.01	77597013	FI - NYK - Swaps Structuring	667,000,000.00
FX	LTAA1112380469.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112380768.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	35,000,000.00
FX	LTAA1112383125.1	B	006830491.01	77597013	FI - NYK - Swaps Structuring	1,000,000,000.00
FX	LTAA1112388555.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112389561.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112390544.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112390545.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112392235.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1112393150.0	B	006877781.01	76037323	FI - LDN - Interest Rate Products	636,755,095.68
FX	LTAA1112393305.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	309,712,220.54
FX	LTAA1112394278.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	15,850,000.00
FX	LTAA1112394287.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	15,850,000.00
FX	LTAA1112396413.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112396467.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112412174.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112425553.0	B	006840730.01	76095134	FI - LDN - Emerging Debt Market	152,155,003.67
FX	LTAA1112425560.4	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	152,155,003.67
FX	LTAA1112425565.4	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	108,682,145.48
FX	LTAA1112425568.0	B	006840730.01	76095134	FI - LDN - Emerging Debt Market	108,682,145.48
FX	LTAA1112425957.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	158,457,415.16
FX	LTAA1112431092.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	36,013,048.90
FX	LTAA1112431212.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112431659.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112433331.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112433497.0	B	006664676.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1112433736.0	B	006810550.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112433796.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112435010.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	146,220,000.00
FX	LTAA1112447711.0	B	006811244.01	76095065	FI - LDN - Interest Rate Products	576,208,782.40
FX	LTAA1112447731.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1112448313.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	1,473,200,000.00
FX	LTAA1112456740.0	B	006801849.01	76095065	FI - LDN - Interest Rate Products	157,000,000.00
FX	LTAA1112457113.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112457450.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1112458074.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	74,743,037.76
FX	LTAA1112458079.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	58,241,328.12
FX	LTAA1112458227.0	B	006820641.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1112459708.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1112467464.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112468714.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	662,490,000.00
FX	LTAA1112469168.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1112469175.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	217,460,702.02
FX	LTAA1112470385.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	736,100,000.00
FX	LTAA1112470407.0	B	006830145.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1112477166.0	B	006842751.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112479545.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112488250.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112488260.0	B	006833511.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112489730.4	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112498536.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1112500706.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	220,830,000.00
FX	LTAA1112500709.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	294,440,000.00
FX	LTAA1112501515.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	36,805,000.00

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
FX	LTAA1112501822.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112501830.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	147,220,000.00
FX	LTAA1112512361.4	B	006826416.01	76095065	FI - LDN - Interest Rate Products	73,110,000.00
FX	LTAA1112512483.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112513683.0	B	006811251.01	76095065	FI - LDN - Interest Rate Products	29,244,000.00
FX	LTAA1112514779.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	147,390,000.00
FX	LTAA1112515001.0	B	006810642.01	76051985	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112515020.0	B	006810774.01	76051985	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112515021.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	221,040,000.00
FX	LTAA1112515024.0	B	006818785.01	76051985	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112523546.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112525605.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112526170.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	220,830,000.00
FX	LTAA1112527275.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1112527460.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112528242.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	447,360,000.00
FX	LTAA1112528468.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	223,680,000.00
FX	LTAA1112535309.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1112535725.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112536378.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	60,000,000.00
FX	LTAA1112536701.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1112536704.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112537098.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112537252.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112537263.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112538447.0	B	006811244.01	76095065	FI - LDN - Interest Rate Products	811,195,000.00
FX	LTAA1112546140.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1112546151.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112547161.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112549247.0	B	006830145.01	76095065	FI - LDN - Interest Rate Products	294,720,000.00
FX	LTAA1112549248.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112549273.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112549287.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112549426.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	250,512,000.00
FX	LTAA1112555261.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112556824.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112557052.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112557060.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112557328.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112557376.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	147,950,000.00
FX	LTAA1112557385.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112558030.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	369,875,000.00
FX	LTAA1112558294.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	163,933,100.00
FX	LTAA1112558383.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	262,027,500.00
FX	LTAA1112559142.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	449,190,000.00
FX	LTAA1112559173.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	372,475,000.00
FX	LTAA1112563217.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	1,106,816,716.10
FX	LTAA1112564847.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	494,375,000.00
FX	LTAA1112565227.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112565233.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112565478.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112565484.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LTAA1112565518.0	B	006811244.01	76095065	FI - LDN - Interest Rate Products	176,988,000.00
FX	LTAA1112565565.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112565574.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112565599.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112566856.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112567183.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	149,120,000.00
FX	LTAA1112569872.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	372,475,000.00

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
FX	LTAA1112569876.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	299,480,000.00
FX	LTAA1112569881.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	103,243,000.00
FX	LTAA1112569884.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,489,900,000.00
FX	LTAA1112569887.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	224,595,000.00
FX	LTAA1112569890.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	745,600,000.00
FX	LTAA1112569894.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	74,710,000.00
FX	LTAA1112574071.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112574095.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112585215.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112586192.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	373,375,000.00
FX	LTAA1112586325.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	148,990,000.00
FX	LTAA1112604296.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	746,750,000.00
FX	LTAA1112605502.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	374,350,000.00
FX	LTAA1112605506.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	748,650,000.00
FX	LTAA1112608554.0	B	006805048.01	76095134	FI - LDN - Emerging Debt Market	31,207,598.37
FX	LTAA1112616738.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LTAA1112616919.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112616954.1	B	006832380.01	77597013	FI - NYK - Swaps Structuring	17,774,041.41
FX	LTAA1112624121.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	62,000,000.00
FX	LTAA1112624175.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112624879.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	598,920,000.00
FX	LTAA1112624974.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	300,640,000.00
FX	LTAA1112624998.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LTAA1112626787.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112630185.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112630188.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112634562.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112634592.0	B	006810774.01	76051905	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112634621.0	B	006840730.01	76051905	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112634815.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	100,632,200.00
FX	LTAA1112635806.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112635828.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112635832.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1112635838.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112635847.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112636112.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112653830.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	436,984,800.00
FX	LTAA1112653835.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	328,560,000.00
FX	LTAA1112654196.0	B	006808406.01	76095065	FI - LDN - Interest Rate Products	225,480,000.00
FX	LTAA1112654218.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	436,984,800.00
FX	LTAA1112654222.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	328,560,000.00
FX	LTAA1112660091.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112660474.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1112661571.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112661584.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1112661744.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	410,700,000.00
FX	LTAA1112662485.4	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112662490.4	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112668369.4	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112668382.4	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	63,000,000.00
FX	LTAA1112668410.4	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112669123.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	165,300,000.00
FX	LTAA1112669241.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	360,354,000.00
FX	LTAA1112670292.0	B	006842629.01	76095065	FI - LDN - Interest Rate Products	110,932,500.00
FX	LTAA1112670309.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1112670315.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1112670665.4	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112676797.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	148,850,000.00
FX	LTAA1112685168.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	442,860,000.00

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
FX	LTAA1112685202.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	738,250,000.00
FX	LTAA1112685429.0	B	006801849.01	76095065	FI - LDN - Interest Rate Products	146,420,000.00
FX	LTAA1112685479.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	54,000,000.00
FX	LTAA1112686464.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112687077.4	B	006811244.01	76095065	FI - LDN - Interest Rate Products	235,856,000.00
FX	LTAA1112692523.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112695126.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112695203.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,474,900,000.00
FX	LTAA1112697039.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	479,765,000.00
FX	LTAA1112702654.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112705023.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112707606.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112708338.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	593,640,000.00
FX	LTAA1112708341.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	148,410,000.00
FX	LTAA1112708465.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	80,764,550.00
FX	LTAA1112708471.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	73,825,000.00
FX	LTAA1112713209.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1112713404.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112713427.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112714003.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112714006.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1112724568.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	371,025,000.00
FX	LTAA1112724696.0	B	006484232.01	76037323	FI - LDN - Interest Rate Products	45,655,487.96
FX	LTAA1112724745.0	B	006484232.01	76037323	FI - LDN - Interest Rate Products	45,655,487.96
FX	LTAA1112727057.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112727059.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	472,384,000.00
FX	LTAA1112728719.0	B	006484232.01	76037323	FI - LDN - Interest Rate Products	45,730,855.75
FX	LTAA1112728732.0	B	006484232.01	76037323	FI - LDN - Interest Rate Products	45,730,855.75
FX	LTAA1112735024.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112738416.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112747034.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112747073.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112747079.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	15,500,000.00
FX	LTAA1112747821.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	165,590,000.00
FX	LTAA1112747854.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112751439.0	B	006857502.01	76037323	FI - LDN - Interest Rate Products	90,942,042.68
FX	LTAA1112754275.0	B	006803209.01	76037323	FI - LDN - Interest Rate Products	165,590,000.00
FX	LTAA1112755481.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	747,600,000.00
FX	LTAA1112762081.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112777499.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	750,850,000.00
FX	LTAA1112778581.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112778618.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112779036.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112784112.0	B	006823710.01	76095065	FI - LDN - Interest Rate Products	122,388,550.00
FX	LTAA1112789128.1	B	006832380.01	77597013	FI - NYK - Swaps Structuring	8,799,533.39
FX	LTAA1112793472.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	149,520,000.00
FX	LTAA1112793517.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	448,560,000.00
FX	LTAA1112795881.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	1,177,344,900.00
FX	LTAA1112795911.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	662,360,000.00
FX	LTAA1112807246.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1112807253.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112810432.0	B	006609119.01	76051984	FI - LDN - Emerging Debt Market	35,000,000.00
FX	LTAA1112815057.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112815060.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112816503.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112816633.0	B	006804504.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112824611.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112825130.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112825184.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00

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
FX	LTAA1112826259.0	B	006609119.01	76051987	FI - LDN - Emerging Debt Market	105,000,000.00
FX	LTAA1112826261.0	B	006609119.01	76051987	FI - LDN - Emerging Debt Market	70,000,000.00
FX	LTAA1112826297.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112827576.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	666,240,000.00
FX	LTAA1112836573.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	193,375,000.00
FX	LTAA1112836624.0	B	006802607.01	76095065	FI - LDN - Interest Rate Products	111,562,500.00
FX	LTAA1112845342.0	B	006830145.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112845347.0	B	006830145.01	76051949	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1112845469.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112845471.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	25,600,000.00
FX	LTAA1112845484.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112845493.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112845797.1	B	006832380.01	77597013	FI - NYK - Swaps Structuring	9,827,329.83
FX	LTAA1112845817.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1112847617.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112847745.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1112847767.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112847855.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112847869.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112847886.0	B	006842751.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112847892.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112863418.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112863694.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	45,000,000.00
FX	LTAA1112873322.0	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112875384.0	B	006806616.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112875483.0	B	006812929.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112881846.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112882455.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	26,000,000.00
FX	LTAA1112882505.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	8,500,000.00
FX	LTAA1112884111.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1112884606.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112884846.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112884849.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112893183.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112893254.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	743,750,000.00
FX	LTAA1112896449.0	B	006801658.01	76095134	FI - LDN - Emerging Debt Market	93,431,477.27
FX	LTAA1112896770.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1112896846.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	134,956,578.28
FX	LTAA1112908407.0	B	006823710.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112908568.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112908738.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112908979.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112909706.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112909820.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1112909875.0	B	006840730.01	76051985	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1112911016.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	135,000,000.00
FX	LTAA1112911022.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	135,000,000.00
FX	LTAA1112911029.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	83,165,000.00
FX	LTAA1112918344.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112918540.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	309,373,800.00
FX	LTAA1112918551.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	166,330,000.00
FX	LTAA1112919510.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112919517.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112928058.0	B	006828206.01	76095134	FI - LDN - Emerging Debt Market	3,834,646.95
FX	LTAA1112928631.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112928652.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	31,000,000.00
FX	LTAA1112928901.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	12,500,000.00
FX	LTAA1112928934.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	4,000,000.00
FX	LTAA1112936611.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	169,448,160.00

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
FX	LTAA1112936617.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	81,780,000.00
FX	LTAA1112937190.0	B	006823710.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112944683.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112950483.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112951175.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	294,820,000.00
FX	LTAA1112957352.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	290,407,000.00
FX	LTAA1112957357.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	163,150,000.00
FX	LTAA1112958248.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1112958322.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112958351.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1112958853.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112958871.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112959027.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	74,190,000.00
FX	LTAA1112959530.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112959826.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112965646.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1112967205.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1112968354.0	B	006857502.01	76037323	FI - LDN - Interest Rate Products	35,328,558.08
FX	LTAA1112968917.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112969593.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	35,000,000.00
FX	LTAA1112970034.0	B	006857502.01	76037323	FI - LDN - Interest Rate Products	35,493,949.88
FX	LTAA1112970393.0	B	006828206.01	76095134	FI - LDN - Emerging Debt Market	3,082,596.26
FX	LTAA1112970411.0	B	006857502.01	76037323	FI - LDN - Interest Rate Products	26,620,462.41
FX	LTAA1112972404.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	18,000,000.00
FX	LTAA1112972451.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	6,000,000.00
FX	LTAA1112972463.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1112976714.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1112978254.0	B	006857502.01	76037323	FI - LDN - Interest Rate Products	35,661,561.54
FX	LTAA1112978291.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1112978318.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	31,000,000.00
FX	LTAA1112978324.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112981262.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112987601.0	B	006810972.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112988608.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1112989188.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	12,000,000.00
FX	LTAA1112993571.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113008359.0	B	006804504.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113008362.0	B	006804504.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113011262.0	B	006804504.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113013882.0	B	006668792.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1113019507.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1113019514.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113019529.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1113019540.0	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113021434.0	B	006810774.01	76095065	FI - LDN - Interest Rate Products	145,480,000.00
FX	LTAA1113021442.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	290,960,000.00
FX	LTAA1113021880.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113022011.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	60,000,000.00
FX	LTAA1113028992.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113029200.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	70,000,000.00
FX	LTAA1113033363.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113033557.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113034834.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113035353.4	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113038169.0	B	006812069.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1113038708.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113038724.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1113040456.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	727,400,000.00
FX	LTAA1113062977.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00

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
FX	LTAA1113063046.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	31,000,000.00
FX	LTAA1113063438.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113063657.0	B	006833511.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1113065146.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113065171.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113065229.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113067388.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1113078476.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1113078481.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113078484.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113078489.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113081693.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113083702.0	B	006830145.01	76051949	FI - LDN - Emerging Debt Market	60,000,000.00
FX	LTAA1113083711.0	B	006830145.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113103249.1	B	006854525.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA1113103284.1	B	006854525.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA1113103306.1	B	006854525.01	77597013	FI - NYK - Swaps Structuring	10,735,888.84
FX	LTAA1113103603.0	B	006810642.01	76051985	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1113104271.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	290,960,000.00
FX	LTAA1113110410.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113118239.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	360,000,000.00
FX	LTAA1113127977.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	374,535,708.56
FX	LTAA1113130006.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113130182.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113130186.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	63,000,000.00
FX	LTAA1113130195.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	63,000,000.00
FX	LTAA1113130200.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113130434.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113130463.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113130506.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113130521.1	B	006820641.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	LTAA1113131133.0	B	006810501.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1113131158.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1113141132.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113141149.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1113141163.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1113141917.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113142143.0	B	006808570.01	76095134	FI - LDN - Emerging Debt Market	26,916,922.15
FX	LTAA1113142179.0	B	006693535.01	76095134	FI - LDN - Emerging Debt Market	19,380,183.95
FX	LTAA1113142189.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1113144965.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	296,832,518.90
FX	LTAA1113152217.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	377,729,880.15
FX	LTAA1113154655.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	302,183,904.12
FX	LTAA1113158552.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	148,416,259.45
FX	LTAA1113165338.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	302,183,904.12
FX	LTAA1113166963.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113181355.1	B	006656748.01	76095287	FI - NYK - Credit Derivatives	35,000,000.00
FX	LTAA1113181362.1	B	006656748.01	76095287	FI - NYK - Credit Derivatives	71,400,000.00
FX	LTAA1113189910.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	449,220,000.00
FX	LTAA1113193321.0	B	006805527.01	76037323	FI - LDN - Interest Rate Products	48,594,570.28
FX	LTAA1113201602.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	151,091,952.06
FX	LTAA1113202350.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	129,646,976.04
FX	LTAA1113219517.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1113219528.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	203,672,000.00
FX	LTAA1113219542.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	218,220,000.00
FX	LTAA1113219551.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1113226407.1	B	006813448.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1113226797.1	B	006813448.01	76095540	FI - AEJ - FX and Swaps	54,712,245.72
FX	LTAA1113229945.0	B	006810550.01	76051972	FI - LDN - Interest Rate Products	140,462,715.11

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1113243410.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	22,368,064.95
FX	LTAA1113259155.0	B	006656748.01	76095065	FI - LDN - Interest Rate Products	331,627,500.00
FX	LTAA1113276647.0	B	006842629.01	76095065	FI - LDN - Interest Rate Products	147,360,000.00
FX	LTAA1113289726.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113292104.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	736,007,680.00
FX	LTAA1113292247.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	73,695,000.00
FX	LTAA1113292268.0	B	006656748.01	76095065	FI - LDN - Interest Rate Products	51,586,500.00
FX	LTAA1113298961.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	147,360,000.00
FX	LTAA1113300119.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	44,217,000.00
FX	LTAA1113301422.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113301436.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1113332348.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	110,520,000.00
FX	LTAA1113335134.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	145,603,320.30
FX	LTAA1113335449.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113348265.0	B	006811848.01	76095065	FI - LDN - Interest Rate Products	139,248,900.00
FX	LTAA1113361082.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	147,950,000.00
FX	LTAA1113363697.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	25,047,489.82
FX	LTAA1113363712.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	22,472,248.47
FX	LTAA1113374970.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1113375038.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113375054.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1113375166.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1113375737.0	B	006803209.01	76051984	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1113376340.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1113376585.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113378405.0	B	006801849.01	76095134	FI - LDN - Emerging Debt Market	34,340,659.34
FX	LTAA1113387687.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113388801.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1113389486.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113391445.0	B	006843411.01	76051972	FI - LDN - Interest Rate Products	57,846,336.40
FX	LTAA1113391453.0	B	006843411.01	76051972	FI - LDN - Interest Rate Products	34,608,919.21
FX	LTAA1113391479.0	B	006818785.01	76051972	FI - LDN - Interest Rate Products	34,608,919.21
FX	LTAA1113400906.0	B	006820641.01	76095134	FI - LDN - Emerging Debt Market	76,491,712.71
FX	LTAA1113402092.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1113402226.0	B	006820641.01	76037323	FI - LDN - Interest Rate Products	124,087,500.00
FX	LTAA1113402425.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113402750.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113402932.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	90,000,000.00
FX	LTAA1113403766.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1113403927.0	B	006811350.01	76051949	FI - LDN - Emerging Debt Market	15,208,370.14
FX	LTAA1113403970.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	10,138,913.42
FX	LTAA1113404109.4	B	006842629.01	76095065	FI - LDN - Interest Rate Products	149,740,000.00
FX	LTAA1113404255.0	B	006901896.01	76095065	FI - LDN - Interest Rate Products	119,480,000.00
FX	LTAA1113404274.0	B	006843411.01	76095065	FI - LDN - Interest Rate Products	74,675,000.00
FX	LTAA1113404305.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1113404317.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1113404331.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	36,013,048.90
FX	LTAA1113404339.4	B	006842629.01	76095065	FI - LDN - Interest Rate Products	115,241,756.48
FX	LTAA1113404349.4	B	006842629.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1113404484.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1113404561.0	B	006465967.01	76095134	FI - LDN - Emerging Debt Market	71,234,735.41
FX	LTAA1113404913.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1113406522.0	B	006801849.01	76095134	FI - LDN - Emerging Debt Market	47,489,823.61
FX	LTAA1113417554.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	37,247,500.00
FX	LTAA1113420589.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	74,870,000.00
FX	LTAA1113420601.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	37,435,000.00
FX	LTAA1113421375.0	B	006823710.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LTAA1113439084.0	B	006801849.01	76095065	FI - LDN - Interest Rate Products	37,212,500.00
FX	LTAA1113441646.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	130,988,000.00

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
FX	LTAA1113441651.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	74,425,000.00
FX	LTAA1113442273.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	451,350,000.00
FX	LTAA1113442688.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	57,148,000.00
FX	LTAA1113442739.0	B	006803167.01	76095065	FI - LDN - Interest Rate Products	111,330,000.00
FX	LTAA1113442745.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	296,880,000.00
FX	LTAA1113442772.0	B	006810774.01	76095065	FI - LDN - Interest Rate Products	372,125,000.00
FX	LTAA1113442783.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	148,850,000.00
FX	LTAA1113442797.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	148,850,000.00
FX	LTAA1113442801.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	376,125,000.00
FX	LTAA1113452277.0	B	006803167.01	76095065	FI - LDN - Interest Rate Products	59,540,000.00
FX	LTAA1113453315.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	297,700,000.00
FX	LTAA1113453327.0	B	006901896.01	76095065	FI - LDN - Interest Rate Products	354,263,000.00
FX	LTAA1113453338.0	B	006656748.01	76095065	FI - LDN - Interest Rate Products	148,850,000.00
FX	LTAA1113453347.0	B	006901896.01	76095065	FI - LDN - Interest Rate Products	520,975,000.00
FX	LTAA1113453356.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	223,275,000.00
FX	LTAA1113453366.0	B	006801849.01	76095065	FI - LDN - Interest Rate Products	74,425,000.00
FX	LTAA1113453372.0	B	006803167.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1113453380.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1113453385.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1113453464.0	B	006810774.01	76095065	FI - LDN - Interest Rate Products	295,820,000.00
FX	LTAA1113453484.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	446,550,000.00
FX	LTAA1113453493.0	B	006803167.01	76095065	FI - LDN - Interest Rate Products	74,425,000.00
FX	LTAA1113453499.0	B	006812879.01	76095065	FI - LDN - Interest Rate Products	111,637,500.00
FX	LTAA1113456854.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	48,594,570.28
FX	LTAA1113463059.0	B	006810550.01	76095065	FI - LDN - Interest Rate Products	376,125,000.00
FX	LTAA1113465242.0	B	006801849.01	76095065	FI - LDN - Interest Rate Products	146,420,000.00
FX	LTAA1113465248.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	295,240,000.00
FX	LTAA1113465255.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	738,250,000.00
FX	LTAA1113465268.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	73,810,000.00
FX	LTAA1113465469.0	B	006812432.01	76095102	FI - LDN - Interest Rate Products	32,590,000.00
FX	LTAA1113465526.0	B	006831200.01	76095065	FI - LDN - Interest Rate Products	51,153,000.00
FX	LTAA1113466432.0	B	006823710.01	76095065	FI - LDN - Interest Rate Products	221,865,000.00
FX	LTAA1113466439.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	147,650,000.00
FX	LTAA1113466447.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	1,033,550,000.00
FX	LTAA1113466454.0	B	006810774.01	76095065	FI - LDN - Interest Rate Products	221,430,000.00
FX	LTAA1113474851.0	B	006803167.01	76095065	FI - LDN - Interest Rate Products	36,977,500.00
FX	LTAA1113475078.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	295,300,000.00
FX	LTAA1113475081.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	74,205,000.00
FX	LTAA1113475087.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	371,025,000.00
FX	LTAA1113475089.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	74,425,000.00
FX	LTAA1113475101.0	B	006803167.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1113475325.0	B	006831200.01	76095065	FI - LDN - Interest Rate Products	210,448,000.00
FX	LTAA1113477301.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1113477309.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	89,064,000.00
FX	LTAA1113477315.4	B	006812929.01	76095065	FI - LDN - Interest Rate Products	73,825,000.00
FX	LTAA1113485243.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1113485881.0	B	006826416.01	76051972	FI - LDN - Interest Rate Products	63,607,006.56
FX	LTAA1113485896.0	B	006803134.01	76051972	FI - LDN - Interest Rate Products	48,534,440.10
FX	LTAA1113494389.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	74,425,000.00
FX	LTAA1113495481.0	B	006805022.01	76095065	FI - LDN - Interest Rate Products	295,240,000.00
FX	LTAA1113495518.0	B	006805022.01	76095065	FI - LDN - Interest Rate Products	178,620,200.00
FX	LTAA1113503690.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	146,420,000.00
FX	LTAA1113503705.0	B	006830145.01	76095065	FI - LDN - Interest Rate Products	297,880,000.00
FX	LTAA1113505273.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	661,240,000.00
FX	LTAA1113505316.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	495,930,000.00
FX	LTAA1113505980.1	B	006830491.01	77597013	FI - NYK - Swaps Structuring	110,713,305.32
FX	LTAA1113526012.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	118,752,000.00
FX	LTAA1113538206.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	82,525,000.00
FX	LTAA1113553970.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	112,140,000.00

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
FX	LTAA1113562500.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	148,800,000.00
FX	LTAA1113577650.0	B	006847685.01	76095065	FI - LDN - Interest Rate Products	432,156,586.80
FX	LTAA1113585739.0	B	006847685.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1113601887.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	59,520,000.00
FX	LTAA1113601907.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	59,520,000.00
FX	LTAA1113602187.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	223,575,000.00
FX	LTAA1113610493.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	89,760,000.00
FX	LTAA1113628171.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	171,155,100.00
FX	LTAA1113628186.0	B	006810501.01	76037323	FI - LDN - Interest Rate Products	49,851,000.00
FX	LTAA1113639740.0	B	006656748.01	76037323	FI - LDN - Interest Rate Products	50,109,000.00
FX	LTAA1113644071.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	83,515,000.00
FX	LTAA1113667750.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	33,234,000.00
FX	LTAA1113676444.0	B	006811244.01	76037323	FI - LDN - Interest Rate Products	112,165,440.00
FX	LTAA1113676483.0	B	006811244.01	76037323	FI - LDN - Interest Rate Products	104,346,900.00
FX	LTAA1113686234.0	B	006847685.01	76037323	FI - LDN - Interest Rate Products	127,104,878.30
FX	LTAA1113691633.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	178,112,200.00
FX	LTAA1113691642.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	83,230,000.00
FX	LTAA1113720506.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	148,380,000.00
FX	LTAA1113721027.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	148,380,000.00
FX	LTAA1113729599.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	741,900,000.00
FX	LTAA1113730609.0	B	006810592.01	76095065	FI - LDN - Interest Rate Products	740,450,000.00
FX	LTAA1113739308.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	848,555,700.00
FX	LTAA1113739321.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	740,450,000.00
FX	LTAA1113750953.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	340,863,600.00
FX	LTAA1113750989.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	325,900,000.00
FX	LTAA1113754018.0	B	006811350.01	76051972	FI - LDN - Interest Rate Products	146,641,900.48
FX	LTAA1113772394.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	292,540,000.00
FX	LTAA1113779155.1	B	006970438.01	77597013	FI - NYK - Swaps Structuring	278,937,219.19
FX	LTAA1113800322.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	219,405,000.00
FX	LTAA1113801479.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	2,150,605,962.01
FX	LTAA1113801592.0	B	006468383.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1113846103.0	B	006830145.01	76037323	FI - LDN - Interest Rate Products	122,505,000.00
FX	LTAA1113856772.0	B	006803167.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1113871083.0	B	006803167.01	76095065	FI - LDN - Interest Rate Products	185,827,332.32
FX	LTAA1113871127.0	B	006803167.01	76095065	FI - LDN - Interest Rate Products	172,862,634.72
FX	LTAA1113900259.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	10,339,419.29
FX	LTAA1113902259.0	B	006804504.01	76095065	FI - LDN - Interest Rate Products	187,161,600.00
FX	LTAA1113902282.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	146,220,000.00
FX	LTAA1113909954.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	300,640,000.00
FX	LTAA1113910017.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	150,450,000.00
FX	LTAA1113917745.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	224,130,000.00
FX	LTAA1113925563.0	B	006810808.01	76095065	FI - LDN - Interest Rate Products	122,444,366.26
FX	LTAA1113930374.1	B	006973135.01	77597013	FI - NYK - Swaps Structuring	527,109,304.41
FX	LTAA1113943461.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	372,875,000.00
FX	LTAA1113943491.0	B	006656748.01	76095065	FI - LDN - Interest Rate Products	368,475,000.00
FX	LTAA1113943864.0	B	006830145.01	76095065	FI - LDN - Interest Rate Products	298,840,000.00
FX	LTAA1113968104.0	B	006801658.01	76095065	FI - LDN - Interest Rate Products	89,652,000.00
FX	LTAA1113977271.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	112,305,000.00
FX	LTAA1113988582.0	B	006811376.01	76051972	FI - LDN - Interest Rate Products	29,120,664.06
FX	LTAA1113991678.0	B	006820641.01	76051972	FI - LDN - Interest Rate Products	49,441,313.16
FX	LTAA1114008115.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	149,350,000.00
FX	LTAA1114008609.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	98,592,000.00
FX	LTAA1114010679.0	B	006810550.01	76095065	FI - LDN - Interest Rate Products	150,450,000.00
FX	LTAA1114010735.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	67,702,500.00
FX	LTAA1114022429.1	B	006852511.01	77597013	FI - NYK - Swaps Structuring	151,162,782.51
FX	LTAA1114025943.0	B	006810501.01	76037323	FI - LDN - Interest Rate Products	279,276,000.00
FX	LTAA1114031356.0	B	006656748.01	76095065	FI - LDN - Interest Rate Products	480,785,500.00
FX	LTAA1114031373.0	B	006656748.01	76095065	FI - LDN - Interest Rate Products	267,930,000.00
FX	LTAA1114032334.0	B	006656748.01	76095065	FI - LDN - Interest Rate Products	270,509,100.00

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
FX	LTAA1114032343.0	B	006656748.01	76095065	FI - LDN - Interest Rate Products	150,450,000.00
FX	LTAA1114033566.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	78,548,720.69
FX	LTAA1114051126.4	B	006811251.01	76037324	FI - LDN - Interest Rate Products	70,413,625.77
FX	LTAA1114051932.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	147,650,000.00
FX	LTAA1114051942.0	B	006801658.01	76095065	FI - LDN - Interest Rate Products	295,300,000.00
FX	LTAA1114057196.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	97,828,213.66
FX	LTAA1114070445.0	B	006811194.01	76095065	FI - LDN - Interest Rate Products	22,123,500.00
FX	LTAA1114095859.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	271,620,800.00
FX	LTAA1114095864.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	147,620,000.00
FX	LTAA1114097568.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	276,312,800.00
FX	LTAA1114097595.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	150,170,000.00
FX	LTAA1114104460.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	48,534,440.10
FX	LTAA1114104732.0	B	006801658.01	76095065	FI - LDN - Interest Rate Products	148,940,000.00
FX	LTAA1114107466.0	B	006801633.01	76051972	FI - LDN - Interest Rate Products	48,837,663.61
FX	LTAA1114107487.0	B	006803209.01	76051972	FI - LDN - Interest Rate Products	48,837,663.61
FX	LTAA1114107607.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	48,534,440.10
FX	LTAA1114107614.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	48,534,440.10
FX	LTAA1114108016.1	B	006842793.01	77597013	FI - NYK - Swaps Structuring	464,183,584.98
FX	LTAA1114108354.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	738,100,000.00
FX	LTAA1114155600.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	49,795,837.07
FX	LTAA1114156306.0	B	006803167.01	76051972	FI - LDN - Interest Rate Products	50,085,144.75
FX	LTAA1114180151.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	74,735,000.00
FX	LTAA1114182884.0	B	006811350.01	76037324	FI - LDN - Interest Rate Products	138,384,000.00
FX	LTAA1114182898.0	B	006811350.01	76037324	FI - LDN - Interest Rate Products	145,719,489.98
FX	LTAA1114195985.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	747,350,000.00
FX	LTAA1114199574.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	299,580,000.00
FX	LTAA1114203782.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	406,399,200.00
FX	LTAA1114203878.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	300,480,000.00
FX	LTAA1114214075.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	37,262,500.00
FX	LTAA1114220298.0	B	006801658.01	76095065	FI - LDN - Interest Rate Products	97,155,500.00
FX	LTAA1114220881.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	300,480,000.00
FX	LTAA1114232381.0	B	006811194.01	76095065	FI - LDN - Interest Rate Products	44,715,000.00
FX	LTAA1114234077.0	B	006873210.01	76051987	FI - LDN - Emerging Debt Market	18,917,728.71
FX	LTAA1114240481.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	203,256,000.00
FX	LTAA1114240508.4	B	006810972.01	76095065	FI - LDN - Interest Rate Products	150,560,000.00
FX	LTAA1114240509.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1114240971.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	877,625,000.00
FX	LTAA1114240977.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	743,750,000.00
FX	LTAA1114240982.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	2,463,936,000.00
FX	LTAA1114240992.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,440,521,956.01
FX	LTAA1114249701.0	B	006801930.01	76051972	FI - LDN - Interest Rate Products	194,137,760.41
FX	LTAA1114253312.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	148,740,000.00
FX	LTAA1114253318.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	232,034,400.00
FX	LTAA1114281283.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	495,792,000.00
FX	LTAA1114281291.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	375,600,000.00
FX	LTAA1114284929.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	173,118,400.00
FX	LTAA1114284933.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	83,230,000.00
FX	LTAA1114286965.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	279,757,000.00
FX	LTAA1114286973.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	367,464,600.00
FX	LTAA1114306394.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	200,561,572.40
FX	LTAA1114308632.0	B	006810519.01	76051972	FI - LDN - Interest Rate Products	15,042,117.93
FX	LTAA1114309517.0	B	006811848.01	76095065	FI - LDN - Interest Rate Products	37,805,000.00
FX	LTAA1114309527.0	B	006811848.01	76095065	FI - LDN - Interest Rate Products	74,551,460.00
FX	LTAA1114310247.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	848,344,200.00
FX	LTAA1114310251.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	453,660,000.00
FX	LTAA1114310257.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1114311030.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	122,362,500.00
FX	LTAA1114311039.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	122,452,500.00
FX	LTAA1114311046.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	138,779,500.00

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
FX	LTAA1114316099.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	362,928,000.00
FX	LTAA1114316217.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	151,220,000.00
FX	LTAA1114316323.0	B	006831200.01	76095065	FI - LDN - Interest Rate Products	98,766,223.58
FX	LTAA1114316409.0	B	006831200.01	76095065	FI - LDN - Interest Rate Products	176,959,570.91
FX	LTAA1114318605.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1114319151.0	B	006803209.01	76051972	FI - LDN - Interest Rate Products	50,140,393.10
FX	LTAA1114319176.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	200,561,572.40
FX	LTAA1114320368.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	122,512,500.00
FX	LTAA1114320423.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	122,512,500.00
FX	LTAA1114324801.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	185,475,000.00
FX	LTAA1114327393.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	740,450,000.00
FX	LTAA1114328270.1	B	006970164.01	77597013	FI - NYK - Swaps Structuring	34,542,266.43
FX	LTAA1114328473.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	148,090,000.00
FX	LTAA1114336592.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	74,045,000.00
FX	LTAA1114363502.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	464,100,000.00
FX	LTAA1114363529.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	299,040,000.00
FX	LTAA1114370113.1	B	006860852.01	77597013	FI - NYK - Swaps Structuring	528,205,730.98
FX	LTAA1114383362.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	163,340,000.00
FX	LTAA1114383979.0	B	006429682.01	76037323	FI - LDN - Interest Rate Products	153,234,878.30
FX	LTAA1114383980.0	B	006429682.01	76037323	FI - LDN - Interest Rate Products	121,486,425.71
FX	LTAA1114392227.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1114392236.0	B	006429682.01	76037323	FI - LDN - Interest Rate Products	186,279,186.09
FX	LTAA1114392243.0	B	006429682.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1114392502.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,440,521,956.01
FX	LTAA1114396754.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1114396759.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	145,530,000.00
FX	LTAA1114396847.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1114397764.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	582,120,000.00
FX	LTAA1114399292.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	145,530,000.00
FX	LTAA1114399318.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	363,825,000.00
FX	LTAA1114406193.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1114406489.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1114406492.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	273,699,171.64
FX	LTAA1114407879.0	B	006804504.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1114407903.0	B	006801633.01	76037323	FI - LDN - Interest Rate Products	170,080,996.00
FX	LTAA1114409089.0	B	006804504.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1114410583.0	B	006810550.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1114410635.4	B	006806616.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1114410648.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	324,117,440.10
FX	LTAA1114410663.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1114410692.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	178,624,722.54
FX	LTAA1114410721.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	180,065,244.50
FX	LTAA1114414652.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1114415134.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	108,039,146.70
FX	LTAA1114416016.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	64,613,294.87
FX	LTAA1114416632.0	B	006818785.01	76051972	FI - LDN - Interest Rate Products	24,267,220.05
FX	LTAA1114421867.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	64,578,388.40
FX	LTAA1114421870.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	64,578,388.40
FX	LTAA1114422787.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1114427794.0	B	006806616.01	76037323	FI - LDN - Interest Rate Products	40,495,475.24
FX	LTAA1114427802.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1114429368.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1114429371.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	205,994,639.71
FX	LTAA1114429373.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1114432977.0	B	006810774.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1114433862.0	B	006810774.01	76037323	FI - LDN - Interest Rate Products	121,486,425.71
FX	LTAA1114434787.0	B	006810774.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1114434790.0	B	006810774.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1114436427.0	B	006804504.01	76037323	FI - LDN - Interest Rate Products	72,891,855.43

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1114436430.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	170,080,996.00
FX	LTAA1114437786.0	B	006657688.01	76037323	FI - LDN - Interest Rate Products	566,936,653.32
FX	LTAA1114447642.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1114454597.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1114457633.0	B	006830145.01	76095065	FI - LDN - Interest Rate Products	362,719,275.61
FX	LTAA1114458075.0	B	006830145.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1114458121.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	216,105,000.00
FX	LTAA1114458228.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	381,785,500.00
FX	LTAA1114463730.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	323,963,801.90
FX	LTAA1114463874.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	323,963,801.90
FX	LTAA1114468384.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	194,470,464.06
FX	LTAA1114469586.0	B	006847685.01	76051972	FI - LDN - Interest Rate Products	194,137,760.41
FX	LTAA1114480420.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1114485303.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	720,850,000.00
FX	LTAA1114497458.0	B	006877781.01	76037323	FI - LDN - Interest Rate Products	202,477,376.19
FX	LTAA1114497469.0	B	006877781.01	76037323	FI - LDN - Interest Rate Products	323,963,801.90
FX	LTAA1114503132.0	B	006858161.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1114503621.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	121,486,425.71
FX	LTAA1114504029.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	1,800,652,445.01
FX	LTAA1114505007.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1114510502.0	B	006810592.01	76051972	FI - LDN - Interest Rate Products	242,672,200.51
FX	LTAA1114511574.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	16,198,190.09
FX	LTAA1114511578.0	B	006801849.01	76037323	FI - LDN - Interest Rate Products	24,297,285.14
FX	LTAA1114518815.0	B	006804504.01	76037323	FI - LDN - Interest Rate Products	332,872,806.45
FX	LTAA1114518868.0	B	006657688.01	76037323	FI - LDN - Interest Rate Products	105,288,235.62
FX	LTAA1114524363.1	B	006973135.01	77597013	FI - NYK - Swaps Structuring	6,987,605.30
FX	LTAA1114534894.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	297,980,000.00
FX	LTAA1114549872.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	294,780,000.00
FX	LTAA1114549886.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	294,780,000.00
FX	LTAA1114551535.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	415,825,000.00
FX	LTAA1114558096.0	B	006810501.01	76037323	FI - LDN - Interest Rate Products	24,451,500.00
FX	LTAA1114558912.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	147,950,000.00
FX	LTAA1114560156.0	B	006801658.01	76095065	FI - LDN - Interest Rate Products	73,975,000.00
FX	LTAA1114560158.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	89,213,850.00
FX	LTAA1114570368.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	243,465,000.00
FX	LTAA1114570679.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	246,360,000.00
FX	LTAA1114575348.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	374,350,000.00
FX	LTAA1114575438.0	B	006803134.01	76051972	FI - LDN - Interest Rate Products	24,632,968.77
FX	LTAA1114575944.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	323,963,801.90
FX	LTAA1114582224.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	138,558,500.00
FX	LTAA1114583184.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	149,150,000.00
FX	LTAA1114583509.0	B	006808406.01	76095065	FI - LDN - Interest Rate Products	272,258,649.68
FX	LTAA1114583606.0	B	006808406.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1114589212.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	32,848,000.00
FX	LTAA1114589555.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	115,710,000.00
FX	LTAA1114589891.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	30,580,500.00
FX	LTAA1114589898.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	24,795,000.00
FX	LTAA1114589905.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	24,492,000.00
FX	LTAA1114589917.4	B	006821979.01	76037323	FI - LDN - Interest Rate Products	8,164,000.00
FX	LTAA1114589930.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	82,160,000.00
FX	LTAA1114590041.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	165,300,000.00
FX	LTAA1114601729.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	82,160,000.00
FX	LTAA1114608496.0	B	006811848.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LTAA1114608499.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	184,167,900.00
FX	LTAA1114608526.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1114611760.0	B	006812929.01	76037323	FI - LDN - Interest Rate Products	81,640,000.00
FX	LTAA1114613162.0	B	006811350.01	76095065	FI - LDN - Interest Rate Products	591,640,000.00
FX	LTAA1114613164.0	B	006811848.01	76095065	FI - LDN - Interest Rate Products	74,425,000.00
FX	LTAA1114613176.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	495,150,000.00

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
FX	LTAA1114614305.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,479,100,000.00
FX	LTAA1114614307.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,743,858,900.00
FX	LTAA1114614334.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	752,250,000.00
FX	LTAA1114614337.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1114614805.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	329,220,000.00
FX	LTAA1114615296.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	246,915,000.00
FX	LTAA1114615870.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	219,630,000.00
FX	LTAA1114615952.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	97,842,465.00
FX	LTAA1114616015.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	168,145,675.97
FX	LTAA1114624201.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	485,945,702.85
FX	LTAA1114625552.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	417,975,000.00
FX	LTAA1114625559.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	413,975,000.00
FX	LTAA1114640881.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	535,897,200.00
FX	LTAA1114640887.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	292,840,000.00
FX	LTAA1114643621.1	B	006852511.01	77597013	FI - NYK - Swaps Structuring	510,513,659.12
FX	LTAA1114646904.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	147,620,000.00
FX	LTAA1114648382.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	183,025,000.00
FX	LTAA1114648560.0	B	006804504.01	76037323	FI - LDN - Interest Rate Products	81,530,000.00
FX	LTAA1114660718.0	B	006901896.01	76037323	FI - LDN - Interest Rate Products	334,380,000.00
FX	LTAA1114661428.0	B	006804504.01	76037323	FI - LDN - Interest Rate Products	250,785,000.00
FX	LTAA1114661438.0	B	006804504.01	76037323	FI - LDN - Interest Rate Products	199,572,000.00
FX	LTAA1114661463.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	112,140,000.00
FX	LTAA1114662845.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	87,001,439.92
FX	LTAA1114674865.1	B	006830947.01	77597013	FI - NYK - Swaps Structuring	271,234,946.92
FX	LTAA1114679644.0	B	006818785.01	76051972	FI - LDN - Interest Rate Products	49,795,837.07
FX	LTAA1114704407.0	B	006818785.01	76051972	FI - LDN - Interest Rate Products	49,324,257.67
FX	LTAA1114707413.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	223,125,000.00
FX	LTAA1114708134.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	42,012,500.00
FX	LTAA1114708144.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	42,277,589.50
FX	LTAA1114711007.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	221,637,500.00
FX	LTAA1114711012.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	74,375,000.00
FX	LTAA1114712038.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	165,680,000.00
FX	LTAA1114713767.0	B	006810501.01	76037323	FI - LDN - Interest Rate Products	409,108,235.51
FX	LTAA1114715527.0	B	006858120.01	76037323	FI - LDN - Interest Rate Products	82,840,000.00
FX	LTAA1114718818.0	B	006811194.01	76095065	FI - LDN - Interest Rate Products	225,360,000.00
FX	LTAA1114723750.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	150,960,000.00
FX	LTAA1114723838.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	22,644,000.00
FX	LTAA1114723845.0	B	006811194.01	76095065	FI - LDN - Interest Rate Products	150,960,000.00
FX	LTAA1114737602.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	308,856,350.00
FX	LTAA1114737606.0	B	006656748.01	76095065	FI - LDN - Interest Rate Products	151,030,000.00
FX	LTAA1114737614.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	61,893,600.00
FX	LTAA1114737633.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	30,192,000.00
FX	LTAA1114737635.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	307,895,200.00
FX	LTAA1114737640.0	B	006656748.01	76095065	FI - LDN - Interest Rate Products	150,560,000.00
FX	LTAA1114738062.0	B	006808406.01	76095065	FI - LDN - Interest Rate Products	329,245,400.00
FX	LTAA1114738081.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	250,709,800.00
FX	LTAA1114738768.4	B	006810592.01	76051987	FI - LDN - Emerging Debt Market	62,357,325.15
FX	LTAA1114741770.1	B	006987721.01	77597013	FI - NYK - Swaps Structuring	4,472,936.95
FX	LTAA1114741789.1	B	006987721.01	77597013	FI - NYK - Swaps Structuring	1,478,964.26
FX	LTAA1114741826.1	B	006987721.01	77597013	FI - NYK - Swaps Structuring	1,314,472.95
FX	LTAA1114749202.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	151,030,000.00
FX	LTAA1114749807.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	41,615,000.00
FX	LTAA1114749813.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	166,730,000.00
FX	LTAA1114749866.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	83,230,000.00
FX	LTAA1114749872.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	166,460,000.00
FX	LTAA1114760422.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	148,090,000.00
FX	LTAA1114760426.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	90,732,000.00
FX	LTAA1114761384.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	222,135,000.00
FX	LTAA1114766086.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	59,236,000.00

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
FX	LTAA1114766101.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	135,549,000.00
FX	LTAA1114768051.0	B	006818785.01	76051972	FI - LDN - Interest Rate Products	199,980,002.00
FX	LTAA1114771765.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	444,486,700.00
FX	LTAA1114771780.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	369,175,000.00
FX	LTAA1114771792.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	376,924,476.62
FX	LTAA1114774437.0	B	006803167.01	76095065	FI - LDN - Interest Rate Products	292,540,000.00
FX	LTAA1114781708.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	377,400,000.00
FX	LTAA1114785739.1	B	006852511.01	77597013	FI - NYK - Swaps Structuring	143,373,730.80
FX	LTAA1114785753.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	74,190,000.00
FX	LTAA1114787297.0	B	006808406.01	76095065	FI - LDN - Interest Rate Products	436,440,000.00
FX	LTAA1114787530.0	B	006910178.01	76037323	FI - LDN - Interest Rate Products	50,461,651.39
FX	LTAA1114787653.0	B	006980932.01	76037323	FI - LDN - Interest Rate Products	181,661,944.99
FX	LTAA1114790894.0	B	006806616.01	76037323	FI - LDN - Interest Rate Products	97,770,000.00
FX	LTAA1114790896.0	B	006806616.01	76037323	FI - LDN - Interest Rate Products	187,392,500.00
FX	LTAA1114793743.0	B	006830145.01	76037323	FI - LDN - Interest Rate Products	222,031,266.03
FX	LTAA1114795640.0	B	006910178.01	76037323	FI - LDN - Interest Rate Products	25,230,825.71
FX	LTAA1114795747.0	B	006830145.01	76095065	FI - LDN - Interest Rate Products	290,960,000.00
FX	LTAA1114802483.0	B	006810592.01	76095065	FI - LDN - Interest Rate Products	659,250,900.00
FX	LTAA1114802484.0	B	006810592.01	76095065	FI - LDN - Interest Rate Products	436,590,000.00
FX	LTAA1114804356.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	154,135,849.29
FX	LTAA1114805018.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	121,552,500.00
FX	LTAA1114805082.0	B	006830145.01	76095065	FI - LDN - Interest Rate Products	40,517,500.00
FX	LTAA1114808150.0	B	006830145.01	76037323	FI - LDN - Interest Rate Products	20,184,660.57
FX	LTAA1114808382.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	454,053,600.00
FX	LTAA1114808393.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,505,345,444.03
FX	LTAA1114808399.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	1,505,345,444.03
FX	LTAA1114808409.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1114808411.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1114808610.0	B	006840730.01	76051972	FI - LDN - Interest Rate Products	194,137,760.41
FX	LTAA1114809053.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	970,911,798.35
FX	LTAA1114809064.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1114809766.0	B	006810501.01	76095065	FI - LDN - Interest Rate Products	208,299,474.84
FX	LTAA1114809779.0	B	006810501.01	76095065	FI - LDN - Interest Rate Products	256,412,908.17
FX	LTAA1114809791.0	B	006980932.01	76095065	FI - LDN - Interest Rate Products	312,449,212.26
FX	LTAA1114810975.0	B	006429682.01	76051972	FI - LDN - Interest Rate Products	72,801,660.15
FX	LTAA1114811613.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	75,692,477.14
FX	LTAA1114818553.0	B	006810873.01	76095065	FI - LDN - Interest Rate Products	145,530,000.00
FX	LTAA1114819834.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	36,013,048.90
FX	LTAA1114819836.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1114819853.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1114827094.0	B	006807051.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1114827255.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	432,156,586.80
FX	LTAA1114827316.0	B	006807051.01	76095065	FI - LDN - Interest Rate Products	149,350,000.00
FX	LTAA1114827349.0	B	006805527.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1114828567.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	97,068,880.20
FX	LTAA1114829516.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1114829519.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1114829523.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1114829637.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	864,313,173.60
FX	LTAA1114830069.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1114830673.0	B	006807051.01	76095065	FI - LDN - Interest Rate Products	36,013,048.90
FX	LTAA1114842986.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1114843055.0	B	006965644.01	76095134	FI - LDN - Emerging Debt Market	13,678,260.06
FX	LTAA1114843960.1	B	006842793.01	77597013	FI - NYK - Swaps Structuring	1,021,908,273.70
FX	LTAA1114850075.1	B	006842793.01	77597013	FI - NYK - Swaps Structuring	617,236,410.13
FX	LTAA1114850518.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1114855769.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1114855787.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	244,888,732.52
FX	LTAA1114855802.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00

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
FX	LTAA1114855818.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	656,878,011.94
FX	LTAA1114855831.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1114855843.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	244,888,732.52
FX	LTAA1114855854.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1114855865.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	656,878,011.94
FX	LTAA1114857031.0	B	006811194.01	76095065	FI - LDN - Interest Rate Products	50,418,268.46
FX	LTAA1114858122.0	B	006810774.01	76095065	FI - LDN - Interest Rate Products	292,540,000.00
FX	LTAA1114865364.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	205,717,014.21
FX	LTAA1114872992.0	B	006801930.01	76051972	FI - LDN - Interest Rate Products	97,494,394.07
FX	LTAA1114876962.1	B	006842793.01	77597013	FI - NYK - Swaps Structuring	611,401,837.10
FX	LTAA1114877113.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	147,360,000.00
FX	LTAA1114877142.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	406,862,500.00
FX	LTAA1114884448.0	B	006901896.01	76095065	FI - LDN - Interest Rate Products	295,900,000.00
FX	LTAA1114885086.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	329,260,200.00
FX	LTAA1114885090.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	147,320,000.00
FX	LTAA1114895392.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	147,360,000.00
FX	LTAA1114895401.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	663,120,000.00
FX	LTAA1114895507.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	110,520,000.00
FX	LTAA1114897598.0	B	006810774.01	76095065	FI - LDN - Interest Rate Products	221,925,000.00
FX	LTAA1114902661.0	B	006812697.01	76095065	FI - LDN - Interest Rate Products	197,733,120.00
FX	LTAA1114902772.0	B	006812697.01	76095065	FI - LDN - Interest Rate Products	73,705,000.00
FX	LTAA1114904046.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	163,010,000.00
FX	LTAA1114904059.1	B	006970164.01	77597013	FI - NYK - Swaps Structuring	13,970,664.68
FX	LTAA1114904062.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	81,155,000.00
FX	LTAA1114904170.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	81,155,000.00
FX	LTAA1114911380.0	B	006831200.01	76037323	FI - LDN - Interest Rate Products	48,594,570.28
FX	LTAA1114911475.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	165,450,000.00
FX	LTAA1114912358.1	B	006991954.01	77597013	FI - NYK - Swaps Structuring	484,660,992.28
FX	LTAA1114913557.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	258,496,600.00
FX	LTAA1114913562.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	224,130,000.00
FX	LTAA1114915477.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	82,291,170.00
FX	LTAA1114915617.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	262,784,000.00
FX	LTAA1114917830.0	B	006806616.01	76037323	FI - LDN - Interest Rate Products	33,090,000.00
FX	LTAA1114917923.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	330,600,000.00
FX	LTAA1114924599.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	328,640,000.00
FX	LTAA1114926781.0	B	006801435.01	76037320	FI - LDN - Interest Rate Products	89,610,000.00
FX	LTAA1114926812.1	B	006994677.01	77597013	FI - NYK - Swaps Structuring	229,397,969.28
FX	LTAA1114929316.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	198,216,055.50
FX	LTAA1114929325.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	145,688,800.79
FX	LTAA1114929860.0	B	006801633.01	76037323	FI - LDN - Interest Rate Products	33,060,000.00
FX	LTAA1114931090.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	492,960,000.00
FX	LTAA1114931734.0	B	006820641.01	76037323	FI - LDN - Interest Rate Products	164,280,000.00
FX	LTAA1114932415.0	B	006818785.01	76051972	FI - LDN - Interest Rate Products	49,751,243.78
FX	LTAA1114933230.0	B	006810808.01	76095065	FI - LDN - Interest Rate Products	507,226,040.85
FX	LTAA1114933990.1	B	006987721.01	77597013	FI - NYK - Swaps Structuring	20,009,997.46
FX	LTAA1114935488.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	75,160,000.00
FX	LTAA1114935737.0	B	006803209.01	76037323	FI - LDN - Interest Rate Products	314,403,630.10
FX	LTAA1114935760.0	B	006803209.01	76037323	FI - LDN - Interest Rate Products	107,643,452.46
FX	LTAA1114936889.0	B	006810774.01	76037323	FI - LDN - Interest Rate Products	164,280,000.00
FX	LTAA1114937051.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	326,560,000.00
FX	LTAA1114937364.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	1,503,200,000.00
FX	LTAA1114939812.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	163,280,000.00
FX	LTAA1114939815.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	81,860,000.00
FX	LTAA1114939822.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	84,791,200.00
FX	LTAA1114939826.0	B	006801435.01	76037323	FI - LDN - Interest Rate Products	40,930,000.00
FX	LTAA1114942455.0	B	006801435.01	76037320	FI - LDN - Interest Rate Products	59,164,000.00
FX	LTAA1114942915.1	B	006852511.01	77597013	FI - NYK - Swaps Structuring	143,373,730.80
FX	LTAA1114943053.4	B	006810774.01	76037323	FI - LDN - Interest Rate Products	86,421,800.00
FX	LTAA1114943547.0	B	006818785.01	76051972	FI - LDN - Interest Rate Products	48,928,466.58

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
FX	LTAA1114943766.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	73,955,000.00
FX	LTAA1114943770.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	92,443,750.00
FX	LTAA1114947114.1	B	006994677.01	77597013	FI - NYK - Swaps Structuring	324,884,873.99
FX	LTAA1114947470.1	B	006994677.01	77597013	FI - NYK - Swaps Structuring	132,323,917.37
FX	LTAA1114947963.0	B	006806616.01	76051972	FI - LDN - Interest Rate Products	97,828,213.66
FX	LTAA1114948364.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	146,420,000.00
FX	LTAA1114948367.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	197,667,000.00
FX	LTAA1114948835.0	B	006900914.01	76051972	FI - LDN - Interest Rate Products	97,068,880.20
FX	LTAA1114958153.0	B	006806616.01	76051949	FI - LDN - Emerging Debt Market	12,300,000.00
FX	LTAA1114962724.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	372,350,000.00
FX	LTAA1114962726.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	345,540,800.00
FX	LTAA1114962728.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	175,600,260.00
FX	LTAA1114962729.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	148,940,000.00
FX	LTAA1114963117.0	B	006901896.01	76095065	FI - LDN - Interest Rate Products	750,850,000.00
FX	LTAA1114965491.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	439,373,000.00
FX	LTAA1114965520.0	B	006824924.01	76037323	FI - LDN - Interest Rate Products	108,101,500.00
FX	LTAA1114966885.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	83,595,000.00
FX	LTAA1114973707.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	188,012,500.00
FX	LTAA1114974068.0	B	006824924.01	76051972	FI - LDN - Interest Rate Products	99,098,206.32
FX	LTAA1114990991.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	226,008,999.62
FX	LTAA1114990998.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	134,464,800.00
FX	LTAA1114991002.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	75,120,000.00
FX	LTAA1114991360.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	148,740,000.00
FX	LTAA1114993200.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	49,968,000.00
FX	LTAA1114998527.1	B	006991954.01	77597013	FI - NYK - Swaps Structuring	144,971,689.37
FX	LTAA1115001900.0	B	006810550.01	76095065	FI - LDN - Interest Rate Products	150,240,000.00
FX	LTAA1115001906.0	B	006826770.01	76037323	FI - LDN - Interest Rate Products	386,787,463.04
FX	LTAA1115002621.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	75,480,000.00
FX	LTAA1115002626.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	188,096,160.00
FX	LTAA1115002674.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	300,480,000.00
FX	LTAA1115002677.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	653,544,000.00
FX	LTAA1115004249.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	496,890,000.00
FX	LTAA1115005353.0	B	006825954.01	76095065	FI - LDN - Interest Rate Products	754,800,000.00
FX	LTAA1115012317.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	301,307,473.98
FX	LTAA1115015216.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	82,815,000.00
FX	LTAA1115015251.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	75,981,751.59
FX	LTAA1115015513.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	928,834,500.00
FX	LTAA1115015520.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	928,834,500.00
FX	LTAA1115015525.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	755,150,000.00
FX	LTAA1115015529.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	755,150,000.00
FX	LTAA1115018203.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	1,090,371,700.00
FX	LTAA1115018207.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	716,110,000.00
FX	LTAA1115024689.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	150,610,000.00
FX	LTAA1115031053.0	B	006808406.01	76037323	FI - LDN - Interest Rate Products	40,817,500.00
FX	LTAA1115037412.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	325,900,000.00
FX	LTAA1115038237.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	368,900,000.00
FX	LTAA1115038240.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	228,718,000.00
FX	LTAA1115038437.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	147,560,000.00
FX	LTAA1115038519.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	148,380,000.00
FX	LTAA1115040413.0	B	006801435.01	76095120	FI - LDN - Interest Rate Products	41,654,250.00
FX	LTAA1115041120.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	324,380,000.00
FX	LTAA1115041133.0	B	006812549.01	76037323	FI - LDN - Interest Rate Products	40,547,500.00
FX	LTAA1115041758.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	165,000,000.00
FX	LTAA1115042938.0	B	006801930.01	76037323	FI - LDN - Interest Rate Products	165,000,000.00
FX	LTAA1115044494.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	243,555,000.00
FX	LTAA1115044506.0	B	006803134.01	76037323	FI - LDN - Interest Rate Products	247,963,386.00
FX	LTAA1115056286.0	B	006901896.01	76037323	FI - LDN - Interest Rate Products	412,500,000.00
FX	LTAA1115059933.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	87,318,000.00
FX	LTAA1115059956.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	291,060,000.00

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
FX	LTAA1115062547.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	90,752,883.23
FX	LTAA1115062554.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1115064947.0	B	006803167.01	76051972	FI - LDN - Interest Rate Products	97,068,880.20
FX	LTAA1115075588.0	B	006810519.01	76051972	FI - LDN - Interest Rate Products	48,534,440.10
FX	LTAA1115076841.0	B	006801930.01	76095065	FI - LDN - Interest Rate Products	463,848,069.83
FX	LTAA1115098729.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1115098764.0	B	006820641.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LTAA1115104316.0	B	006810808.01	76095065	FI - LDN - Interest Rate Products	1,001,057,648.37
FX	LTAA1115105055.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	17,400,000.00
FX	LTAA1115105071.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1115114525.1	B	006806616.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	LTAA1115119259.4	B	006803134.01	76037324	FI - LDN - Interest Rate Products	284,900,284.90
FX	LTAA1115119265.4	B	006803134.01	76037324	FI - LDN - Interest Rate Products	284,900,284.90
FX	LTAA1115121970.0	B	006810550.01	76037323	FI - LDN - Interest Rate Products	42,426,299.50
FX	LTAA1115121975.0	B	006810550.01	76037323	FI - LDN - Interest Rate Products	222,738,072.36
FX	LTAA1115126861.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	168,461,176.99
FX	LTAA1115126865.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1115129473.0	B	006830145.01	76037323	FI - LDN - Interest Rate Products	485,945,702.85
FX	LTAA1115131201.0	B	006810550.01	76037323	FI - LDN - Interest Rate Products	323,963,801.90
FX	LTAA1115140649.0	B	006810808.01	76095065	FI - LDN - Interest Rate Products	50,000,000.00
FX	LTAA1115144032.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	323,963,801.90
FX	LTAA1115144046.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	323,057,022.41
FX	LTAA1115154351.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	73,700,000.00
FX	LTAA1115154358.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	36,300,000.00
FX	LTAA1115160188.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115161027.0	B	006424147.01	76037323	FI - LDN - Interest Rate Products	485,945,702.85
FX	LTAA1115164574.0	B	006801633.01	76095065	FI - LDN - Interest Rate Products	447,450,000.00
FX	LTAA1115165044.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	298,700,000.00
FX	LTAA1115165050.1	B	006842793.01	77597013	FI - NYK - Swaps Structuring	417,000,000.00
FX	LTAA1115171694.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	36,300,000.00
FX	LTAA1115171701.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	73,700,000.00
FX	LTAA1115172293.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115172902.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115175660.0	B	006843411.01	76037323	FI - LDN - Interest Rate Products	49,110,000.00
FX	LTAA1115177078.0	B	006803134.01	76051972	FI - LDN - Interest Rate Products	148,323,939.48
FX	LTAA1115178122.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115181555.0	B	006810808.01	76095065	FI - LDN - Interest Rate Products	50,000,000.00
FX	LTAA1115188280.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	297,611,000.00
FX	LTAA1115188295.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	297,611,000.00
FX	LTAA1115196828.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115197666.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115198448.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	110,000,000.00
FX	LTAA1115201135.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	163,800,000.00
FX	LTAA1115203409.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	163,200,000.00
FX	LTAA1115207596.0	B	006813604.01	76037323	FI - LDN - Interest Rate Products	161,981,900.95
FX	LTAA1115214404.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115214437.0	B	006801930.01	76051972	FI - LDN - Interest Rate Products	98,183,603.34
FX	LTAA1115227520.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115227985.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	185,875,000.00
FX	LTAA1115238637.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	166,050,000.00
FX	LTAA1115239617.0	B	006810550.01	76037324	FI - LDN - Interest Rate Products	44,052,863.44
FX	LTAA1115240874.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1115246970.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115246987.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115252075.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	83,750,000.00
FX	LTAA1115252083.0	B	006465967.01	76037323	FI - LDN - Interest Rate Products	83,750,000.00
FX	LTAA1115284552.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115290871.0	B	006810519.01	76051949	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115291156.1	B	006808570.01	76095540	FI - AEJ - FX and Swaps	143,507,529.77

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
FX	LTAA1115301057.1	B	006842793.01	77597013	FI - NYK - Swaps Structuring	333,000,000.00
FX	LTAA1115305083.0	B	006801658.01	76037323	FI - LDN - Interest Rate Products	166,170,000.00
FX	LTAA1115305084.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	330,560,000.00
FX	LTAA1115305960.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1115306398.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	149,790,000.00
FX	LTAA1115310505.0	B	006801435.01	76095020	FI - LDN - Interest Rate Products	41,375,000.00
FX	LTAA1115311080.0	B	006818785.01	76051972	FI - LDN - Interest Rate Products	147,347,740.67
FX	LTAA1115311555.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	224,685,000.00
FX	LTAA1115321651.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	224,685,000.00
FX	LTAA1115332611.0	B	006824924.01	76037323	FI - LDN - Interest Rate Products	248,550,000.00
FX	LTAA1115349432.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	81,780,000.00
FX	LTAA1115349436.0	B	006810519.01	76037323	FI - LDN - Interest Rate Products	83,165,000.00
FX	LTAA1115350135.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	163,270,000.00
FX	LTAA1115359518.0	B	006465967.01	76095065	FI - LDN - Interest Rate Products	74,190,000.00
FX	LTAA1115359623.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	90,511,800.00
FX	LTAA1115359627.0	B	006806616.01	76095065	FI - LDN - Interest Rate Products	74,190,000.00
FX	LTAA1115368150.0	B	006831200.01	76037323	FI - LDN - Interest Rate Products	66,412,579.39
FX	LTAA1115368154.0	B	006831200.01	76037323	FI - LDN - Interest Rate Products	75,576,007.69
FX	LTAA1115371997.0	B	006810550.01	76037324	FI - LDN - Interest Rate Products	173,871,216.74
FX	LTAA1115372013.0	B	006810642.01	76037324	FI - LDN - Interest Rate Products	174,050,000.00
FX	LTAA1115383485.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	2,129,970,093.04
FX	LTAA1275093487.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1275093535.0	B	006429682.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1275093559.0	B	006812069.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1275094549.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	48,761,559.98
FX	LTAA1275095161.0	B	006656748.01	76095134	FI - LDN - Emerging Debt Market	98,000,000.00
FX	LTAA1275095214.0	B	006656748.01	76095134	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1275106211.0	B	006833511.01	76095134	FI - LDN - Emerging Debt Market	24,516,040.91
FX	LTAA1275106242.0	B	006824924.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1275106264.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1275110598.0	B	006806616.01	76095134	FI - LDN - Emerging Debt Market	97,523,119.96
FX	LTAA1275110910.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1275111296.0	B	006806616.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1275161135.0	B	006857502.01	76095351	FI - TKO - JGB Govt's	38,004,375.86
FX	LTAA1275162290.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	148,410,000.00
FX	LTAA1275168797.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	23,492,029.09
FX	LTAA1275169227.0	B	006801435.01	76051972	FI - LDN - Interest Rate Products	159,678,307.93
FX	LTAA1275169279.0	B	006801435.01	76051972	FI - LDN - Interest Rate Products	80,039,043.44
FX	LTAA1275179018.0	B	006840730.01	76095065	FI - LDN - Interest Rate Products	295,820,000.00
FX	LTAA1275184279.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	247,950,000.00
FX	LTAA1275199916.0	B	006820641.01	76037323	FI - LDN - Interest Rate Products	164,610,000.00
FX	LTAA1275212492.0	B	006656748.01	76037323	FI - LDN - Interest Rate Products	165,310,000.00
FX	LTAA1275212529.0	B	006656748.01	76037323	FI - LDN - Interest Rate Products	165,310,000.00
FX	LTAA1275215546.0	B	006803209.01	76037323	FI - LDN - Interest Rate Products	165,050,000.00
FX	LTAA1275217404.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	612,083,500.00
FX	LTAA1275217409.0	B	006801435.01	76095065	FI - LDN - Interest Rate Products	737,450,000.00
FX	LTAA1275246400.0	B	006801930.01	76037324	FI - LDN - Interest Rate Products	175,703,693.29
FX	LTAA1275262592.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	148,410,000.00
FX	LTAA1275262637.0	B	006803209.01	76095065	FI - LDN - Interest Rate Products	222,615,000.00
FX	LTAA1400761516.0	B	006865273.01	76095350	FI - TKO - JGB Govt's	43,433,572.41
FX	LTAA1400871828.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	388,047,898.78
FX	LTAA1400871830.0	B	006810592.01	76095350	FI - TKO - JGB Govt's	112,968,820.61
FX	LTAA1400871833.0	B	006801930.01	76095350	FI - TKO - JGB Govt's	57,614,098.51
FX	LTAA1400871837.0	B	006884506.01	76095350	FI - TKO - JGB Govt's	108,450,067.78
FX	LTAA1400871838.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	247,966,561.23
FX	LTAA1400874709.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	40,501,230.70
FX	LTAA1400892823.0	B	006804405.01	76095351	FI - TKO - JGB Govt's	54,501,853.06
FX	LTAA1400894186.0	B	006801930.01	76095350	FI - TKO - JGB Govt's	85,567,909.31
FX	LTAA1400894187.0	B	006804025.01	76095350	FI - TKO - JGB Govt's	55,549,383.40

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
FX	LTAA1400895901.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	55,549,383.40
FX	LTAA1400903286.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	267,897,598.55
FX	LTAA1400903288.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	113,275,940.19
FX	LTAA1400904295.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	133,665,609.42
FX	LTAA1400904296.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	56,637,970.10
FX	LTAA1400904297.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	56,637,970.10
FX	LTAA1400904298.0	B	006808570.01	76095350	FI - TKO - JGB Govt's	56,637,970.10
FX	LTAA1400905153.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	23,792,773.88
FX	LTAA1400906477.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	133,665,609.42
FX	LTAA1400906479.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	56,637,970.10
FX	LTAA1400918889.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	22,907,500.00
FX	LTAA1400918901.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	61,221,600.00
FX	LTAA1400918903.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	46,380,000.00
FX	LTAA1400924379.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	54,573,237.28
FX	LTAA1400930867.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	109,950,522.26
FX	LTAA1400939316.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	147,880,000.00
FX	LTAA1400973560.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	24,398,997.43
FX	LTAA1400982642.0	B	006803134.01	76095350	FI - TKO - JGB Govt's	147,909,252.67
FX	LTAA1400982643.0	B	006803134.01	76095350	FI - TKO - JGB Govt's	111,209,964.41
FX	LTAA1400983019.0	B	006806616.01	76095350	FI - TKO - JGB Govt's	77,846,975.09
FX	LTAA1400998527.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	44,454,323.18
FX	LTAA1400998663.0	B	006803134.01	76095350	FI - TKO - JGB Govt's	38,897,532.79
FX	LTAA1401002886R.0	B	006818785.01	76095350	FI - TKO - JGB Govt's	55,567,903.98
FX	LTAA1401017345R.0	B	006818785.01	76095350	FI - TKO - JGB Govt's	32,844,317.93
FX	LTAA1401017423.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1401017631.1	B	006847834.01	77597013	FI - NYK - Swaps Structuring	215,060,596.20
FX	LTAA1401017641.1	B	006847834.01	77597013	FI - NYK - Swaps Structuring	215,060,596.20
FX	LTAA1401029242.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1401029856.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1401030183.0	B	006803167.01	76095350	FI - TKO - JGB Govt's	133,318,520.16
FX	LTAA1401030206.0	B	006803167.01	76095350	FI - TKO - JGB Govt's	55,549,383.40
FX	LTAA1401030213.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	383,846,239.31
FX	LTAA1401030217.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	111,098,766.80
FX	LTAA1401030229.0	B	006804538.01	76095350	FI - TKO - JGB Govt's	111,098,766.80
FX	LTAA1401030246.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	112,115,257.63
FX	LTAA1401079329.0	B	006803134.01	76095350	FI - TKO - JGB Govt's	76,277,650.65
FX	LTAA1401079330.0	B	006840730.01	76095350	FI - TKO - JGB Govt's	32,690,421.71
FX	LTAA1401088777.1	B	006404743.01	76095540	FI - AEJ - FX and Swaps	72,630,835.61
FX	LTAA1401100382.0	B	006844948.01	76095351	FI - TKO - JGB Govt's	44,627,995.65
FX	LTAA1401111985.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	111,395,789.24
FX	LTAA1401141953.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	91,925,000.00
FX	LTAA1401165181.1	B	006810592.01	76095540	FI - AEJ - FX and Swaps	6,161,272.05
FX	LTAA1401168173.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	12,298,535.24
FX	LTAA1401168184.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	7,379,121.14
FX	LTAA1401174723.0	B	006844948.01	76095351	FI - TKO - JGB Govt's	23,953,615.18
FX	LTAA1401174941.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	145,261,671.23
FX	LTAA1401174943.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	110,762,024.31
FX	LTAA1401201352.0	B	006840730.01	76095350	FI - TKO - JGB Govt's	218,962,119.55
FX	LTAA1401201367.0	B	006806616.01	76095350	FI - TKO - JGB Govt's	128,859,207.36
FX	LTAA1401201371.0	B	006803134.01	76095350	FI - TKO - JGB Govt's	128,859,207.36
FX	LTAA1401201376.0	B	006803134.01	76095350	FI - TKO - JGB Govt's	64,593,825.27
FX	LTAA1401201469.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	645,938,252.68
FX	LTAA1401201842.0	B	006801849.01	76095350	FI - TKO - JGB Govt's	76,636,741.84
FX	LTAA1401205577.0	B	006840730.01	76095350	FI - TKO - JGB Govt's	179,986,862.27
FX	LTAA1401205582.0	B	006803134.01	76095350	FI - TKO - JGB Govt's	129,187,650.54
FX	LTAA1401205584.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	128,749,726.30
FX	LTAA1401209842.1	B	006857668.01	76095540	FI - AEJ - FX and Swaps	35,628,325.23
FX	LTAA1401219542.0	B	006801633.01	76095350	FI - TKO - JGB Govt's	79,311,126.22
FX	LTAA1401221907.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	31,231,259.31

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
FX	LTAA1401223917.1	B	006845440.01	76095540	FI - AEJ - FX and Swaps	36,830,000.00
FX	LTAA1401224414.0	B	006415913.01	76095065	FI - LDN - Interest Rate Products	35,206,239.25
FX	LTAA1401414373.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	179,384,412.21
FX	LTAA1401428045.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	29,464,000.00
FX	LTAA1401612858.1	B	006801633.01	76095540	FI - AEJ - FX and Swaps	13,887,000.00
FX	LTAA1401620567.1	B	006404743.01	76095540	FI - AEJ - FX and Swaps	75,820,000.00
FX	LTAA1401620569.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	37,910,000.00
FX	LTAA1401623667.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	12,042,373.93
FX	LTAA1401655569.1	B	006826416.01	76095540	FI - AEJ - FX and Swaps	13,932,000.00
FX	LTAA1401677305.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	23,158,869.85
FX	LTAA1401685000.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	11,383,039.27
FX	LTAA1401689455R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	56,915,196.36
FX	LTAA1401767741.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	71,256,650.46
FX	LTAA1401777501.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	5,676,716.42
FX	LTAA1401809556.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	5,897,174.66
FX	LTAA1401809561.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	17,691,523.97
FX	LTAA1401809565.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	11,794,349.31
FX	LTAA1401809661R.0	B	006818785.01	76038005	FI - TKO - Swaps	21,829,294.91
FX	LTAA1401809664.0	B	006803134.01	76038005	FI - TKO - Swaps	32,743,942.37
FX	LTAA1401809852.0	B	006803209.01	76038005	FI - TKO - Swaps	35,472,604.23
FX	LTAA1401819164.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	330,833,700.93
FX	LTAA1401819166.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	282,311,424.79
FX	LTAA1401819171.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	323,665,637.41
FX	LTAA1401819173.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	275,694,750.77
FX	LTAA1401822795R.0	B	006818785.01	76038005	FI - TKO - Swaps	55,138,950.15
FX	LTAA1401822797.0	B	006810592.01	76038005	FI - TKO - Swaps	38,597,265.11
FX	LTAA1401822799.0	B	006804538.01	76038005	FI - TKO - Swaps	55,138,950.15
FX	LTAA1401822801.0	B	006806616.01	76038005	FI - TKO - Swaps	37,273,930.30
FX	LTAA1401822804.0	B	006806616.01	76038005	FI - TKO - Swaps	88,222,320.25
FX	LTAA1401826504R.0	B	006818785.01	76038005	FI - TKO - Swaps	109,902,187.05
FX	LTAA1401826542.0	B	006803134.01	76038005	FI - TKO - Swaps	117,595,340.15
FX	LTAA1401837392.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,593,457.91
FX	LTAA1401851905.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	3,348,289.54
FX	LTAA1401851913.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	3,347,640.77
FX	LTAA1401864215.1	B	006802607.01	76095540	FI - AEJ - FX and Swaps	2,521,057.15
FX	LTAA1401878462.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	56,967,073.03
FX	LTAA1401888826.4	B	006808570.01	76095351	FI - TKO - JGB Govt's	231,588,698.47
FX	LTAA1401888832.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	115,794,349.24
FX	LTAA1401894820.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	11,686,309.47
FX	LTAA1401895452.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	5,822,146.99
FX	LTAA1401912624.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,554,531.86
FX	LTAA1401918417.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	15,186,493.92
FX	LTAA1401919716.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	11,093,925.80
FX	LTAA1401957306.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1401957309.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	134,538,309.16
FX	LTAA1401965457.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	11,668,302.83
FX	LTAA1401973103.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	44,439,506.72
FX	LTAA1401980841.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	18,157,708.90
FX	LTAA1401984805.1	B	006802607.01	76095540	FI - AEJ - FX and Swaps	179,384,412.21
FX	LTAA1401996905.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	28,318,985.05
FX	LTAA1418001093.0	B	006414643.01	76095351	FI - TKO - JGB Govt's	56,637,970.10
FX	LTAA1418019180.1	B	006808570.01	76095540	FI - AEJ - FX and Swaps	80,662,050.00
FX	LTAA1418019183.1	B	006802607.01	76095540	FI - AEJ - FX and Swaps	139,072,500.00
FX	LTAA1418024999.0	B	006801849.01	76095351	FI - TKO - JGB Govt's	32,851,511.17
FX	LTAA1418058466.1	B	006810592.01	76095540	FI - AEJ - FX and Swaps	11,219,354.21
FX	LTAA1418144282.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	55,697,894.62
FX	LTAA1418144283P.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	55,697,894.62
FX	LTAA1418144375.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	55,697,894.62
FX	LTAA1418148217.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	111,333,778.67

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1418155780.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	10,135,371.69
FX	LTAA1418187320.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	184,130,000.00
FX	LTAA1418200867.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	34,722,222.22
FX	LTAA1418200879.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	167,824,074.07
FX	LTAA1418237193.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	5,730,780.39
FX	LTAA1418252354.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	154,030,800.00
FX	LTAA1418284515.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	179,384,412.21
FX	LTAA1418299513.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	287,911,981.60
FX	LTAA1418332428.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	56,637,970.10
FX	LTAA1418336155.0	B	006833354.01	76095351	FI - TKO - JGB Govt's	47,776,929.65
FX	LTAA1418356448.0	B	006414643.01	76095351	FI - TKO - JGB Govt's	109,649,122.81
FX	LTAA1418371376.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	93,626,806.83
FX	LTAA1418372597.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	109,505,037.23
FX	LTAA1418372607.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	54,752,518.62
FX	LTAA1418372626.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	45,992,115.64
FX	LTAA1418372630.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	54,752,518.62
FX	LTAA1418375890.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	85,413,929.04
FX	LTAA1418416211.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	2,232,193.02
FX	LTAA1418427769.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	11,111,226.27
FX	LTAA1418437400.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	22,279,157.85
FX	LTAA1418437405.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	51,242,063.05
FX	LTAA1418469506.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	55,239,000.00
FX	LTAA1418474312.0	B	006808570.01	76095356	FI - TKO - Swaps	55,383,252.10
FX	LTAA1418481654.1	B	006810592.01	76095540	FI - AEJ - FX and Swaps	18,054,657.88
FX	LTAA1418481660.1	B	006810592.01	76095540	FI - AEJ - FX and Swaps	11,284,161.17
FX	LTAA1418485164.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	57,870,370.37
FX	LTAA1418485178.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	23,148,148.15
FX	LTAA1418485185.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	23,148,148.15
FX	LTAA1418485793.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	36,109,315.76
FX	LTAA1418485801.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	22,568,322.35
FX	LTAA1418487369.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	11,012,829.86
FX	LTAA1418487874.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	98,842,592.59
FX	LTAA1418491054.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	5,493,980.22
FX	LTAA1418492157P.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	56,915,196.36
FX	LTAA1418576264R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	32,880,315.65
FX	LTAA1418591486.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	109,601,052.17
FX	LTAA1418592442.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	222,197,533.61
FX	LTAA1418592446.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	713,254,082.88
FX	LTAA1418598336.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	13,091,641.49
FX	LTAA1418598337.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	11,189,437.17
FX	LTAA1418610345.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	185,772,541.91
FX	LTAA1418610348.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	113,275,940.19
FX	LTAA1418618644.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	348,889,895.79
FX	LTAA1418618646.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	79,293,158.13
FX	LTAA1418622756.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	56,078,959.17
FX	LTAA1418631647.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	22,182,786.16
FX	LTAA1418632477.0	B	006833354.01	76095351	FI - TKO - JGB Govt's	135,729,913.78
FX	LTAA1418632484.0	B	006833354.01	76095351	FI - TKO - JGB Govt's	81,437,948.27
FX	LTAA1418633716.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	73,463,436.52
FX	LTAA1418633721.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	44,863,167.34
FX	LTAA1418634330.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	114,381,250.00
FX	LTAA1418652106.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	54,291,965.51
FX	LTAA1418654990.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	54,291,965.51
FX	LTAA1418664968.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	108,583,931.02
FX	LTAA1418674905.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	21,716,786.20
FX	LTAA1418674906.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	21,716,786.20
FX	LTAA1418674910.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	28,666,157.79
FX	LTAA1418674913.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	28,666,157.79
FX	LTAA1418690029.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,778,192.24

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1418690033.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	5,389,096.12
FX	LTAA1418690104.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	6,465,617.81
FX	LTAA1418690110.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	5,389,204.25
FX	LTAA1418690117.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	5,386,392.92
FX	LTAA1418693594.0	B	006833354.01	76095351	FI - TKO - JGB Govt's	52,120,286.89
FX	LTAA1418696835.1	B	006662043.01	79250983	FI - AEJ - FX and Swaps	16,723,373.81
FX	LTAA1418696847.1	B	006662043.01	79250983	FI - AEJ - FX and Swaps	19,779,183.47
FX	LTAA1418696876.1	B	006662043.01	79250983	FI - AEJ - FX and Swaps	53,279,481.83
FX	LTAA1418696931.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	108,583,931.02
FX	LTAA1418696963.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	11,096,316.02
FX	LTAA1418696964.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	55,481,580.12
FX	LTAA1418705096.0	B	006801633.01	76095351	FI - TKO - JGB Govt's	55,697,894.62
FX	LTAA1418705097.0	B	006826416.01	76095351	FI - TKO - JGB Govt's	55,697,894.62
FX	LTAA1418705236.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	108,583,931.02
FX	LTAA1418705246.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	162,875,896.53
FX	LTAA1418712527.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	22,266,755.73
FX	LTAA1418712530.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	25,050,100.20
FX	LTAA1418712883.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	5,417,209.38
FX	LTAA1418717243.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	523,374,547.52
FX	LTAA1418717252.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	269,330,041.52
FX	LTAA1418717253.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	269,330,041.52
FX	LTAA1418728300.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	281,056,773.47
FX	LTAA1418728305.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	281,056,773.47
FX	LTAA1418728313.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	292,299,044.41
FX	LTAA1418728316.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	292,299,044.41
FX	LTAA1418728349.0	B	006810519.01	76095351	FI - TKO - JGB Govt's	553,778,048.20
FX	LTAA1418728355.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	553,778,048.20
FX	LTAA1418730479.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	224,845,418.77
FX	LTAA1418737744.0	B	006802607.01	76095351	FI - TKO - JGB Govt's	271,459,827.55
FX	LTAA1418737746.0	B	006802607.01	76095351	FI - TKO - JGB Govt's	271,459,827.55
FX	LTAA1418737748.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	22,550,456.65
FX	LTAA1418737751.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	51,866,050.29
FX	LTAA1418741416.0	B	006802607.01	76095351	FI - TKO - JGB Govt's	271,459,827.55
FX	LTAA1418742019.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1418746363.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	94,337,472.94
FX	LTAA1418746370.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	56,967,073.03
FX	LTAA1418752200.4	B	006826416.01	76095351	FI - TKO - JGB Govt's	34,180,243.82
FX	LTAA1418752214.4	B	006826416.01	76095351	FI - TKO - JGB Govt's	80,209,638.83
FX	LTAA1418752222.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	22,786,829.21
FX	LTAA1418752258.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	53,435,114.50
FX	LTAA1418760884R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	48,491,747.30
FX	LTAA1418761048.0	B	006873210.01	76095351	FI - TKO - JGB Govt's	56,915,196.36
FX	LTAA1418770691.0	B	006804330.01	76095351	FI - TKO - JGB Govt's	282,525,670.25
FX	LTAA1418772877.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	11,461,869.53
FX	LTAA1418791708.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	11,472,271.57
FX	LTAA1418794800.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	5,735,623.01
FX	LTAA1418798563.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	5,343,682.39
FX	LTAA1418823594.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	18,000,000.00
FX	LTAA1418874339.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	15,859,123.76
FX	LTAA1418890394.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1418890413.1	B	006803167.01	76095540	FI - AEJ - FX and Swaps	71,753,764.89
FX	LTAA1418893984.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	181,380,000.00
FX	LTAA1418899976.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,395,989.84
FX	LTAA1418924730.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	92,760,000.00
FX	LTAA1418925891.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	11,383,927.53
FX	LTAA1418925894.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	11,383,927.53
FX	LTAA1418943748.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	10,488,867.90
FX	LTAA1418943782.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	54,752,518.62
FX	LTAA1418943800.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	54,752,518.62

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
FX	LTAA1418943850R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	21,901,007.45
FX	LTAA1418961885.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	21,901,007.45
FX	LTAA1418961918.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	5,278,946.68
FX	LTAA1418994557.1	B	006801468.01	76095540	FI - AEJ - FX and Swaps	5,300,431.22
FX	LTAA1418995028.1	B	006801583.01	76095540	FI - AEJ - FX and Swaps	7,713,394.74
FX	LTAA1419011837.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	5,681,561.73
FX	LTAA1419012022.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	10,608,912.17
FX	LTAA1419031261.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	92,110,000.00
FX	LTAA1419051921.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	5,673,284.06
FX	LTAA1419097314.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	32,575,179.31
FX	LTAA1419098714.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	46,317,739.69
FX	LTAA1419130884.1	B	006822043.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1419131789.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	108,583,931.02
FX	LTAA1419142072.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1419142086.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1419142102.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	25,000,000.00
FX	LTAA1419144744.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	22,694,015.27
FX	LTAA1419144750.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	11,348,326.20
FX	LTAA1419145488.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	56,217,674.84
FX	LTAA1419156747.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	11,341,733.37
FX	LTAA1419156954.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	180,040,000.00
FX	LTAA1419161700.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	11,342,172.89
FX	LTAA1419162183.1	B	006847834.01	77597013	FI - NYK - Swaps Structuring	302,609,460.39
FX	LTAA1419162219.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	5,670,720.18
FX	LTAA1419162222.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	5,671,013.19
FX	LTAA1419180386.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	17,011,940.76
FX	LTAA1419187625.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	11,324,738.49
FX	LTAA1419196390.0	B	006810519.01	76095350	FI - TKO - JGB Govt's	133,558,235.15
FX	LTAA1419196597.0	B	006467591.01	76095351	FI - TKO - JGB Govt's	314,893,399.96
FX	LTAA1419200659P.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	10,858,393.10
FX	LTAA1419204683.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	233,199,735.88
FX	LTAA1419205005.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	108,583,931.02
FX	LTAA1419218993.1	B	006860852.01	77597013	FI - NYK - Swaps Structuring	27,548,209.00
FX	LTAA1419235042.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	11,322,687.39
FX	LTAA1419235251.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	10,367,306.10
FX	LTAA1419235846.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	3,396,102.98
FX	LTAA1419235980.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	11,320,343.27
FX	LTAA1419235998.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	33,982,782.06
FX	LTAA1419236003.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	33,982,782.06
FX	LTAA1419237686.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1419239246.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	28,039,479.59
FX	LTAA1419239266.0	B	006801930.01	76095351	FI - TKO - JGB Govt's	37,012,113.06
FX	LTAA1419241670.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	5,657,387.99
FX	LTAA1419241903.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	3,109,672.82
FX	LTAA1419247575.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	33,274,179.24
FX	LTAA1419247576.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	44,365,572.32
FX	LTAA1419247581.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	123,114,463.18
FX	LTAA1419249598.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	26,000,000.00
FX	LTAA1419249606.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1419265660.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	545,732,372.84
FX	LTAA1419265662.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	645,055,664.70
FX	LTAA1419269210.0	B	006826416.01	76095351	FI - TKO - JGB Govt's	54,291,965.51
FX	LTAA1419273072.0	B	006802607.01	76095351	FI - TKO - JGB Govt's	21,716,786.20
FX	LTAA1419286059.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	20,565,932.63
FX	LTAA1419292286.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1419292299.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	32,000,000.00
FX	LTAA1419305490.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	242,168,956.49
FX	LTAA1419310402.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	55,187,637.97
FX	LTAA1419310417.0	B	006429682.01	76095351	FI - TKO - JGB Govt's	55,187,637.97

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
FX	LTAA1419310512.0	B	006884506.01	76095351	FI - TKO - JGB Govt's	325,751,793.06
FX	LTAA1419313828.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	11,275,804.98
FX	LTAA1419317468.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	120,000,000.00
FX	LTAA1419317476.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	100,000,000.00
FX	LTAA1419322350.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	80,761,947.20
FX	LTAA1419323358.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	116,306,250.00
FX	LTAA1419323368.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	279,135,000.00
FX	LTAA1419328532.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	22,483,630.47
FX	LTAA1419339420.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	22,346,368.72
FX	LTAA1419339421.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	55,865,921.79
FX	LTAA1419339423.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	55,865,921.79
FX	LTAA1419339449.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	51,396,648.04
FX	LTAA1419339450.0	B	006840730.01	76095351	FI - TKO - JGB Govt's	128,491,620.11
FX	LTAA1419339453.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	128,491,620.11
FX	LTAA1419339804.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	55,865,921.79
FX	LTAA1419339807.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	128,491,620.11
FX	LTAA1419354711.0	B	006810550.01	76095351	FI - TKO - JGB Govt's	112,422,709.39
FX	LTAA1419359645.0	B	006803209.01	76095351	FI - TKO - JGB Govt's	78,695,896.57
FX	LTAA1419378967.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1419384052.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	75,143,474.00
FX	LTAA1419384058.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	44,861,775.52
FX	LTAA1419384170.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	22,435,869.02
FX	LTAA1419386271.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	16,824,044.87
FX	LTAA1419386284.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	29,161,677.77
FX	LTAA1419386373.1	B	006838759.01	76095540	FI - AEJ - FX and Swaps	11,217,348.48
FX	LTAA1419386412P.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	5,608,307.97
FX	LTAA1419652572.0	B	006806616.01	76095351	FI - TKO - JGB Govt's	45,573,658.43
FX	LTAA1419652573.0	B	006886113.01	76095351	FI - TKO - JGB Govt's	68,360,487.64
FX	LTAA1419652592.0	B	006808570.01	76095351	FI - TKO - JGB Govt's	113,934,146.06
FX	LTAA1419662666.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	101,972,199.01
FX	LTAA1419665409.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	16,803,607.07
FX	LTAA1419665672.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,601,202.36
FX	LTAA1419676687.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	21,804,535.04
FX	LTAA1419712504.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	11,235,954.93
FX	LTAA1419716998.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	5,017,136.04
FX	LTAA1419717017.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	5,000,000.00
FX	LTAA1419720970.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	15,000,000.00
FX	LTAA1419731323.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	65,000,000.00
FX	LTAA1419731785.1	B	006802607.01	76095540	FI - AEJ - FX and Swaps	142,513,300.92
FX	LTAA1419772689.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1419772692.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1419787727.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	33,485,466.38
FX	LTAA1419791468.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	11,163,873.23
FX	LTAA1419791471.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	5,581,936.62
FX	LTAA1419796277.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	48,000,000.00
FX	LTAA1419796303.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1419803000.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	22,876,929.92
FX	LTAA1419832103.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	80,768,803.47
FX	LTAA1419832112.0	B	006804538.01	76095351	FI - TKO - JGB Govt's	22,219,753.36
FX	LTAA1419841526.0	B	006830145.01	76095351	FI - TKO - JGB Govt's	20,364,775.65
FX	LTAA1419883569.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	142,513,300.92
FX	LTAA1419883593.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	42,753,990.28
FX	LTAA1419883622.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	5,542,306.33
FX	LTAA1419883625.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	5,542,306.33
FX	LTAA1419883628.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	5,542,306.33
FX	LTAA1419883632.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	5,542,306.33
FX	LTAA1419887359.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	11,081,682.51
FX	LTAA1419891274.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	7,756,972.65
FX	LTAA1419891279.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	14,405,996.81

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1419892057.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1419895734.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	11,084,173.14
FX	LTAA1419908496.1	B	006805048.01	76095540	FI - AEJ - FX and Swaps	14,650,752.27
FX	LTAA1419908500.1	B	006805048.01	76095540	FI - AEJ - FX and Swaps	14,650,752.27
FX	LTAA1419908504.1	B	006805048.01	76095540	FI - AEJ - FX and Swaps	18,313,440.34
FX	LTAA1419908508.1	B	006805048.01	76095540	FI - AEJ - FX and Swaps	18,313,440.34
FX	LTAA1419908518.1	B	006805048.01	76095540	FI - AEJ - FX and Swaps	23,441,203.64
FX	LTAA1419908526.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	11,069,668.90
FX	LTAA1419908537.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	7,195,189.55
FX	LTAA1419908547.1	B	006885560.01	76095540	FI - AEJ - FX and Swaps	5,534,761.19
FX	LTAA1419908550.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	5,534,761.19
FX	LTAA1419908559.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	22,139,630.81
FX	LTAA1419908627.0	B	006812697.01	76095350	FI - TKO - JGB Govt's	314,893,399.96
FX	LTAA1419909056.0	B	006801658.01	76095351	FI - TKO - JGB Govt's	43,658,589.83
FX	LTAA1419909224.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1419909303.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	5,535,420.48
FX	LTAA1419911598.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	5,541,280.78
FX	LTAA1419911603.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	11,082,561.56
FX	LTAA1419916803.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	54,896,794.03
FX	LTAA1419926332.0	B	006802607.01	76095351	FI - TKO - JGB Govt's	55,138,950.15
FX	LTAA1419930066.4	B	006818785.01	76095351	FI - TKO - JGB Govt's	1,102,779,003.09
FX	LTAA1419930183.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	15,000,000.00
FX	LTAA1419932303.0	B	006838759.01	76095351	FI - TKO - JGB Govt's	109,902,187.05
FX	LTAA1419933032.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1419935334.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1419935347.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	25,000,000.00
FX	LTAA1419939378.0	B	006803134.01	76095351	FI - TKO - JGB Govt's	33,211,557.62
FX	LTAA1419943610.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	13,289,052.76
FX	LTAA1419945641.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	6,650,328.08
FX	LTAA1419945651.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	8,867,104.10
FX	LTAA1419945775.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	110,705,192.07
FX	LTAA1419945778.0	B	006801435.01	76095351	FI - TKO - JGB Govt's	276,762,980.18
FX	LTAA1419946144.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	110,705,192.07
FX	LTAA1419946145.0	B	006801583.01	76095351	FI - TKO - JGB Govt's	110,705,192.07
FX	LTAA1419954510.0	B	006465967.01	76095351	FI - TKO - JGB Govt's	111,395,789.24
FX	LTAA1419960629.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	55,526,351.12
FX	LTAA1419960635.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	44,421,080.90
FX	LTAA1419960688.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1419960692.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1419960703.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1419960716.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1419964246.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	71,256,650.46
FX	LTAA1419967761.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	41,192,395.27
FX	LTAA1419988061.1	B	006693535.01	76095540	FI - AEJ - FX and Swaps	22,232,516.58
FX	LTAA1419994878.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	24,000,000.00
FX	LTAA1419994885.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525039385.0	B	006415913.01	76095065	FI - LDN - Interest Rate Products	34,400,524.32
FX	LTAA1525182857.0	B	006415913.01	76095351	FI - TKO - JGB Govt's	1,628,758.97
FX	LTAA1525228027.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	14,310,386.00
FX	LTAA1525228137.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525228385.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	52,109,988.48
FX	LTAA1525228828.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	20,935,778.49
FX	LTAA1525229212.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525229515.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1525229865.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525229866.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525230141.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	33,012,540.10
FX	LTAA1525230144.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	5,502,090.02
FX	LTAA1525230832.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00

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
FX	LTAA1525231184.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525231422.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	18,069,146.37
FX	LTAA1525231467.1	B	006830145.01	76095540	FI - AEJ - FX and Swaps	5,475,865.17
FX	LTAA1525231471.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	5,475,718.66
FX	LTAA1525232211.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525232526.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525233223P.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	10,903,089.84
FX	LTAA1525233569.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525233576.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525236233.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	5,419,459.77
FX	LTAA1525236234.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	10,839,066.06
FX	LTAA1525236235.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	10,838,773.04
FX	LTAA1525236251.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	21,678,425.13
FX	LTAA1525236417.1	B	006808570.01	76095540	FI - AEJ - FX and Swaps	21,671,099.75
FX	LTAA1525236448.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	32,511,044.85
FX	LTAA1525237195P.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	10,817,382.94
FX	LTAA1525237197.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	7,572,168.06
FX	LTAA1525237832.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,847,416.98
FX	LTAA1525237883.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	65,000,000.00
FX	LTAA1525237888.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1525238124.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525238125.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525238417.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	36,315,417.81
FX	LTAA1525238446.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	52,000,000.00
FX	LTAA1525238447.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	40,000,000.00
FX	LTAA1525238676.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525238677.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	8,000,000.00
FX	LTAA1525238754.0	B	006815120.01	76095367	FI - TKO - Swaps	5,430,518.78
FX	LTAA1525238757.0	B	006429682.01	76095367	FI - TKO - Swaps	5,426,783.50
FX	LTAA1525238878.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	16,262,335.02
FX	LTAA1525239010.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525239588.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	5,404,662.51
FX	LTAA1525239589.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	6,701,781.52
FX	LTAA1525239593.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	53,614,252.14
FX	LTAA1525239594.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	43,237,300.11
FX	LTAA1525240296.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	92,633,645.60
FX	LTAA1525240297.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	14,251,330.09
FX	LTAA1525242701.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,686,442.54
FX	LTAA1525242702.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	10,686,442.54
FX	LTAA1525242703.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	10,686,442.54
FX	LTAA1525242748.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	5,343,861.89
FX	LTAA1525242749.1	B	006808570.01	76095540	FI - AEJ - FX and Swaps	10,687,723.78
FX	LTAA1525242989.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	10,654,759.59
FX	LTAA1525243165P.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525243413.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	53,270,135.27
FX	LTAA1525243473.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	69,251,175.85
FX	LTAA1525243595.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	10,664,136.07
FX	LTAA1525243600.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	10,662,671.00
FX	LTAA1525243703.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	10,658,861.80
FX	LTAA1525243704.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	5,329,430.90
FX	LTAA1525244153.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	35,628,325.23
FX	LTAA1525244184.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	15,978,623.21
FX	LTAA1525244185.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	10,652,415.47
FX	LTAA1525244186.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	31,957,246.41
FX	LTAA1525244188.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	47,935,869.62
FX	LTAA1525244276.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	53,244,496.45
FX	LTAA1525244278.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	79,866,744.68
FX	LTAA1525244279.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	15,973,348.94
FX	LTAA1525244281.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,648,899.29

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1525245016.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525245019.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525245023.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525245049.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	31,877,692.83
FX	LTAA1525245050.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	31,877,692.83
FX	LTAA1525245243.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	10,613,883.99
FX	LTAA1525245244.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	14,116,465.71
FX	LTAA1525245391.1	B	006477954.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525246352.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	15,000,000.00
FX	LTAA1525246653.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	10,615,202.56
FX	LTAA1525247386.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525247667.1	B	006843411.01	76095540	FI - AEJ - FX and Swaps	5,021,753.12
FX	LTAA1525247690.1	B	006878722.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525247955.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	14,257,738.52
FX	LTAA1525247956.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	10,561,287.79
FX	LTAA1525248238.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	27,945,870.44
FX	LTAA1525248240.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	21,091,222.97
FX	LTAA1525248357.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	45,000,000.00
FX	LTAA1525248358.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525248382.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	27,420,494.46
FX	LTAA1525248383.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	21,092,688.05
FX	LTAA1525248441.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	5,272,073.21
FX	LTAA1525249317.1	B	006830145.01	76095540	FI - AEJ - FX and Swaps	5,262,183.95
FX	LTAA1525249796.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	29,000,000.00
FX	LTAA1525249797.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	44,000,000.00
FX	LTAA1525249799.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525249801.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525249802.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	73,000,000.00
FX	LTAA1525249803.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525249804.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525249805.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1525250267.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	23,000,000.00
FX	LTAA1525250795.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	5,000,000.00
FX	LTAA1525250796.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525251181.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525251182.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525251183.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	6,000,000.00
FX	LTAA1525251562.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	16,000,000.00
FX	LTAA1525251565.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525252413.1	B	006847586.01	76095540	FI - AEJ - FX and Swaps	100,756,903.75
FX	LTAA1525252458.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525252765.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525252777.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1525252809.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525252873.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	32,000,000.00
FX	LTAA1525252876.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525253475.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1525253476.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525253965.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1525254096.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	5,232,516.17
FX	LTAA1525255282.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	5,213,470.20
FX	LTAA1525255283.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	10,426,940.39
FX	LTAA1525255923.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	5,205,851.81
FX	LTAA1525255924.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,205,851.81
FX	LTAA1525255955.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,205,632.04
FX	LTAA1525255957.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	10,411,264.09
FX	LTAA1525255958.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	20,822,528.18
FX	LTAA1525256126.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,000,000.00
FX	LTAA1525256134.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	5,205,851.81

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1525256415.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525256417.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525257178.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	10,413,168.69
FX	LTAA1525257464.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525258400.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	50,209,615.59
FX	LTAA1525258401.1	B	006838759.01	76095540	FI - AEJ - FX and Swaps	50,209,615.59
FX	LTAA1525258412.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	50,209,615.59
FX	LTAA1525259007.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	5,204,679.75
FX	LTAA1525259431.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	31,203,904.73
FX	LTAA1525259864.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525260086.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	10,380,937.03
FX	LTAA1525260144.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525260178.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	20,757,185.82
FX	LTAA1525260180.1	B	006830145.01	76095540	FI - AEJ - FX and Swaps	10,377,127.84
FX	LTAA1525260218.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	135,030,000.00
FX	LTAA1525260219.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	360,080,000.00
FX	LTAA1525260827.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA1525260829.1	B	006803167.01	76095540	FI - AEJ - FX and Swaps	38,567,648.63
FX	LTAA1525260832.1	B	006801849.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA1525260838.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	22,423,051.53
FX	LTAA1525261063.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1525261249.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	25,743,569.36
FX	LTAA1525261296.1	B	006801583.01	76095540	FI - AEJ - FX and Swaps	92,310,000.00
FX	LTAA1525261298.1	B	006801583.01	76095540	FI - AEJ - FX and Swaps	138,465,000.00
FX	LTAA1525261522.1	B	006882583.01	76095540	FI - AEJ - FX and Swaps	18,115,942.03
FX	LTAA1525261537.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	20,559,400.67
FX	LTAA1525261539.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	13,363,610.43
FX	LTAA1525261662.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	25,000,000.00
FX	LTAA1525261666.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	17,000,000.00
FX	LTAA1525261674.1	B	006885560.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525261979.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	46,000,000.00
FX	LTAA1525262266.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	72,411,296.16
FX	LTAA1525262588.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	67,269,154.58
FX	LTAA1525262643.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	17,938,441.22
FX	LTAA1525262647.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA1525262649.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	58,299,933.97
FX	LTAA1525262711.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	30,847,451.93
FX	LTAA1525262734.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	58,299,933.97
FX	LTAA1525263038.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA1525263048.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	22,423,051.53
FX	LTAA1525263051.1	B	006924682.01	79250983	FI - AEJ - FX and Swaps	325,000,000.00
FX	LTAA1525263310.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	36,830,000.00
FX	LTAA1525263410.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525264165.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525264183.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525264349.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	5,125,858.70
FX	LTAA1525264350.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	10,251,717.40
FX	LTAA1525264988.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	50,239,917.50
FX	LTAA1525264989.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	50,239,917.50
FX	LTAA1525265068.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	25,119,958.75
FX	LTAA1525265073.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	20,095,967.00
FX	LTAA1525265079.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525265263.1	B	006429278.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525265531.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	27,000,000.00
FX	LTAA1525265533.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525265983.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	150,758,435.79
FX	LTAA1525265993.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	50,256,680.26
FX	LTAA1525266087.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	15,000,000.00
FX	LTAA1525266090.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00

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
FX	LTAA1525266776.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525266777.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525267055.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	14,363,480.32
FX	LTAA1525267216.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	7,000,000.00
FX	LTAA1525267217.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	13,000,000.00
FX	LTAA1525267218.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,000,000.00
FX	LTAA1525267591.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,233,110.94
FX	LTAA1525267592.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,232,964.43
FX	LTAA1525267594.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	10,232,378.40
FX	LTAA1525268695.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	100,495,308.32
FX	LTAA1525268933.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	100,503,044.97
FX	LTAA1525268934.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	50,251,522.49
FX	LTAA1525268937.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	40,201,217.99
FX	LTAA1525269055.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	5,117,727.53
FX	LTAA1525269329.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525269568.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	25,644,310.51
FX	LTAA1525270968.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	25,603,288.41
FX	LTAA1525271542.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	92,405,000.00
FX	LTAA1525271707.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525271708.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525271709.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	23,000,000.00
FX	LTAA1525271720.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	49,579,427.64
FX	LTAA1525271725.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	30,667,687.20
FX	LTAA1525271746.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	15,333,843.60
FX	LTAA1525271747.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	20,445,124.80
FX	LTAA1525271758.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	18,261,504.75
FX	LTAA1525272055.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	75,000,000.00
FX	LTAA1525272058.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	100,000,000.00
FX	LTAA1525272059.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1525272060.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	35,000,000.00
FX	LTAA1525272257.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	18,000,000.00
FX	LTAA1525272258.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	45,000,000.00
FX	LTAA1525272259.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525272261.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525272491.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525272493.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	15,000,000.00
FX	LTAA1525272960.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	10,167,329.06
FX	LTAA1525273112.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	32,000,000.00
FX	LTAA1525273113.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	32,000,000.00
FX	LTAA1525273661.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525273666.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525273673.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	16,000,000.00
FX	LTAA1525273675.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525274027.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	24,615,900.00
FX	LTAA1525274029.1	B	006808570.01	76095540	FI - AEJ - FX and Swaps	78,406,200.00
FX	LTAA1525274046.1	B	006884506.01	76095540	FI - AEJ - FX and Swaps	45,585,000.00
FX	LTAA1525274255.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	14,617,745.94
FX	LTAA1525274485.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525275291.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	30,186,888.95
FX	LTAA1525275292.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	50,311,481.58
FX	LTAA1525275302.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	896,922,061.06
FX	LTAA1525276188.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	182,920,000.00
FX	LTAA1525276332.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	100,000,000.00
FX	LTAA1525276398.1	B	006882567.01	76095540	FI - AEJ - FX and Swaps	21,928,221.62
FX	LTAA1525276538.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	225,975,000.00
FX	LTAA1525276686.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	10,143,448.34
FX	LTAA1525276687.1	B	006808570.01	76095540	FI - AEJ - FX and Swaps	5,071,724.17
FX	LTAA1525276981.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	36,732,295.03
FX	LTAA1525276985.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	13,267,704.97

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
FX	LTAA1525277100.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	13,185,911.46
FX	LTAA1525277102.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	10,143,008.81
FX	LTAA1525277103.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	10,143,155.32
FX	LTAA1525277105.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	13,186,101.92
FX	LTAA1525277566.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,142,715.80
FX	LTAA1525277930.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	25,160,253.84
FX	LTAA1525277931.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	25,160,253.84
FX	LTAA1525277951.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	25,408,348.46
FX	LTAA1525277967.1	B	006883789.01	76095540	FI - AEJ - FX and Swaps	25,406,504.07
FX	LTAA1525278123.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1525278318.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	30,346,396.20
FX	LTAA1525278324.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	91,550,000.00
FX	LTAA1525278345.1	B	006830145.01	76095540	FI - AEJ - FX and Swaps	10,114,586.36
FX	LTAA1525278348.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	40,000,000.00
FX	LTAA1525278350.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,114,439.85
FX	LTAA1525279046.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,048,429.47
FX	LTAA1525279049.1	B	006809040.01	76095540	FI - AEJ - FX and Swaps	30,290,576.83
FX	LTAA1525279135.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	21,929,824.56
FX	LTAA1525279250.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	90,020,000.00
FX	LTAA1525279275.1	B	006869333.01	76095540	FI - AEJ - FX and Swaps	21,961,932.65
FX	LTAA1525279616.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	135,030,000.00
FX	LTAA1525280467.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	13,104,204.21
FX	LTAA1525280904.1	B	006838759.01	76095540	FI - AEJ - FX and Swaps	60,394,666.87
FX	LTAA1525281057.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,070,048.07
FX	LTAA1525281059.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,070,048.07
FX	LTAA1525281061.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	20,140,096.14
FX	LTAA1525281075.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	15,105,072.10
FX	LTAA1525281079.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	5,035,024.03
FX	LTAA1525281194.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1525281205.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	134,538,309.16
FX	LTAA1525281239.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	67,269,154.58
FX	LTAA1525281490.1	B	006838759.01	76095540	FI - AEJ - FX and Swaps	20,130,781.96
FX	LTAA1525281491.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	30,196,172.94
FX	LTAA1525281624.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	152,524,754.79
FX	LTAA1525281625.1	B	006869069.01	76095540	FI - AEJ - FX and Swaps	152,524,754.79
FX	LTAA1525281690.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	269,076,618.32
FX	LTAA1525282001.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	22,635,000.00
FX	LTAA1525282766.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	30,137,622.98
FX	LTAA1525282919.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	47,750,000.00
FX	LTAA1525283045.1	B	006843411.01	76095540	FI - AEJ - FX and Swaps	5,000,000.00
FX	LTAA1525283365.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1525283462.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	10,039,721.01
FX	LTAA1525283468.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,039,867.52
FX	LTAA1525284592.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	50,299,876.59
FX	LTAA1525285569.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525286239.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525286507.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525286509.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525287085.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525287086.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525287989.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525288327.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	5,002,352.86
FX	LTAA1525288328.1	B	006830145.01	76095540	FI - AEJ - FX and Swaps	15,006,399.29
FX	LTAA1525288778.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	5,003,158.65
FX	LTAA1525288797.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	7,004,524.66
FX	LTAA1525289354.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	91,640,000.00
FX	LTAA1525289363.1	B	006801583.01	76095540	FI - AEJ - FX and Swaps	69,570,000.00
FX	LTAA1525289750.1	B	006843411.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525289919.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	17,998,000.00

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
FX	LTAA1525289921.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	16,423,175.00
FX	LTAA1525292263.1	B	006801278.01	76095540	FI - AEJ - FX and Swaps	23,027,500.00
FX	LTAA1525292844.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525294011.1	B	006802607.01	76095540	FI - AEJ - FX and Swaps	14,034,750.00
FX	LTAA1525294125.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	92,880,000.00
FX	LTAA1525296632.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	3,000,000.00
FX	LTAA1525296633.1	B	006658314.01	76095540	FI - AEJ - FX and Swaps	3,000,000.00
FX	LTAA1525296634.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	5,000,000.00
FX	LTAA1525296737.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	182,340,000.00
FX	LTAA1525297391.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	91,690,000.00
FX	LTAA1525297394.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	73,352,000.00
FX	LTAA1525297533.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	27,723,000.00
FX	LTAA1525298799.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	45,807,500.00
FX	LTAA1525299602.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525299630.1	B	006838759.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525299632.1	B	006838759.01	76095540	FI - AEJ - FX and Swaps	60,000,000.00
FX	LTAA1525300218.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	35,628,325.23
FX	LTAA1525300219.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	21,376,995.14
FX	LTAA1525300315.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	21,376,995.14
FX	LTAA1525300480.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	10,028,879.45
FX	LTAA1525300482.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	5,014,439.73
FX	LTAA1525300982.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	90,645,000.00
FX	LTAA1525301335.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	15,000,000.00
FX	LTAA1525301338.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	5,000,000.00
FX	LTAA1525303256.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525304078.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	25,000,000.00
FX	LTAA1525304082.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	33,000,000.00
FX	LTAA1525304745.1	B	006801583.01	76095540	FI - AEJ - FX and Swaps	69,570,000.00
FX	LTAA1525305057.1	B	006830145.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525305190.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525305202.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	48,000,000.00
FX	LTAA1525305544.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525305560.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	19,000,000.00
FX	LTAA1525305582.1	B	006878722.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525305587.1	B	006878722.01	76095540	FI - AEJ - FX and Swaps	36,000,000.00
FX	LTAA1525307917.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	51,145,548.19
FX	LTAA1525307923.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	30,687,328.91
FX	LTAA1525308156.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	10,478,181.16
FX	LTAA1525308164.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	12,573,817.39
FX	LTAA1525308619.1	B	006801583.01	76095540	FI - AEJ - FX and Swaps	54,712,245.72
FX	LTAA1525308832.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,041,479.10
FX	LTAA1525309130.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,022,579.63
FX	LTAA1525309132.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	5,011,289.82
FX	LTAA1525309198.1	B	006801583.01	76095540	FI - AEJ - FX and Swaps	60,093,778.09
FX	LTAA1525309307.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	11,470,172.90
FX	LTAA1525309312.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	13,764,207.48
FX	LTAA1525310452.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525312537.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	21,376,995.14
FX	LTAA1525312538.1	B	006882575.01	76095540	FI - AEJ - FX and Swaps	41,508,424.03
FX	LTAA1525313827.1	B	006801583.01	76095540	FI - AEJ - FX and Swaps	68,610,775.00
FX	LTAA1525313950.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	5,006,894.59
FX	LTAA1525314129.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	11,603,297.33
FX	LTAA1525314137.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	11,525,999.27
FX	LTAA1525314485.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	52,229,100.00
FX	LTAA1525314709.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	2,503,007.77
FX	LTAA1525315931.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	53,442,487.85
FX	LTAA1525316036.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	15,025,079.00
FX	LTAA1525316039.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	30,677,006.81
FX	LTAA1525316650.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	6,229,777.81

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1525316652.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	5,189,616.36
FX	LTAA1525317682.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	30,047,520.85
FX	LTAA1525320102.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	5,305,837.61
FX	LTAA1525320106.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	5,298,268.66
FX	LTAA1525320960.0	B	006819825.01	76095367	FI - TKO - Swaps	10,018,767.37
FX	LTAA1525322334.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	35,030,314.96
FX	LTAA1525322335.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	10,008,661.42
FX	LTAA1525323387.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	35,000,000.00
FX	LTAA1525323388.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	15,000,000.00
FX	LTAA1525323391.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525327749.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,001,107.54
FX	LTAA1525328220.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	24,529,250.32
FX	LTAA1525328585.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	5,326,694.36
FX	LTAA1525328857.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	5,005,722.53
FX	LTAA1525328860.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	10,011,445.06
FX	LTAA1525328894.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	10,011,445.06
FX	LTAA1525328898.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	22,926,209.19
FX	LTAA1525330181.1	B	006869333.01	76095540	FI - AEJ - FX and Swaps	71,256,650.46
FX	LTAA1525330356.1	B	006812069.01	76095540	FI - AEJ - FX and Swaps	26,644,189.47
FX	LTAA1525330358.1	B	006812069.01	76095540	FI - AEJ - FX and Swaps	8,845,870.90
FX	LTAA1525330639.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	5,287,455.87
FX	LTAA1525330640.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	5,287,455.87
FX	LTAA1525330641.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	5,280,968.19
FX	LTAA1525330643.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	5,280,968.19
FX	LTAA1525330648.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	10,561,936.38
FX	LTAA1525330933.1	B	006869333.01	76095540	FI - AEJ - FX and Swaps	44,012,739.01
FX	LTAA1525330934.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	19,859,406.63
FX	LTAA1525330949.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	455,850,000.00
FX	LTAA1525330964.1	B	006810592.01	76095540	FI - AEJ - FX and Swaps	10,553,286.15
FX	LTAA1525330969.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	8,541,169.77
FX	LTAA1525330971.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	6,570,130.59
FX	LTAA1525332091.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	42,586,800.00
FX	LTAA1525332095.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	53,696,400.00
FX	LTAA1525332255.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525332310.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525332531.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	41,546,250.00
FX	LTAA1525332532.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	37,853,250.00
FX	LTAA1525333111.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	40,000,000.00
FX	LTAA1525333424.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	10,081,329.15
FX	LTAA1525335090.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	2,100,239.49
FX	LTAA1525335684.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	9,234,541.30
FX	LTAA1525335691.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	5,771,588.31
FX	LTAA1525337430.1	B	006808570.01	76095540	FI - AEJ - FX and Swaps	7,012,523.97
FX	LTAA1525337431.1	B	006830145.01	76095540	FI - AEJ - FX and Swaps	10,018,184.41
FX	LTAA1525337501.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	80,117,800.00
FX	LTAA1525337514.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	45,010,000.00
FX	LTAA1525337515.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	16,203,600.00
FX	LTAA1525337619.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	134,538,309.16
FX	LTAA1525337620.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	134,538,309.16
FX	LTAA1525337621.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	241,272,034.43
FX	LTAA1525337624.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	241,272,034.43
FX	LTAA1525337815.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	179,384,412.21
FX	LTAA1525337872.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	30,017,193.80
FX	LTAA1525337873.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	38,021,778.81
FX	LTAA1525340857.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	22,433,614.08
FX	LTAA1525340932.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	35,893,782.54
FX	LTAA1525341065.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	5,217,373.87
FX	LTAA1525341198.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	87,001,439.92
FX	LTAA1525341199.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	115,702,945.88

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
FX	LTAA1525341294.1	B	006805527.01	76095540	FI - AEJ - FX and Swaps	48,882,252.33
FX	LTAA1525341300.1	B	006805527.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA1525342270.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1525342314.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	45,375,000.00
FX	LTAA1525342332.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1525342605.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	182,075,178.40
FX	LTAA1525342848.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	100,006,609.47
FX	LTAA1525343017.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	40,074,495.71
FX	LTAA1525343239.1	B	006810592.01	76095540	FI - AEJ - FX and Swaps	10,017,158.85
FX	LTAA1525343240.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	15,025,738.28
FX	LTAA1525343250.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	20,034,317.71
FX	LTAA1525343314.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	10,015,547.27
FX	LTAA1525343317.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	13,220,522.40
FX	LTAA1525343329.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	10,015,547.27
FX	LTAA1525343335.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	13,220,522.40
FX	LTAA1525343336.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	26,541,200.27
FX	LTAA1525343337.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	20,031,094.54
FX	LTAA1525343359.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	10,012,470.61
FX	LTAA1525343361.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	20,024,941.22
FX	LTAA1525343540.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	136,125,000.00
FX	LTAA1525344204.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	46,047,500.00
FX	LTAA1525344205.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	46,047,500.00
FX	LTAA1525344719.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	106,158,157.86
FX	LTAA1525345655.1	B	006836282.01	76095540	FI - AEJ - FX and Swaps	18,552,000.00
FX	LTAA1525346434.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	10,539,781.14
FX	LTAA1525346566.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	60,287,500.00
FX	LTAA1525346568.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	55,650,000.00
FX	LTAA1525347233.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	60,135,477.79
FX	LTAA1525347738.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	458,200,000.00
FX	LTAA1525347762.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	89,990,000.00
FX	LTAA1525348001.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	179,980,000.00
FX	LTAA1525348145.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	45,787,500.00
FX	LTAA1525348152.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	82,417,500.00
FX	LTAA1525348153.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	53,815,323.66
FX	LTAA1525348201.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	5,245,239.87
FX	LTAA1525348269.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	21,376,995.14
FX	LTAA1525348345.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	45,787,500.00
FX	LTAA1525348872.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	5,254,349.91
FX	LTAA1525349177.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	270,810,000.00
FX	LTAA1525349304.1	B	006836282.01	76095540	FI - AEJ - FX and Swaps	45,135,000.00
FX	LTAA1525349305.1	B	006836282.01	76095540	FI - AEJ - FX and Swaps	45,135,000.00
FX	LTAA1525349315.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	22,567,500.00
FX	LTAA1525349370.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	25,025,015.64
FX	LTAA1525349575.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	227,425,000.00
FX	LTAA1525349770.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	10,464,757.28
FX	LTAA1525349959.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	181,950,000.00
FX	LTAA1525349982.1	B	006801633.01	76095540	FI - AEJ - FX and Swaps	528,018,017.35
FX	LTAA1525350033.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	45,487,500.00
FX	LTAA1525350034.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	72,780,000.00
FX	LTAA1525350625.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	46,055,000.00
FX	LTAA1525351034.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	27,919,500.00
FX	LTAA1525351513.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	138,600,000.00
FX	LTAA1525351520.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	155,232,000.00
FX	LTAA1525351521.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	143,220,000.00
FX	LTAA1525351796.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	61,908,000.00
FX	LTAA1525351797.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	46,200,000.00
FX	LTAA1525351804.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	26,518,800.00
FX	LTAA1525351805.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	15,892,800.00
FX	LTAA1525351806.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	23,100,000.00

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
FX	LTAA1525351852.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	13,860,000.00
FX	LTAA1525351890.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	39,878,067.98
FX	LTAA1525351902.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	24,168,526.05
FX	LTAA1525352471.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525352697.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	279,135,000.00
FX	LTAA1525352762.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	52,060,400.00
FX	LTAA1525352769.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	23,241,250.00
FX	LTAA1525353176.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	308,361,600.00
FX	LTAA1525353182.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	139,320,000.00
FX	LTAA1525353190.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	20,033,145.64
FX	LTAA1525353417.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	13,788,750.00
FX	LTAA1525354407.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	27,721,500.00
FX	LTAA1525354770.1	B	006801278.01	76095540	FI - AEJ - FX and Swaps	45,585,000.00
FX	LTAA1525356058.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	91,615,000.00
FX	LTAA1525357102.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	30,002,756.51
FX	LTAA1525357329.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	396,252,532.68
FX	LTAA1525357331.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	52,833,671.02
FX	LTAA1525357332.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	79,030,366.24
FX	LTAA1525357334.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	82,552,610.98
FX	LTAA1525357335.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	27,517,536.99
FX	LTAA1525358198.1	B	006810642.01	76095540	FI - AEJ - FX and Swaps	12,751,905.29
FX	LTAA1525358201.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	73,422,450.00
FX	LTAA1525358852.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	9,155,000.00
FX	LTAA1525358853.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	19,225,500.00
FX	LTAA1525359550.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	27,193,500.00
FX	LTAA1525359551.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	28,099,950.00
FX	LTAA1525359552.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	45,322,500.00
FX	LTAA1525359661.1	B	006810592.01	76095540	FI - AEJ - FX and Swaps	22,661,250.00
FX	LTAA1525360526.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	29,022,844.07
FX	LTAA1525360530.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	12,092,851.70
FX	LTAA1525361155.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	106,884,975.69
FX	LTAA1525361160.1	B	006810550.01	76095540	FI - AEJ - FX and Swaps	22,505,000.00
FX	LTAA1525361170.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	35,628,325.23
FX	LTAA1525361373.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	22,423,051.53
FX	LTAA1525361375.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA1525361377.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1525362383.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	71,256,650.46
FX	LTAA1525362408.1	B	006810808.01	76095540	FI - AEJ - FX and Swaps	384,300,000.00
FX	LTAA1525362411.1	B	006812069.01	76095540	FI - AEJ - FX and Swaps	363,154,178.07
FX	LTAA1525362507.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	5,004,110.95
FX	LTAA1525362604.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	30,046,889.05
FX	LTAA1525362608.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA1525362610.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	18,386,902.25
FX	LTAA1525362628.1	B	006877534.01	76095540	FI - AEJ - FX and Swaps	10,007,196.34
FX	LTAA1525362932.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	26,907,661.83
FX	LTAA1525363179.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	38,533,346.45
FX	LTAA1525363180.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	20,017,322.83
FX	LTAA1525363968.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	LTAA1525365799.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	8,969,220.61
FX	LTAA1525366508.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	7,010,062.65
FX	LTAA1525366872.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	9,058,000.00
FX	LTAA1525366873.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	6,340,600.00
FX	LTAA1525366876.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	13,587,000.00
FX	LTAA1525366879.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	9,058,000.00
FX	LTAA1525369267.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	91,505,000.00
FX	LTAA1525369335.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	23,223,833.36
FX	LTAA1525369336.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	18,318,799.59
FX	LTAA1525369337.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	5,005,136.50
FX	LTAA1525369338.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	5,005,136.50

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
FX	LTAA1525370407.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	21,024,342.29
FX	LTAA1525370409.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	15,017,387.35
FX	LTAA1525371271.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	56,382,498.87
FX	LTAA1525371285.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	93,195,000.00
FX	LTAA1525371288.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	102,249,114.96
FX	LTAA1525371291.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	145,261,671.23
FX	LTAA1525371294.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	73,420,000.00
FX	LTAA1525371501.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA1525371504.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	136,455,000.00
FX	LTAA1525371540.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	226,875,000.00
FX	LTAA1525373105.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	27,655,500.00
FX	LTAA1525373107.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	15,671,450.00
FX	LTAA1525374173.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	13,746,000.00
FX	LTAA1525374174.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	4,582,000.00
FX	LTAA1525374187.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	27,492,000.00
FX	LTAA1525374790.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	224,975,000.00
FX	LTAA1525375013.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	85,023,000.00
FX	LTAA1525375014.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	180,900,000.00
FX	LTAA1525375951.1	B	006838759.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525377121.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525377141.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	5,000,000.00
FX	LTAA1525377445.1	B	006872006.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525378233.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	116,743,750.00
FX	LTAA1525378536.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	46,782,500.00
FX	LTAA1525382058.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	10,002,068.58
FX	LTAA1525382059.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	10,002,068.58
FX	LTAA1525383133.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	51,304,400.00
FX	LTAA1525383134.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	9,161,500.00
FX	LTAA1525383137.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	9,161,500.00
FX	LTAA1525383179.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	59,549,750.00
FX	LTAA1525383180.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	45,807,500.00
FX	LTAA1525383626.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	35,628,325.23
FX	LTAA1525384297.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	10,228,777.52
FX	LTAA1525384298.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	34,470,980.23
FX	LTAA1525384881.1	B	006808406.01	76095540	FI - AEJ - FX and Swaps	3,203,776.56
FX	LTAA1525385186.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	91,685,000.00
FX	LTAA1525385187.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	27,465,000.00
FX	LTAA1525385852.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	91,035,000.00
FX	LTAA1525386679.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	90,020,000.00
FX	LTAA1525386929.1	B	006808570.01	76095540	FI - AEJ - FX and Swaps	10,013,349.66
FX	LTAA1525387414.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	71,256,650.46
FX	LTAA1525387536.1	B	006869333.01	76095540	FI - AEJ - FX and Swaps	35,628,325.23
FX	LTAA1525390152.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA1525390154.1	B	006812069.01	76095540	FI - AEJ - FX and Swaps	22,423,051.53
FX	LTAA1525390155.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	39,688,801.20
FX	LTAA1525391965.1	B	006844914.01	76095540	FI - AEJ - FX and Swaps	27,451,546.33
FX	LTAA1525392103.1	B	006844914.01	76095540	FI - AEJ - FX and Swaps	54,903,092.66
FX	LTAA1525392701.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	27,174,000.00
FX	LTAA1525392890.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	20,019,080.92
FX	LTAA1525392891.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	10,008,954.43
FX	LTAA1525395117.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	20,760,174.98
FX	LTAA1525395119.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	10,368,298.03
FX	LTAA1525396970.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	46,092,500.00
FX	LTAA1525396971.1	B	006801658.01	76095540	FI - AEJ - FX and Swaps	69,138,750.00
FX	LTAA1525397709.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	70,104,600.00
FX	LTAA1525397711.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	59,566,000.00
FX	LTAA1525397969.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	53,292,716.46
FX	LTAA1525397971.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	106,585,432.92
FX	LTAA1525400950.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	20,406,491.05

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
FX	LTAA1525400951.1	B	006822043.01	76095540	FI - AEJ - FX and Swaps	7,145,272.82
FX	LTAA1525401981.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	37,226,000.00
FX	LTAA1525402657.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	35,628,325.23
FX	LTAA1525402674.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	71,256,650.46
FX	LTAA1525402677.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	178,141,626.15
FX	LTAA1525402709.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	71,256,650.46
FX	LTAA1525403201.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	35,628,325.23
FX	LTAA1525404825.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	46,440,000.00
FX	LTAA1525405550.1	B	006804504.01	76095540	FI - AEJ - FX and Swaps	45,595,000.00
FX	LTAA1525405551.1	B	006805527.01	76095540	FI - AEJ - FX and Swaps	45,595,000.00
FX	LTAA1525405552.1	B	006808406.01	76095540	FI - AEJ - FX and Swaps	45,595,000.00
FX	LTAA1525405590.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	34,652,200.00
FX	LTAA1525405591.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	60,185,400.00
FX	LTAA1525405592.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	79,335,300.00
FX	LTAA1525405679.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	126,754,100.00
FX	LTAA1525405709.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	73,407,950.00
FX	LTAA1525405863.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	158,214,650.00
FX	LTAA1525405867.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	91,190,000.00
FX	LTAA1525406576.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	32,341,750.00
FX	LTAA1525406631.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	53,594,900.00
FX	LTAA1525406885.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	23,016,250.00
FX	LTAA1525406886.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	27,619,500.00
FX	LTAA1525407074.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	91,235,000.00
FX	LTAA1525407077.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	75,998,755.00
FX	LTAA1525407507.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	164,223,000.00
FX	LTAA1525407510.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	82,111,500.00
FX	LTAA1525407934.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,008,221.89
FX	LTAA1525408061.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	5,242,024.57
FX	LTAA1525409865.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1525410507.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	25,017,990.85
FX	LTAA1525410508.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	50,035,981.71
FX	LTAA1525411309.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	45,195,000.00
FX	LTAA1525411317.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	13,558,500.00
FX	LTAA1525411420.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	18,078,000.00
FX	LTAA1525411421.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	9,039,000.00
FX	LTAA1525413432.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	10,379,210.35
FX	LTAA1525415545.1	B	006805527.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA1525415854.1	B	006808406.01	76095540	FI - AEJ - FX and Swaps	44,846,103.05
FX	LTAA1525416170.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	15,396,449.35
FX	LTAA1525416899.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	8,969,220.61
FX	LTAA1525418110.1	B	006869333.01	76095540	FI - AEJ - FX and Swaps	20,139,979.69
FX	LTAA1525418111.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	30,209,969.53
FX	LTAA1525420122.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	22,500,000.00
FX	LTAA1525420296.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525420715.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	50,029,020.69
FX	LTAA1525420722.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	50,114,907.42
FX	LTAA1525420725.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	50,114,907.42
FX	LTAA1525420792.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	5,000,668.02
FX	LTAA1525421285.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	5,030,219.52
FX	LTAA1525421438.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	20,080,317.66
FX	LTAA1525421490.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	50,200,794.15
FX	LTAA1525421656.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	10,001,043.03
FX	LTAA1525421883.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	5,023,083.07
FX	LTAA1525421929.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525421930.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	5,000,000.00
FX	LTAA1525422424.1	B	006815120.01	76095540	FI - AEJ - FX and Swaps	5,000,228.50
FX	LTAA1525422572.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	10,000,750.01
FX	LTAA1525423478.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	5,000,668.02
FX	LTAA1525424094.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	10,001,629.06

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1525424417.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	25,000,000.00
FX	LTAA1525424908.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525424953.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	185,500,000.00
FX	LTAA1525424955.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	157,675,000.00
FX	LTAA1525426039.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	22,910,000.00
FX	LTAA1525427154.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,002,572.62
FX	LTAA1525427174.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	818,100,000.00
FX	LTAA1525427218.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	5,002,352.86
FX	LTAA1525427219.1	B	006801468.01	76095540	FI - AEJ - FX and Swaps	10,004,705.71
FX	LTAA1525427447.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	99,495,000.00
FX	LTAA1525427599.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	2,001,175.55
FX	LTAA1525428255.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	3,000,928.24
FX	LTAA1525428256.1	B	006810592.01	76095540	FI - AEJ - FX and Swaps	3,000,972.19
FX	LTAA1525428506.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	40,641,601.01
FX	LTAA1525428513.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	65,026,561.62
FX	LTAA1525428517.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	47,794,247.96
FX	LTAA1525428520.1	B	006871438.01	76095540	FI - AEJ - FX and Swaps	20,337,977.85
FX	LTAA1525429118.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	20,355,155.20
FX	LTAA1525429125.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	32,568,248.32
FX	LTAA1525429604.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	5,038,388.36
FX	LTAA1525429605.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	5,038,388.36
FX	LTAA1525429606.1	B	006465967.01	76095540	FI - AEJ - FX and Swaps	15,124,811.01
FX	LTAA1525429608.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	10,102,499.19
FX	LTAA1525429765.1	B	006404743.01	76095540	FI - AEJ - FX and Swaps	43,578,501.37
FX	LTAA1525429809.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	45,050,000.00
FX	LTAA1525430584.1	B	006822043.01	76095540	FI - AEJ - FX and Swaps	5,044,818.98
FX	LTAA1525430714.1	B	006810642.01	76095540	FI - AEJ - FX and Swaps	5,001,473.81
FX	LTAA1525431291.1	B	006808406.01	76095540	FI - AEJ - FX and Swaps	91,250,000.00
FX	LTAA1525431710.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525431892.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525431893.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525432503.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1525432505.1	B	006819494.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1525432949.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	50,000,000.00
FX	LTAA1525433184.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525433266.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	139,050,000.00
FX	LTAA1525433275.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	92,600,000.00
FX	LTAA1525433934.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	187,000,000.00
FX	LTAA1525433956.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	679,500,000.00
FX	LTAA1525434029.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	93,350,000.00
FX	LTAA1525434032.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	236,175,500.00
FX	LTAA1525434035.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	271,648,500.00
FX	LTAA1525434036.1	B	006806616.01	76095540	FI - AEJ - FX and Swaps	140,025,000.00
FX	LTAA1525434037.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	528,361,000.00
FX	LTAA1525434054.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	186,700,000.00
FX	LTAA1525434091.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	280,200,000.00
FX	LTAA1525434104.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	93,400,000.00
FX	LTAA1525434324.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	149,840,000.00
FX	LTAA1525434333.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	93,650,000.00
FX	LTAA1525434606.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	46,350,000.00
FX	LTAA1525434635.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	44,520,000.00
FX	LTAA1525434736.1	B	006808406.01	76095540	FI - AEJ - FX and Swaps	15,000,000.00
FX	LTAA1525435128.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	46,175,000.00
FX	LTAA1525435129.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	60,951,000.00
FX	LTAA1525435352.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525435356.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	24,000,000.00
FX	LTAA1525435686.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	32,046,057.00
FX	LTAA1525435735.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	15,021,589.22
FX	LTAA1525435739.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	10,014,392.81

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1525435743.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	48,069,085.49
FX	LTAA1525435810.1	B	006810519.01	76095540	FI - AEJ - FX and Swaps	47,482,014.39
FX	LTAA1525435812.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	80,000,000.00
FX	LTAA1525436055.1	B	006840730.01	76095540	FI - AEJ - FX and Swaps	99,765,750.00
FX	LTAA1525438313.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	138,615,000.00
FX	LTAA1525438314.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	277,230,000.00
FX	LTAA1525438464.1	B	006819825.01	76095540	FI - AEJ - FX and Swaps	538,153,236.64
FX	LTAA1525438526.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	277,230,000.00
FX	LTAA1525439232.1	B	006803209.01	76095540	FI - AEJ - FX and Swaps	183,380,000.00
FX	LTAA1525440223.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	179,384,412.21
FX	LTAA1525440626.1	B	006803134.01	76095540	FI - AEJ - FX and Swaps	54,405,000.00
FX	LTAA1525440784.1	B	006814867.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	LTAA1525441081.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	29,744,000.00
FX	LTAA1525441147.1	B	006657688.01	76095540	FI - AEJ - FX and Swaps	46,475,000.00
FX	LTAA1525441252.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	184,400,000.00
FX	LTAA1525441254.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	184,400,000.00
FX	LTAA1525441319.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	462,500,000.00
FX	LTAA1525441320.1	B	006801435.01	76095540	FI - AEJ - FX and Swaps	407,000,000.00
FX	LTAA1525442364.1	B	006818785.01	76095540	FI - AEJ - FX and Swaps	10,002,947.62
FX	LTAA1525442370.1	B	006429682.01	76095540	FI - AEJ - FX and Swaps	5,001,473.81
FX	LTAA1525442399.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	5,001,547.07
FX	LTAA1525442502.1	B	006812929.01	76095540	FI - AEJ - FX and Swaps	15,005,959.76
FX	LTAA1525443148.1	B	006066401.01	76082503	CC - NYK - Currencies	12,000,000.00
FX	LTAA1525443175.1	B	006871933.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	LTAA1525447587.1	B	006801930.01	76095540	FI - AEJ - FX and Swaps	10,002,508.10
FX	LTAA1698500288.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	22,349,720.82
FX	LTAA1698500937.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698500938.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,001,901.08
FX	LTAA1698501863.0.0.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	10,185,698.13
FX	LTAA1698501865.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	25,464,245.32
FX	LTAA1698501886.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	6,123,449.23
FX	LTAA1698501887.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	5,715,219.28
FX	LTAA1698501939.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	25,497,662.96
FX	LTAA1698501958.0.0.0	B	006804504.01	76051987	FI - LDN - Emerging Debt Market	10,265,900.47
FX	LTAA1698501967.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	10,379,520.47
FX	LTAA1698501968.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,412,938.11
FX	LTAA1698502148.0	B	006959415.01	76051937	FI - LDN - Emerging Debt Market	42,213,750.06
FX	LTAA1698502748.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	16,486,595.05
FX	LTAA1698502828.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	10,927,569.84
FX	LTAA1698502853.0.0.0	B	006959415.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698502856.0.0.0	B	006959415.01	76051949	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698502859.0.0.0	B	006959415.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698502895.0.0.0	B	006959415.01	76095287	FI - NYK - Credit Derivatives	200,000,000.00
FX	LTAA1698502967.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698502970.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698502973.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698502976.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1698502979.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698502982.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698502985.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698502988.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698502991.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1698502997.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698503000.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698503003.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1698503006.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698503009.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1698503012.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1698504014.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	33,835,365.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1698504032.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	22,443,290.23
FX	LTAA1698504132.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	34,085,997.67
FX	LTAA1698504136.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	47,720,396.74
FX	LTAA1698504305.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	28,020,695.14
FX	LTAA1698504318.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	5,520,594.92
FX	LTAA1698505091.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	56,475,819.67
FX	LTAA1698505113.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	22,790,833.73
FX	LTAA1698505125.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	28,822,718.62
FX	LTAA1698505186.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	11,395,416.87
FX	LTAA1698505915.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	40,129,578.73
FX	LTAA1698505934.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	11,405,442.16
FX	LTAA1698505938.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	11,361,999.22
FX	LTAA1698506215.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	5,624,189.62
FX	LTAA1698507010.0.0.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	10,693,646.33
FX	LTAA1698507038.0.0.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	15,990,343.02
FX	LTAA1698507917.0.0.0	B	006810642.01	76051985	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698507927.0.0.0	B	006810642.01	76051985	FI - LDN - Emerging Debt Market	38,000,000.00
FX	LTAA1698510055.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	26,166,015.86
FX	LTAA1698511956.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,132,229.90
FX	LTAA1698511957.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,132,229.90
FX	LTAA1698511990.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	10,092,128.72
FX	LTAA1698511991.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	20,184,257.44
FX	LTAA1698513923.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,505,066.83
FX	LTAA1698513928.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,531,800.95
FX	LTAA1698515084.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	10,339,419.29
FX	LTAA1698520992.0.0.0	B	006840730.01	76051949	FI - LDN - Emerging Debt Market	10,760,481.62
FX	LTAA1698520993.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	21,520,963.23
FX	LTAA1698521023.0.0.0	B	006822043.01	76051987	FI - LDN - Emerging Debt Market	21,855,139.68
FX	LTAA1698522699.0.0.0	B	006822043.01	76051987	FI - LDN - Emerging Debt Market	39,112,011.44
FX	LTAA1698522729.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	11,181,543.94
FX	LTAA1698522731.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	11,228,328.64
FX	LTAA1698523543.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	5,680,999.61
FX	LTAA1698523549.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	56,809,996.11
FX	LTAA1698523574.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	22,857,669.02
FX	LTAA1698525230.0.0.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	21,253,622.08
FX	LTAA1698525232.0.0.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	10,626,811.04
FX	LTAA1698525233.0.0.0	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	21,253,622.08
FX	LTAA1698525234.0.0.0	B	006810550.01	76051949	FI - LDN - Emerging Debt Market	21,253,622.08
FX	LTAA1698525235.0.0.0	B	006810550.01	76051949	FI - LDN - Emerging Debt Market	10,626,811.04
FX	LTAA1698525236.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	21,253,622.08
FX	LTAA1698525237.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	43,569,925.25
FX	LTAA1698525240.0.0.0	B	006810550.01	76051987	FI - LDN - Emerging Debt Market	26,567,027.59
FX	LTAA1698525305.0.0.0	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	10,626,811.04
FX	LTAA1698525959.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	52,883,422.85
FX	LTAA1698525962.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	42,293,371.22
FX	LTAA1698525963.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	10,573,342.81
FX	LTAA1698525979.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,499,823.99
FX	LTAA1698525998.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,493,140.46
FX	LTAA1698525999.0.0.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	10,546,608.69
FX	LTAA1698526026.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	15,789,837.16
FX	LTAA1698527199.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,526,558.10
FX	LTAA1698527204.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	21,160,052.67
FX	LTAA1698528389.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	15,749,735.98
FX	LTAA1698529924.4	B	006808570.01	76051905	FI - LDN - Emerging Debt Market	27,644,808.00
FX	LTAA1698530590.0.0.0	B	006823710.01	76051987	FI - LDN - Emerging Debt Market	1,600,036.83
FX	LTAA1698531270.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,804,875.10
FX	LTAA1698532061.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	31,519,522.55
FX	LTAA1698533566.0	B	006801930.01	76095134	FI - LDN - Emerging Debt Market	13,823,665.55
FX	LTAA1698534269.0	B	006801930.01	76095134	FI - LDN - Emerging Debt Market	20,613,763.50

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
FX	LTAA1698539031.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,459,722.81
FX	LTAA1698539837.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	20,852,610.34
FX	LTAA1698539852.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	5,211,481.70
FX	LTAA1698541067.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	68,196,056.04
FX	LTAA1698541069.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,665,471.53
FX	LTAA1698542591.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,085,445.19
FX	LTAA1698542592.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	33,281,969.13
FX	LTAA1698542639.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	5,096,190.83
FX	LTAA1698543208.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,192,381.66
FX	LTAA1698547471.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,212,432.24
FX	LTAA1698547475.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,348,724.24
FX	LTAA1698547621.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	41,036,867.78
FX	LTAA1698547622.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,259,216.95
FX	LTAA1698547675.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	10,279,267.53
FX	LTAA1698548274.0.0.0	B	006801849.01	76051987	FI - LDN - Emerging Debt Market	10,215,774.01
FX	LTAA1698548277.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,657,347.31
FX	LTAA1698548319.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	35,673,335.79
FX	LTAA1698548421.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,148,938.72
FX	LTAA1698548422.0.1.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	15,223,408.08
FX	LTAA1698548423.0.0.0	B	006609119.01	76051987	FI - LDN - Emerging Debt Market	15,223,408.08
FX	LTAA1698548990.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	55,984,580.29
FX	LTAA1698549748.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	25,982,218.81
FX	LTAA1698549785.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	10,419,621.64
FX	LTAA1698549829.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,406,254.58
FX	LTAA1698549841.0.0.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	15,539,204.82
FX	LTAA1698549868.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	10,389,545.76
FX	LTAA1698549871.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,389,545.76
FX	LTAA1698549872.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,389,545.76
FX	LTAA1698550899.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,426,305.17
FX	LTAA1698550900.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	15,629,432.46
FX	LTAA1698551711.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	21,053,116.21
FX	LTAA1698551738.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,499,823.99
FX	LTAA1698552470.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	53,601,902.22
FX	LTAA1698553672.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	21,186,786.79
FX	LTAA1698553673.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	23,305,465.46
FX	LTAA1698553676.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	31,790,205.47
FX	LTAA1698556433.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	10,767,165.15
FX	LTAA1698556645.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	23,599,540.74
FX	LTAA1698556646.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	10,727,063.97
FX	LTAA1698556647.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	16,115,659.19
FX	LTAA1698558374.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	22,175,949.07
FX	LTAA1698558394.1	B	006465967.01	76095287	FI - NYK - Credit Derivatives	66,893,316.76
FX	LTAA1698558406.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	22,336,353.77
FX	LTAA1698558420.8	B	006801849.01	76051905	FI - LDN - Emerging Debt Market	116,859,667.09
FX	LTAA1698558421.0	B	006465967.01	76051905	FI - LDN - Emerging Debt Market	27,267,255.66
FX	LTAA1698559129.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	38,948,264.98
FX	LTAA1698559174.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	72,375,935.05
FX	LTAA1698559175.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	22,269,518.48
FX	LTAA1698560113.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	16,461,531.82
FX	LTAA1698560114.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	5,487,177.27
FX	LTAA1698561206.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	22,322,986.71
FX	LTAA1698562217.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	18,826,832.71
FX	LTAA1698562218.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	35,438,743.93
FX	LTAA1698562252.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	33,063,417.74
FX	LTAA1698562283.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	21,895,240.86
FX	LTAA1698562303.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	11,487,983.74
FX	LTAA1698562304.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	21,881,873.80
FX	LTAA1698563865.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	10,810,608.08
FX	LTAA1698563895.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	16,230,950.07

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1698563939.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	32,481,950.72
FX	LTAA1698563940.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	61,715,706.37
FX	LTAA1698563943.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	10,813,949.85
FX	LTAA1698563988.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	67,129,364.82
FX	LTAA1698563990.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	22,737,365.50
FX	LTAA1698564812.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	21,634,583.23
FX	LTAA1698564842.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	10,807,266.32
FX	LTAA1698564867.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	21,694,734.99
FX	LTAA1698564874.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,827,316.91
FX	LTAA1698565717.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	54,771,519.78
FX	LTAA1698565718.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	77,775,558.09
FX	LTAA1698565813.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	62,782,397.59
FX	LTAA1698565814.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	33,043,367.15
FX	LTAA1698565825.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,960,987.49
FX	LTAA1698566504.1	B	006465967.01	76095287	FI - NYK - Credit Derivatives	106,090,630.40
FX	LTAA1698567198.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,977,696.31
FX	LTAA1698567202.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	21,988,810.26
FX	LTAA1698567977.0	B	006803134.01	76037283	FI - LDN - Emerging Debt Market	79,944,499.71
FX	LTAA1698567982.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	100,938,458.07
FX	LTAA1698568674.1	B	006803134.01	76095287	FI - NYK - Credit Derivatives	156,881,519.70
FX	LTAA1698568690.0.0.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	16,471,557.11
FX	LTAA1698568739.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,967,671.01
FX	LTAA1698569743.0	B	006465967.01	76051905	FI - LDN - Emerging Debt Market	78,811,952.63
FX	LTAA1698571303.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	16,205,886.83
FX	LTAA1698571308.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	27,018,165.80
FX	LTAA1698571309.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	16,210,899.48
FX	LTAA1698571310.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	10,807,266.32
FX	LTAA1698572174.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	98,227,825.04
FX	LTAA1698572198.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	32,882,962.46
FX	LTAA1698572987.0.0.0	B	006840730.01	76051949	FI - LDN - Emerging Debt Market	11,014,455.72
FX	LTAA1698572988.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	22,028,911.43
FX	LTAA1698573039.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	11,027,822.77
FX	LTAA1698573968.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	21,975,443.20
FX	LTAA1698573970.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	30,765,620.48
FX	LTAA1698574038.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	20,339,649.49
FX	LTAA1698574044.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	54,972,025.65
FX	LTAA1698574053.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	49,474,823.09
FX	LTAA1698574121.0	B	006839815.01	76051905	FI - LDN - Emerging Debt Market	79,773,199.83
FX	LTAA1698575371.0.0.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	28,054,112.79
FX	LTAA1698575433.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	45,140,554.56
FX	LTAA1698575436.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	11,285,138.64
FX	LTAA1698575438.0.0.0	B	006812069.01	76051949	FI - LDN - Emerging Debt Market	11,285,138.64
FX	LTAA1698575471.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	11,315,214.52
FX	LTAA1698576142.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	16,962,796.49
FX	LTAA1698576150.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	16,952,771.19
FX	LTAA1698576173.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	68,292,298.86
FX	LTAA1698576178.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	34,146,149.43
FX	LTAA1698576226.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	79,533,994.56
FX	LTAA1698576227.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	143,161,190.21
FX	LTAA1698576248.0.0.0	B	006830145.01	76051949	FI - LDN - Emerging Debt Market	28,254,618.66
FX	LTAA1698576249.0.0.0	B	006830145.01	76051949	FI - LDN - Emerging Debt Market	53,118,683.07
FX	LTAA1698576262.0.0.0	B	006959415.01	76051949	FI - LDN - Emerging Debt Market	22,603,694.92
FX	LTAA1698576263.0.0.0	B	006959415.01	76051949	FI - LDN - Emerging Debt Market	45,207,389.85
FX	LTAA1698576968.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	7,901,936.28
FX	LTAA1698576969.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	5,644,240.20
FX	LTAA1698576982.0.0.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	101,536,171.88
FX	LTAA1698576985.0.0.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	78,972,578.13
FX	LTAA1698576991.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	56,342,149.09
FX	LTAA1698576992.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	101,415,868.36

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1698576993.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	22,536,859.63
FX	LTAA1698577076.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	141,140,091.05
FX	LTAA1698577077.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	112,015,945.28
FX	LTAA1698577081.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	11,208,278.06
FX	LTAA1698577082.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	11,992,857.52
FX	LTAA1698577089.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	11,208,278.06
FX	LTAA1698577090.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	11,992,857.52
FX	LTAA1698577109.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	56,041,390.28
FX	LTAA1698577110.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	150,190,925.96
FX	LTAA1698578247.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	11,408,783.93
FX	LTAA1698578248.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	21,676,689.46
FX	LTAA1698578255.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	17,103,150.59
FX	LTAA1698578256.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	27,365,040.95
FX	LTAA1698578270.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	38,744,417.35
FX	LTAA1698578271.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	11,395,416.87
FX	LTAA1698578272.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	31,907,167.23
FX	LTAA1698579631.0.0.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	22,630,429.04
FX	LTAA1698579642.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	22,683,897.27
FX	LTAA1698579673.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	11,341,948.64
FX	LTAA1698580354.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	11,308,530.99
FX	LTAA1698581595.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	28,237,909.83
FX	LTAA1698581643.0.0.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	22,563,593.75
FX	LTAA1698581805.0	B	006801435.01	76095134	FI - LDN - Emerging Debt Market	26,955,345.06
FX	LTAA1698582468.0.0.0	B	006823710.01	76051987	FI - LDN - Emerging Debt Market	3,388,549.18
FX	LTAA1698582469.0.0.0	B	006823710.01	76051987	FI - LDN - Emerging Debt Market	10,165,647.54
FX	LTAA1698582470.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	11,308,530.99
FX	LTAA1698582472.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	22,784,150.21
FX	LTAA1698583297.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	11,525,745.68
FX	LTAA1698583356.0	B	006811350.01	76051905	FI - LDN - Emerging Debt Market	53,296,333.14
FX	LTAA1698584088.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	5,764,543.72
FX	LTAA1698584145.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	11,529,087.45
FX	LTAA1698584146.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	21,905,266.15
FX	LTAA1698584154.0.0.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	11,555,821.56
FX	LTAA1698584175.0	B	006839815.01	76051905	FI - LDN - Emerging Debt Market	82,270,035.52
FX	LTAA1698584896.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	11,615,973.32
FX	LTAA1698584898.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	11,602,606.27
FX	LTAA1698584899.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	46,383,690.94
FX	LTAA1698584900.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	17,393,884.10
FX	LTAA1698584901.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	19,713,068.65
FX	LTAA1698584944.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	17,333,732.34
FX	LTAA1698584945.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	17,333,732.34
FX	LTAA1698584948.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	28,839,427.44
FX	LTAA1698584950.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	34,587,262.34
FX	LTAA1698584954.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	23,064,858.42
FX	LTAA1698585597.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	138,108,442.32
FX	LTAA1698585598.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	145,013,864.43
FX	LTAA1698585666.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	34,527,110.58
FX	LTAA1698586649.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	23,913,666.60
FX	LTAA1698587321.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	18,125,730.52
FX	LTAA1698588221.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	11,876,630.95
FX	LTAA1698588791.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	11,702,859.20
FX	LTAA1698588805.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	17,494,137.04
FX	LTAA1698588818.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	17,343,757.64
FX	LTAA1698588833.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	11,592,580.97
FX	LTAA1698589452.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	11,629,340.38
FX	LTAA1698589467.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	11,462,252.16
FX	LTAA1698591824.0	B	006465967.01	76051905	FI - LDN - Emerging Debt Market	40,065,518.44
FX	LTAA1698591836.0.1.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	57,144,172.56
FX	LTAA1698592421.0.0.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	49,172,727.58

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
FX	LTAA1698592423.0.0.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	22,871,036.08
FX	LTAA1698592441.0.1.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	11,462,252.16
FX	LTAA1698593071.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	56,475,819.67
FX	LTAA1698593072.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	56,492,528.49
FX	LTAA1698593106.4	B	006808570.01	76051905	FI - LDN - Emerging Debt Market	39,772,388.61
FX	LTAA1698593121.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	11,275,113.35
FX	LTAA1698593122.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	23,677,738.03
FX	LTAA1698593929.0.0.0	B	006830145.01	76051949	FI - LDN - Emerging Debt Market	22,657,163.16
FX	LTAA1698593962.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	18,018,794.06
FX	LTAA1698593963.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	11,261,746.29
FX	LTAA1698593969.0.1.0	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	11,248,379.23
FX	LTAA1698593977.0.0.0	B	006801435.01	76051949	FI - LDN - Emerging Debt Market	28,196,137.78
FX	LTAA1698593979.0.0.0	B	006812069.01	76051949	FI - LDN - Emerging Debt Market	11,261,746.29
FX	LTAA1698594511.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	16,722,189.44
FX	LTAA1698594512.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	33,444,378.89
FX	LTAA1698594660.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	33,484,480.06
FX	LTAA1698594676.4	B	006818785.01	76095228	FI - LDN - Emerging Debt Market	70,254,589.03
FX	LTAA1698595328.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	11,027,822.77
FX	LTAA1698595331.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	11,047,873.36
FX	LTAA1698595349.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	11,091,316.30
FX	LTAA1698595381.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	37,630,941.43
FX	LTAA1698595382.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	11,067,923.95
FX	LTAA1698596261.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	44,512,302.84
FX	LTAA1698596263.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	11,131,417.47
FX	LTAA1698596269.0.0.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	11,131,417.47
FX	LTAA1698596347.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	11,138,101.00
FX	LTAA1698597439.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	22,189,316.13
FX	LTAA1698597440.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	46,597,563.87
FX	LTAA1698597446.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	34,863,960.44
FX	LTAA1698597453.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	22,135,847.90
FX	LTAA1698597515.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	33,183,721.26
FX	LTAA1698598414.0.0.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	27,770,062.81
FX	LTAA1698598985.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	22,643,796.10
FX	LTAA1698599015.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	33,965,694.15
FX	LTAA1698599770.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	28,070,821.61
FX	LTAA1698600672.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	22,229,417.30
FX	LTAA1698600675.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	27,836,898.10
FX	LTAA1698600678.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	16,722,189.44
FX	LTAA1698600679.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	35,674,004.15
FX	LTAA1698600691.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	16,591,860.63
FX	LTAA1698600698.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	10,981,038.07
FX	LTAA1698600725.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	101,999,340.43
FX	LTAA1698600726.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	54,838,355.07
FX	LTAA1698600737.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	10,981,038.07
FX	LTAA1698601429.0.0.0	B	006830145.01	76051949	FI - LDN - Emerging Debt Market	21,721,469.10
FX	LTAA1698601488.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	10,840,683.96
FX	LTAA1698601492.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,837,342.20
FX	LTAA1698601494.0.0.0	B	006609119.01	76051987	FI - LDN - Emerging Debt Market	21,674,684.40
FX	LTAA1698601532.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,844,025.73
FX	LTAA1698601533.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	35,243,083.62
FX	LTAA1698602299.0.0.0	B	006609119.01	76051987	FI - LDN - Emerging Debt Market	10,696,988.09
FX	LTAA1698602314.0.0.0	B	006823710.01	76051987	FI - LDN - Emerging Debt Market	2,132,045.74
FX	LTAA1698602956.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,466,406.34
FX	LTAA1698602965.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	31,319,016.68
FX	LTAA1698602966.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,879,344.45
FX	LTAA1698603003.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,473,089.87
FX	LTAA1698603745.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	26,876,140.81
FX	LTAA1698603747.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	50,527,144.72
FX	LTAA1698604485.0.0.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	5,410,316.69

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
FX	LTAA1698604488.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	54,002,913.95
FX	LTAA1698604499.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	10,747,114.56
FX	LTAA1698604523.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	53,802,408.08
FX	LTAA1698604550.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	26,700,698.17
FX	LTAA1698604568.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	26,834,368.75
FX	LTAA1698604610.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,646,861.62
FX	LTAA1698604682.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	10,660,228.68
FX	LTAA1698604699.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	10,626,811.04
FX	LTAA1698605570.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,972,913.86
FX	LTAA1698606811.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,546,608.69
FX	LTAA1698606860.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,513,191.05
FX	LTAA1698606861.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	15,769,786.57
FX	LTAA1698606899.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	15,875,052.15
FX	LTAA1698607688.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,673,595.74
FX	LTAA1698607689.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,680,279.27
FX	LTAA1698607690.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	31,880,433.11
FX	LTAA1698607762.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	31,050,338.82
FX	LTAA1698607777.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	16,060,520.08
FX	LTAA1698608456.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	21,407,343.24
FX	LTAA1698608471.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	10,737,089.27
FX	LTAA1698608476.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,737,089.27
FX	LTAA1698608525.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	5,366,873.75
FX	LTAA1698608591.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,700,329.86
FX	LTAA1698609532.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,773,848.67
FX	LTAA1698609533.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	17,238,157.88
FX	LTAA1698609534.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	72,095,226.83
FX	LTAA1698609535.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	59,182,648.89
FX	LTAA1698609536.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	21,520,963.23
FX	LTAA1698609546.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	32,361,647.20
FX	LTAA1698609565.0	B	006803209.01	76051905	FI - LDN - Emerging Debt Market	15,889,498.34
FX	LTAA1698609566.0	B	006801930.01	76051905	FI - LDN - Emerging Debt Market	63,557,993.34
FX	LTAA1698609567.4	B	006830145.01	76051905	FI - LDN - Emerging Debt Market	31,703,460.86
FX	LTAA1698609620.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	21,520,963.23
FX	LTAA1698609623.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	46,270,070.95
FX	LTAA1698610365.0.0.0	B	006818785.01	76051984	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698610519.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698610523.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1698610526.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698610529.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	28,000,000.00
FX	LTAA1698610532.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698610535.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1698610538.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698610541.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698610550.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698610556.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698610567.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	11,529,087.45
FX	LTAA1698610570.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	24,241,827.87
FX	LTAA1698610573.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	21,079,850.32
FX	LTAA1698610591.0	B	006840730.01	76095134	FI - LDN - Emerging Debt Market	61,601,085.48
FX	LTAA1698611330.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698611411.0	B	006465967.01	76051905	FI - LDN - Emerging Debt Market	81,795,167.28
FX	LTAA1698611414.0	B	006810519.01	76095228	FI - LDN - Emerging Debt Market	77,413,398.30
FX	LTAA1698611416.0	B	006468383.01	76095228	FI - LDN - Emerging Debt Market	77,378,306.10
FX	LTAA1698611427.0	B	006803209.01	76037283	FI - LDN - Emerging Debt Market	32,499,946.46
FX	LTAA1698611429.0	B	006803209.01	76037283	FI - LDN - Emerging Debt Market	40,624,933.08
FX	LTAA1698611434.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	9,856,400.66
FX	LTAA1698611436.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	5,537,303.74
FX	LTAA1698611574.0	B	006801435.01	76095134	FI - LDN - Emerging Debt Market	12,308,743.30
FX	LTAA1698611575.0	B	006801435.01	76095134	FI - LDN - Emerging Debt Market	12,335,795.48

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1698611576.0	B	006840730.01	76095134	FI - LDN - Emerging Debt Market	61,543,716.48
FX	LTAA1698612085.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698612205.4	B	006830145.01	76051905	FI - LDN - Emerging Debt Market	48,749,919.70
FX	LTAA1698612238.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	16,451,506.52
FX	LTAA1698613955.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,900,835.72
FX	LTAA1698613968.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,874,101.61
FX	LTAA1698615281.0.0.0	B	006801849.01	76051987	FI - LDN - Emerging Debt Market	16,421,430.64
FX	LTAA1698616560.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	32,121,040.16
FX	LTAA1698617370.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	26,700,698.17
FX	LTAA1698617371.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	50,197,312.57
FX	LTAA1698618887.0.0.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	22,937,871.37
FX	LTAA1698618888.0.0.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	10,426,305.17
FX	LTAA1698618890.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	39,619,959.64
FX	LTAA1698618891.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,852,610.34
FX	LTAA1698618954.0	B	006803167.01	76095228	FI - LDN - Emerging Debt Market	38,250,500.52
FX	LTAA1698621098.0	B	006840730.01	76095134	FI - LDN - Emerging Debt Market	28,269,531.31
FX	LTAA1698621100.0	B	006840730.01	76095134	FI - LDN - Emerging Debt Market	11,307,812.52
FX	LTAA1698621102.4	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	28,269,531.31
FX	LTAA1698621104.0	B	006840730.01	76095134	FI - LDN - Emerging Debt Market	16,961,718.78
FX	LTAA1698622074.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	74,258,242.52
FX	LTAA1698622079.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	62,490,542.89
FX	LTAA1698622082.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	135,260,915.34
FX	LTAA1698622089.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	22,669,729.41
FX	LTAA1698622097.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	65,742,215.29
FX	LTAA1698623056.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	20,752,357.40
FX	LTAA1698623069.0	B	006811350.01	76095134	FI - LDN - Emerging Debt Market	75,127,970.21
FX	LTAA1698623070.0	B	006811350.01	76095134	FI - LDN - Emerging Debt Market	39,245,954.59
FX	LTAA1698623073.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	11,260,471.20
FX	LTAA1698623095.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	15,609,381.87
FX	LTAA1698623354.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	12,386,518.32
FX	LTAA1698624022.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	26,107,534.98
FX	LTAA1698624024.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,965,164.69
FX	LTAA1698624025.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	16,499,962.11
FX	LTAA1698624108.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	37,594,850.37
FX	LTAA1698624109.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	23,496,781.48
FX	LTAA1698624122.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	15,664,520.99
FX	LTAA1698624249.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,469,748.11
FX	LTAA1698624317.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,432,988.70
FX	LTAA1698624320.0	B	006468383.01	76095134	FI - LDN - Emerging Debt Market	247,984,656.97
FX	LTAA1698624326.0	B	006468383.01	76095134	FI - LDN - Emerging Debt Market	193,382,530.66
FX	LTAA1698626064.0.0.0	B	006810642.01	76095287	FI - NYK - Credit Derivatives	26,333,390.81
FX	LTAA1698626067.0.0.0	B	006810642.01	76095287	FI - NYK - Credit Derivatives	33,706,740.24
FX	LTAA1698626095.0	B	006812929.01	76095134	FI - LDN - Emerging Debt Market	3,465,384.65
FX	LTAA1698626099.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	26,383,230.55
FX	LTAA1698626103.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	33,770,535.10
FX	LTAA1698626106.0.0.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	33,770,535.10
FX	LTAA1698626107.0.0.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	26,383,230.55
FX	LTAA1698626134.0	B	006812929.01	76095134	FI - LDN - Emerging Debt Market	6,645,909.81
FX	LTAA1698627169.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	57,620,374.00
FX	LTAA1698627170.0.0.0	B	006810642.01	76051949	FI - LDN - Emerging Debt Market	26,191,079.09
FX	LTAA1698627171.0.0.0	B	006801435.01	76051949	FI - LDN - Emerging Debt Market	20,952,863.27
FX	LTAA1698630457.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,757,600.25
FX	LTAA1698631450.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	20,531,800.95
FX	LTAA1698631462.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	30,777,650.84
FX	LTAA1698633659.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,439,672.23
FX	LTAA1698633699.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	20,932,812.69
FX	LTAA1698633724.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	20,986,280.92
FX	LTAA1698634754.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	296,959,216.74
FX	LTAA1698634755.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	156,294,324.60

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
FX	LTAA1698634800.0.0.0	B	006810550.01	76051987	FI - LDN - Emerging Debt Market	10,486,456.93
FX	LTAA1698634829.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	31,459,370.79
FX	LTAA1698634856.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	31,429,294.91
FX	LTAA1698634889.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	20,919,445.63
FX	LTAA1698636037.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,972,913.86
FX	LTAA1698636038.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	31,144,777.08
FX	LTAA1698636096.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	22,105,772.02
FX	LTAA1698636100.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,526,558.10
FX	LTAA1698636109.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	52,465,702.29
FX	LTAA1698636133.0.0.0	B	006801849.01	76051949	FI - LDN - Emerging Debt Market	10,479,773.40
FX	LTAA1698636162.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	20,946,179.74
FX	LTAA1698636377.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	20,865,977.40
FX	LTAA1698637223.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	31,058,359.05
FX	LTAA1698637470.0	B	006806616.01	76095134	FI - LDN - Emerging Debt Market	16,106,224.63
FX	LTAA1698637471.0	B	006656748.01	76095134	FI - LDN - Emerging Debt Market	16,106,224.63
FX	LTAA1698638512.0	B	006810519.01	76095228	FI - LDN - Emerging Debt Market	79,185,554.52
FX	LTAA1698639302.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	25,581,207.07
FX	LTAA1698639310.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	48,092,669.30
FX	LTAA1698639315.0.0.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	20,438,231.54
FX	LTAA1698639316.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	38,832,639.93
FX	LTAA1698639317.0.0.0	B	006806616.01	76095228	FI - LDN - Emerging Debt Market	47,184,975.23
FX	LTAA1698640226.0.0.0	B	006960272.01	76051987	FI - LDN - Emerging Debt Market	5,109,557.89
FX	LTAA1698640242.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,697,448.49
FX	LTAA1698640256.0.0.0	B	006824924.01	76051987	FI - LDN - Emerging Debt Market	20,438,231.54
FX	LTAA1698640271.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	102,391,663.58
FX	LTAA1698641299.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	10,285,951.06
FX	LTAA1698641301.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	16,457,521.70
FX	LTAA1698641306.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	16,457,521.70
FX	LTAA1698641307.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,285,951.06
FX	LTAA1698642542.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,306,001.65
FX	LTAA1698642545.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	16,489,602.64
FX	LTAA1698642548.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,459,002.47
FX	LTAA1698642549.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	32,979,205.27
FX	LTAA1698642550.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	10,312,685.18
FX	LTAA1698643690.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	20,819,192.69
FX	LTAA1698643712.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,689,584.22
FX	LTAA1698644684.0	B	006810519.01	76051905	FI - LDN - Emerging Debt Market	75,467,607.73
FX	LTAA1698645842.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,877,903.77
FX	LTAA1698645843.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	58,668,017.16
FX	LTAA1698646012.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	10,316,026.94
FX	LTAA1698647158.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	25,848,548.23
FX	LTAA1698647474.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,326,052.23
FX	LTAA1698648720.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,847,827.89
FX	LTAA1698648721.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	58,610,872.99
FX	LTAA1698648730.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,295,976.35
FX	LTAA1698650828.0	B	006830145.01	76051937	FI - LDN - Emerging Debt Market	73,406,746.10
FX	LTAA1698651772.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	20,745,673.87
FX	LTAA1698651788.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	51,864,184.69
FX	LTAA1698651973.0.0.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	20,752,357.40
FX	LTAA1698652925.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	26,099,180.57
FX	LTAA1698653023.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	52,265,196.42
FX	LTAA1698653185.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	26,099,180.57
FX	LTAA1698653214.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	31,419,269.62
FX	LTAA1698653222.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	15,629,432.46
FX	LTAA1698653225.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	32,300,827.08
FX	LTAA1698654302.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	20,825,876.22
FX	LTAA1698654445.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,352,786.35
FX	LTAA1698654467.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	20,718,939.76
FX	LTAA1698654500.4	B	006824924.01	76051937	FI - LDN - Emerging Debt Market	273,595,340.39

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
FX	LTAA1698655384.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	15,659,508.34
FX	LTAA1698655387.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	29,231,082.24
FX	LTAA1698655391.0.0.0	B	006812929.01	76051987	FI - LDN - Emerging Debt Market	10,443,013.99
FX	LTAA1698655400.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	15,659,508.34
FX	LTAA1698656259.0	B	006801930.01	76051937	FI - LDN - Emerging Debt Market	35,786,810.45
FX	LTAA1698656262.0	B	006810592.01	76051937	FI - LDN - Emerging Debt Market	107,360,431.33
FX	LTAA1698656316.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,486,456.93
FX	LTAA1698656319.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	15,729,685.39
FX	LTAA1698656325.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	52,499,119.94
FX	LTAA1698656326.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	99,748,327.88
FX	LTAA1698657259.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	36,492,068.09
FX	LTAA1698658302.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	20,785,775.05
FX	LTAA1698660087.0.0.0	B	006824924.01	76051987	FI - LDN - Emerging Debt Market	10,272,584.00
FX	LTAA1698660093.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	20,558,535.06
FX	LTAA1698661232.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,443,964.53
FX	LTAA1698661239.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	102,926,345.90
FX	LTAA1698661388.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	164,468,280.51
FX	LTAA1698661389.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	312,489,732.97
FX	LTAA1698662475.0.0.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	20,518,433.89
FX	LTAA1698662522.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	30,777,650.84
FX	LTAA1698662733.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	33,602,165.09
FX	LTAA1698662734.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	31,502,029.77
FX	LTAA1698663443.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,511,750.36
FX	LTAA1698663452.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,358,749.54
FX	LTAA1698663502.1	B	006803209.01	76095287	FI - NYK - Credit Derivatives	61,069,773.37
FX	LTAA1698663541.0	B	006840730.01	76095134	FI - LDN - Emerging Debt Market	7,341,001.35
FX	LTAA1698663545.0	B	006840730.01	76095134	FI - LDN - Emerging Debt Market	5,243,572.40
FX	LTAA1698663546.0	B	006840730.01	76095134	FI - LDN - Emerging Debt Market	26,217,861.98
FX	LTAA1698663551.0	B	006803209.01	76095134	FI - LDN - Emerging Debt Market	30,412,719.89
FX	LTAA1698664514.0.0.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	40,796,260.74
FX	LTAA1698664515.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	20,398,130.37
FX	LTAA1698665383.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	15,428,926.59
FX	LTAA1698665386.0.0.0	B	006824924.01	76051987	FI - LDN - Emerging Debt Market	10,285,951.06
FX	LTAA1698665389.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	15,418,901.30
FX	LTAA1698665392.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,538,484.48
FX	LTAA1698665822.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	25,614,624.72
FX	LTAA1698666523.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,514,141.59
FX	LTAA1698666532.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	20,692,205.64
FX	LTAA1698666593.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	25,881,965.88
FX	LTAA1698667413.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,299,318.12
FX	LTAA1698667414.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	39,137,408.85
FX	LTAA1698667586.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,282,609.30
FX	LTAA1698667587.0.0.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	10,282,609.30
FX	LTAA1698667597.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,551,851.54
FX	LTAA1698667598.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,545,168.01
FX	LTAA1698668508.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,399,571.05
FX	LTAA1698669301.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	20,745,673.87
FX	LTAA1698669302.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	22,820,241.26
FX	LTAA1698672483.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	21,670,674.28
FX	LTAA1698672484.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	10,319,368.71
FX	LTAA1698674409.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,577,144.97
FX	LTAA1698674411.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	57,586,956.35
FX	LTAA1698675396.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	25,581,207.07
FX	LTAA1698675397.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	54,232,159.00
FX	LTAA1698675468.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,384,763.31
FX	LTAA1698675482.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	51,095,578.86
FX	LTAA1698676293.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,125,546.37
FX	LTAA1698676374.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	30,306,462.04
FX	LTAA1698677248.0.0.0	B	006810550.01	76051987	FI - LDN - Emerging Debt Market	15,148,218.38

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
FX	LTAA1698683382.0	B	006812069.01	76095134	FI - LDN - Emerging Debt Market	7,290,563.34
FX	LTAA1698685208.0	B	006818785.01	76051937	FI - LDN - Emerging Debt Market	70,272,394.88
FX	LTAA1698685209.0	B	006465967.01	76051937	FI - LDN - Emerging Debt Market	41,426,053.18
FX	LTAA1698685272.0.0.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698685283.0.0.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698686329.0	B	006801930.01	76051937	FI - LDN - Emerging Debt Market	70,562,377.26
FX	LTAA1698688459.0	B	006801658.01	76095228	FI - LDN - Emerging Debt Market	32,077,782.13
FX	LTAA1698689242.0.1.0	B	006842751.01	76095287	FI - NYK - Credit Derivatives	15,618,083.23
FX	LTAA1698690206.0.0.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698690209.0.1.0	B	006812069.01	76051949	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698690211.0.1.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698690240.0.1.0	B	006812069.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698691226.0.1.0	B	006840730.01	76051949	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698693099.0.0.0	B	006803209.01	76051905	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698693951.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698693952.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	57,000,000.00
FX	LTAA1698694891.0.0.0	B	006803209.01	76095287	FI - NYK - Credit Derivatives	10,615,689.79
FX	LTAA1698694925.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	30,075,880.30
FX	LTAA1698694926.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	57,144,172.56
FX	LTAA1698696514.0.0.0	B	006959415.01	76095134	FI - LDN - Emerging Debt Market	10,299,731.99
FX	LTAA1698697782.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	18,069,588.88
FX	LTAA1698697783.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	25,598,584.25
FX	LTAA1698698672.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698698673.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	41,000,000.00
FX	LTAA1698698715.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698700680.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,075,419.90
FX	LTAA1698700693.0.0.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	10,078,761.66
FX	LTAA1698702649.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,146,777.69
FX	LTAA1698703549.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698703724.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	34,000,000.00
FX	LTAA1698703727.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698703817.0.0.0	B	006465967.01	76037361	FI - LDN - Emerging Debt Market	10,046,885.00
FX	LTAA1698704766.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698705945.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698706063.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698706820.0.0.0	B	006810550.01	76051987	FI - LDN - Emerging Debt Market	20,050,586.86
FX	LTAA1698707029.0.0.0	B	006818785.01	76095287	FI - NYK - Credit Derivatives	14,870,444.90
FX	LTAA1698707030.0.0.0	B	006818785.01	76095287	FI - NYK - Credit Derivatives	10,472,144.29
FX	LTAA1698707031.0.0.0	B	006842751.01	76095287	FI - NYK - Credit Derivatives	14,870,444.90
FX	LTAA1698707037.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,010,485.69
FX	LTAA1698707041.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	20,023,852.75
FX	LTAA1698707080.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698707081.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	71,000,000.00
FX	LTAA1698707104.0.0.0	B	006810550.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698707105.0.0.0	B	006810550.01	76051987	FI - LDN - Emerging Debt Market	35,500,000.00
FX	LTAA1698707852.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	81,000,000.00
FX	LTAA1698707853.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698707958.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	50,226,720.09
FX	LTAA1698707959.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	95,430,768.18
FX	LTAA1698707999.0.0.0	B	006810642.01	76095287	FI - NYK - Credit Derivatives	21,024,407.00
FX	LTAA1698708028.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	20,117,422.15
FX	LTAA1698709034.0.0.0	B	006842751.01	76095287	FI - NYK - Credit Derivatives	21,024,407.00
FX	LTAA1698709049.0.0.0	B	006959415.01	76095287	FI - NYK - Credit Derivatives	21,024,407.00
FX	LTAA1698709055.0.0.0	B	006840730.01	76051985	FI - LDN - Emerging Debt Market	100,581,861.26
FX	LTAA1698709059.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,058,711.08
FX	LTAA1698709076.0.0.0	B	006822043.01	76051987	FI - LDN - Emerging Debt Market	70,340,800.48
FX	LTAA1698709087.0.0.0	B	006959415.01	76095287	FI - NYK - Credit Derivatives	21,104,525.42
FX	LTAA1698709102.0.0.0	B	006822043.01	76051987	FI - LDN - Emerging Debt Market	10,058,711.08
FX	LTAA1698709145.0.0.0	B	006468383.01	76095287	FI - NYK - Credit Derivatives	21,097,848.88

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
FX	LTAA1698709150.0.0.0	B	006822043.01	76051949	FI - LDN - Emerging Debt Market	50,260,137.74
FX	LTAA1698709152.0.0.0	B	006810774.01	76051949	FI - LDN - Emerging Debt Market	10,072,078.13
FX	LTAA1698709197.0.0.0	B	006822043.01	76051987	FI - LDN - Emerging Debt Market	15,078,041.32
FX	LTAA1698710077.0.0.0	B	006822043.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698710149.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,050,586.86
FX	LTAA1698710175.0.0.0	B	006818785.01	76095287	FI - NYK - Credit Derivatives	10,542,247.91
FX	LTAA1698710212.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	25,046,524.76
FX	LTAA1698710213.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	35,566,065.16
FX	LTAA1698711090.0.0.0	B	006801849.01	76051985	FI - LDN - Emerging Debt Market	39,703,366.29
FX	LTAA1698712296.0.0.0	B	006804504.01	76051987	FI - LDN - Emerging Debt Market	10,125,546.37
FX	LTAA1698713183.0.0.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	15,118,142.50
FX	LTAA1698713637.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	64,525,461.94
FX	LTAA1698713638.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,410,517.14
FX	LTAA1698713671.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	23,150,407.59
FX	LTAA1698713672.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	7,045,776.22
FX	LTAA1698713765.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	20,164,206.86
FX	LTAA1698713778.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	28,229,889.60
FX	LTAA1698714723.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	10,058,711.08
FX	LTAA1698714753.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,113,360.05
FX	LTAA1698714754.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	53,742,590.50
FX	LTAA1698715787.0.0.0	B	006468383.01	76051949	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1698715788.0.0.0	B	006468383.01	76051949	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698716532.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	150,000,000.00
FX	LTAA1698716536.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698716550.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698717671.0.0.0	B	006959415.01	76095287	FI - NYK - Credit Derivatives	10,412,055.48
FX	LTAA1698717713.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	132,000,000.00
FX	LTAA1698717714.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	70,000,000.00
FX	LTAA1698717747.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698717752.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698717758.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698717822.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698718960.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	15,083,053.97
FX	LTAA1698718976.0.0.0	B	006824924.01	76051987	FI - LDN - Emerging Debt Market	10,052,027.55
FX	LTAA1698718980.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	5,026,013.77
FX	LTAA1698719079.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698720082.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	15,027,914.85
FX	LTAA1698720100.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	100,152,681.38
FX	LTAA1698720149.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	40,007,604.32
FX	LTAA1698721162.0.0.0	B	006810519.01	76095287	FI - NYK - Credit Derivatives	51,509,463.33
FX	LTAA1698722321.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698722322.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698722327.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698722328.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698722406.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1698722407.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698722421.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698722422.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1698723303.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	45,000,000.00
FX	LTAA1698723307.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	65,000,000.00
FX	LTAA1698723516.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	145,000,000.00
FX	LTAA1698723521.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698724329.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	120,000,000.00
FX	LTAA1698724330.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	155,000,000.00
FX	LTAA1698724351.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698724352.0.0.0	B	006818785.01	76051949	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698724354.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698724365.0.0.0	B	006656748.01	76095287	FI - NYK - Credit Derivatives	15,197,461.56
FX	LTAA1698724373.0.0.0	B	006959415.01	76095287	FI - NYK - Credit Derivatives	10,114,949.70

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
FX	LTAA1698724397.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	130,000,000.00
FX	LTAA1698724398.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698725652.0.0.0	B	006468383.01	76051949	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698725667.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698725669.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	150,000,000.00
FX	LTAA1698725764.0.0.0	B	006823710.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698725804.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698725815.0.0.0	B	006901896.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698725838.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698725841.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	150,000,000.00
FX	LTAA1698726035.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698726054.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698726062.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698727950.0.0.0	B	006811350.01	76095287	FI - NYK - Credit Derivatives	30,144,553.07
FX	LTAA1698732751.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	21,500,000.00
FX	LTAA1698732756.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1698732758.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698732998.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698733031.0	B	006810550.01	76095228	FI - LDN - Emerging Debt Market	147,106,512.09
FX	LTAA1698733895.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698733934.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698733935.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	34,000,000.00
FX	LTAA1698734886.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	65,000,000.00
FX	LTAA1698734887.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698734941.0.0.0	B	006806616.01	76095287	FI - NYK - Credit Derivatives	10,048,184.36
FX	LTAA1698734945.0.0.0	B	006901896.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698734956.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698734957.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698734983.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	75,000,000.00
FX	LTAA1698734986.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698734997.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698735022.0.0.0	B	006811350.01	76095287	FI - NYK - Credit Derivatives	40,192,737.43
FX	LTAA1698736052.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698736072.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698738441.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698738477.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698738478.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	130,000,000.00
FX	LTAA1698738533.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698738534.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698738536.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698738537.0.0.0	B	006823710.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698738566.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698739639.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	25,096,651.22
FX	LTAA1698739658.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,025,293.43
FX	LTAA1698740411.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	70,130,269.32
FX	LTAA1698740412.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	133,247,511.71
FX	LTAA1698740417.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	80,309,283.92
FX	LTAA1698740514.0.0.0	B	006468383.01	76095287	FI - NYK - Credit Derivatives	10,074,890.49
FX	LTAA1698740515.0.0.0	B	006656748.01	76095287	FI - NYK - Credit Derivatives	10,074,890.49
FX	LTAA1698740531.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	80,000,000.00
FX	LTAA1698741212.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	150,000,000.00
FX	LTAA1698741213.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	195,000,000.00
FX	LTAA1698741216.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698741221.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	68,000,000.00
FX	LTAA1698741222.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698741250.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698741488.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	70,000,000.00
FX	LTAA1698741493.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698741494.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	22,000,000.00

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.

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1698742921.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698742926.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698742935.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698742960.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	80,000,000.00
FX	LTAA1698743046.0.0.0	B	006812069.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698744084.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698744086.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	73,000,000.00
FX	LTAA1698744153.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	146,000,000.00
FX	LTAA1698744154.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698744157.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698744196.0	B	006803134.01	76095134	FI - LDN - Emerging Debt Market	50,587,582.34
FX	LTAA1698744300.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698745169.0.0.0	B	006656748.01	76051905	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698745183.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698745184.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	200,000,000.00
FX	LTAA1698745185.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	261,000,000.00
FX	LTAA1698745223.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698745480.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	3,405,994.55
FX	LTAA1698745481.0.0.0	B	006840730.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698746804.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	293,000,000.00
FX	LTAA1698746818.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	200,000,000.00
FX	LTAA1698746867.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698747824.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698748678.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	43,000,000.00
FX	LTAA1698748679.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698748693.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698748701.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	250,000,000.00
FX	LTAA1698748702.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	325,000,000.00
FX	LTAA1698748720.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698748745.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698748750.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	60,000,000.00
FX	LTAA1698748806.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698749677.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698749678.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	38,000,000.00
FX	LTAA1698749716.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698750636.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698750640.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	60,000,000.00
FX	LTAA1698750696.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698750700.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	130,000,000.00
FX	LTAA1698750701.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	130,000,000.00
FX	LTAA1698750702.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698750729.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698750768.0.0.0	B	006823710.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698750770.0.0.0	B	006823710.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698750783.0.1.0	B	006959415.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	LTAA1698750831.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698750843.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	80,000,000.00
FX	LTAA1698750859.0.0.0	B	006468383.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	LTAA1698751920.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698751923.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698751928.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	130,000,000.00
FX	LTAA1698751972.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	60,000,000.00
FX	LTAA1698751975.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	295,000,000.00
FX	LTAA1698751976.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	200,000,000.00
FX	LTAA1698751986.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698752980.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698752999.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698753063.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	28,000,000.00
FX	LTAA1698753065.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00

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
FX	LTAA1698753088.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1698753122.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	133,000,000.00
FX	LTAA1698753125.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	90,000,000.00
FX	LTAA1698753163.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	68,000,000.00
FX	LTAA1698753164.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698754121.0.0.0	B	006830145.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698754122.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	21,500,000.00
FX	LTAA1698754211.0.0.0	B	006468383.01	76051987	FI - LDN - Emerging Debt Market	60,000,000.00
FX	LTAA1698754290.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	74,000,000.00
FX	LTAA1698754291.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698754299.0	B	006465967.01	76051937	FI - LDN - Emerging Debt Market	72,026,097.80
FX	LTAA1698754337.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	237,000,000.00
FX	LTAA1698754354.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	160,000,000.00
FX	LTAA1698755224.0.0.0	B	006804504.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698755261.0	B	006804504.01	76095134	FI - LDN - Emerging Debt Market	60,000,000.00
FX	LTAA1698755272.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698755334.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698755337.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	75,000,000.00
FX	LTAA1698755340.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	37,400,000.00
FX	LTAA1698755343.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698757043.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	200,000,000.00
FX	LTAA1698757044.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	259,000,000.00
FX	LTAA1698757131.0	B	006812713.01	76051937	FI - LDN - Emerging Debt Market	134,444,212.50
FX	LTAA1698757177.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698758357.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	43,000,000.00
FX	LTAA1698758358.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698758418.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698758442.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	73,000,000.00
FX	LTAA1698758443.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698758445.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698758447.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	146,000,000.00
FX	LTAA1698759440.0.0.0	B	006619027.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698759588.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	130,000,000.00
FX	LTAA1698759589.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698759592.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698759594.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698759648.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	70,000,000.00
FX	LTAA1698759652.0.0.0	B	006810550.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698759706.0	B	006810519.01	76051937	FI - LDN - Emerging Debt Market	180,065,244.50
FX	LTAA1698760757.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698760758.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	145,000,000.00
FX	LTAA1698760844.0.0.0	B	006822043.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	LTAA1698764524.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	56,000,000.00
FX	LTAA1698764525.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698766620.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,157,523.33
FX	LTAA1698767570.0	B	006803134.01	76051905	FI - LDN - Emerging Debt Market	221,869,970.05
FX	LTAA1698768695.0.0.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1698768799.0.0.0	B	006656748.01	76051949	FI - LDN - Emerging Debt Market	110,057,671.29
FX	LTAA1698768812.0.0.0	B	006959415.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	LTAA1698768978.0.0.0	B	006822043.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698771003.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698771025.0.0.0	B	006656748.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	LTAA1698771123.0.0.0	B	006806616.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698771190.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698772153.0.0.0	B	006824924.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698772172.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	176,000,000.00
FX	LTAA1698772174.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	120,000,000.00
FX	LTAA1698772175.0.0.0	B	006959415.01	76051987	FI - LDN - Emerging Debt Market	35,000,000.00
FX	LTAA1698772178.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	80,000,000.00

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
FX	LTAA1698772338.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698773339.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	220,000,000.00
FX	LTAA1698773340.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	115,000,000.00
FX	LTAA1698773342.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	300,000,000.00
FX	LTAA1698773357.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	63,000,000.00
FX	LTAA1698773358.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	35,000,000.00
FX	LTAA1698774303.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698774517.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698774592.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698774593.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	116,000,000.00
FX	LTAA1698774594.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	217,000,000.00
FX	LTAA1698774595.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	300,000,000.00
FX	LTAA1698774618.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	30,000,000.00
FX	LTAA1698774983.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	144,328,807.10
FX	LTAA1698774986.0	B	006818785.01	76095134	FI - LDN - Emerging Debt Market	50,114,169.13
FX	LTAA1698776080.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698776081.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	35,000,000.00
FX	LTAA1698776084.0.0.0	B	006810642.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	LTAA1698776085.0.0.0	B	006656748.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	LTAA1698776089.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	32,000,000.00
FX	LTAA1698776091.0.0.0	B	006820641.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698776098.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	5,000,000.00
FX	LTAA1698776100.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	8,000,000.00
FX	LTAA1698776201.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698777035.0.0.0	B	006804504.01	76051987	FI - LDN - Emerging Debt Market	12,000,000.00
FX	LTAA1698777057.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	19,000,000.00
FX	LTAA1698777058.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698777059.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698777060.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	95,000,000.00
FX	LTAA1698778012.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	47,500,000.00
FX	LTAA1698778013.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	65,000,000.00
FX	LTAA1698778014.0.0.0	B	006818785.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698778026.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698778086.0.0.0	B	006824924.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698778088.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	256,000,000.00
FX	LTAA1698778089.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	350,000,000.00
FX	LTAA1698778093.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	135,000,000.00
FX	LTAA1698778115.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	15,000,000.00
FX	LTAA1698779049.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	100,000,000.00
FX	LTAA1698779078.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	76,000,000.00
FX	LTAA1698779079.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	40,000,000.00
FX	LTAA1698779105.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698779106.0.0.0	B	006801435.01	76051987	FI - LDN - Emerging Debt Market	38,000,000.00
FX	LTAA1698779115.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698779116.0.0.0	B	006810642.01	76051987	FI - LDN - Emerging Debt Market	27,000,000.00
FX	LTAA1698782423.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1698784495.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698784648.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	50,000,000.00
FX	LTAA1698784662.0.0.0	B	006810519.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1698785722.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,144,156.27
FX	LTAA1698785727.0.0.0	B	006810774.01	76051987	FI - LDN - Emerging Debt Market	20,097,371.57
FX	LTAA1698786618.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	21,579,444.11
FX	LTAA1698786631.0.0.0	B	006811350.01	76051987	FI - LDN - Emerging Debt Market	10,275,925.77
FX	LTAA1698788786.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	50,243,428.92
FX	LTAA1698788787.0.0.0	B	006808406.01	76051987	FI - LDN - Emerging Debt Market	95,462,514.94
FX	LTAA1698792005.0.0.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698792048.0	B	006812929.01	76095134	FI - LDN - Emerging Debt Market	4,000,000.00
FX	LTAA1698792943.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	1,071,000,000.00
FX	LTAA1698792944.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	1,454,000,000.00

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
FX	LTAA1698792945.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	562,000,000.00
FX	LTAA1698793006.0.0.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	1,124,000,000.00
FX	LTAA1698793008.0.0.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	1,454,000,000.00
FX	LTAA1698793021.0.0.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	160,000,000.00
FX	LTAA1698794048.0.0.0	B	006820641.01	76051949	FI - LDN - Emerging Debt Market	25,000,000.00
FX	LTAA1698794049.0.0.0	B	006465967.01	76051949	FI - LDN - Emerging Debt Market	20,000,000.00
FX	LTAA1698807070.0	B	006840730.01	76095134	FI - LDN - Emerging Debt Market	18,260,223.57
FX	LTAA1698808339.0.0.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	35,193,792.59
FX	LTAA1698809792.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	20,104,055.10
FX	LTAA1698809794.0.0.0	B	006656748.01	76051987	FI - LDN - Emerging Debt Market	9,549,426.17
FX	LTAA1698811560.0.1.0	B	006465967.01	76051987	FI - LDN - Emerging Debt Market	55,561,847.08
FX	LTAA1698812599.0.0.0	B	006857502.01	76095287	FI - NYK - Credit Derivatives	12,883,066.61
FX	LTAA1698813943.4	B	006811350.01	76095134	FI - LDN - Emerging Debt Market	13,526,091.53
FX	LTAA1698816889.0	B	006808406.01	76037283	FI - LDN - Emerging Debt Market	51,148,490.91
FX	LTAA1702801323.0	B	006804991.01	76095477	FI - NYK - Interest Rate Products	71,716,929.11
FX	LTAA1702978212.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	1,080,391,467.00
FX	LTAA1703323478.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	1,080,391,467.00
FX	LTAA1703360149.1	B	006857668.01	76095540	FI - AEJ - FX and Swaps	582,999,339.69
FX	LTAA1703360151.1	B	006857668.01	76095540	FI - AEJ - FX and Swaps	313,922,721.37
FX	LTAA1703464561.1	B	006880124.01	76082516	CC - NYK - Currencies	35,840,544.67
FX	LTAA1703644167.0	B	006614366.01	76095477	FI - NYK - Interest Rate Products	4,781,134.34
FX	LTAA1705513707.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	893,750,000.00
FX	LTAA1705653635.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	651,503,586.12
FX	LTAA1705659373.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	2,160,782,934.01
FX	LTAA1705662195.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	1,080,391,467.00
FX	LTAA1705662809.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	853,000,000.00
FX	LTAA1705662828.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	323,963,801.90
FX	LTAA1705662836.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	412,000,000.00
FX	LTAA1706231087.1	B	006857668.01	76095540	FI - AEJ - FX and Swaps	171,238,012.04
FX	LTAA1706607233.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	217,167,862.04
FX	LTAA1706609141.0	B	006801435.01	76037302	FI - LDN - Interest Rate Products	1,880,249,926.21
FX	LTAA1706622505.0	B	006805022.01	76037302	FI - LDN - Interest Rate Products	867,866,941.27
FX	LTAA1706788637.0	B	006468003.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1706793786.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1706793789.0	B	006858005.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1707032291.0	B	006401517.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1707033523.0	B	006678973.01	76095477	FI - NYK - Interest Rate Products	92,414,922.52
FX	LTAA1707042518.0	B	006858104.01	76095477	FI - NYK - Interest Rate Products	92,383,467.48
FX	LTAA1707045441.0	B	006858013.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1707104870.0	B	006658611.01	76037323	FI - LDN - Interest Rate Products	386,140,000.00
FX	LTAA1707104878.0	B	006683635.01	76037323	FI - LDN - Interest Rate Products	386,140,000.00
FX	LTAA1707185378.1	B	006805527.01	76095287	FI - NYK - Credit Derivatives	478,112,860.70
FX	LTAA1707654173.4	B	006807051.01	76095477	FI - NYK - Interest Rate Products	23,308,001.96
FX	LTAA1707776256.0	B	006807051.01	76095477	FI - NYK - Interest Rate Products	20,511,041.72
FX	LTAA1708009502.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	1,210,020,000.00
FX	LTAA1708020945.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LTAA1708185608.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	2,497,430,413.46
FX	LTAA1709524509.0	B	006858104.01	76095477	FI - NYK - Interest Rate Products	167,339,501.25
FX	LTAA1709527123.0	B	006465967.01	76095477	FI - NYK - Interest Rate Products	106,382,978.72
FX	LTAA1709636992.0	B	006805527.01	76095477	FI - NYK - Interest Rate Products	191,245,144.28
FX	LTAA1709637009.0	B	006805527.01	76095477	FI - NYK - Interest Rate Products	286,867,716.42
FX	LTAA1709637015.0	B	006818785.01	76095477	FI - NYK - Interest Rate Products	191,245,144.28
FX	LTAA1709637017.0	B	006803134.01	76095477	FI - NYK - Interest Rate Products	191,245,144.28
FX	LTAA1709637038.0	B	006858104.01	76095477	FI - NYK - Interest Rate Products	143,433,858.21
FX	LTAA1709637043.0	B	006802227.01	76095477	FI - NYK - Interest Rate Products	95,622,572.14
FX	LTAA1709903960.0	B	006498083.01	76095477	FI - NYK - Interest Rate Products	389,761,370.70
FX	LTAA1709903987.0	B	006498083.01	76095477	FI - NYK - Interest Rate Products	367,122,170.00
FX	LTAA1709904009.0	B	006498083.01	76095477	FI - NYK - Interest Rate Products	389,761,370.70
FX	LTAA1710131279.1	B	006463814.01	76082516	CC - NYK - Currencies	141,024,015.75

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
FX	LTAA1710174838.0	B	006858013.01	76095065	FI - LDN - Interest Rate Products	1,038,599,044.02
FX	LTAA1710174842.0	B	006858120.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1710175800.0	B	006858120.01	76095065	FI - LDN - Interest Rate Products	185,467,201.84
FX	LTAA1710176115.0	B	006858120.01	76095065	FI - LDN - Interest Rate Products	733,228,556.65
FX	LTAA1710600695.0	B	006657654.01	76095065	FI - LDN - Interest Rate Products	101,946,420.00
FX	LTAA1710819958.0	B	006801849.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1711595692P.0	B	006803209.01	76037323	FI - LDN - Interest Rate Products	149,106,776.13
FX	LTAA1711775301.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	394,900,000.00
FX	LTAA1711775312.0	B	006683635.01	76095065	FI - LDN - Interest Rate Products	394,900,000.00
FX	LTAA1716615848.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	96,311,583.58
FX	LTAA1717838692.1	B	006431431.01	77597013	FI - NYK - Swaps Structuring	495,725,000.00
FX	LTAA1719651424.0	B	006805527.01	76095477	FI - NYK - Interest Rate Products	19,124,514.43
FX	LTAA1721232788.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	106,884,975.69
FX	LTAA1721727374.0	B	006805345.01	76095477	FI - NYK - Interest Rate Products	20,080,740.15
FX	LTAA1722485013.0	B	006858062.01	76095065	FI - LDN - Interest Rate Products	21,607,829.34
FX	LTAA1722744062.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	361,780,800.00
FX	LTAA1723015348.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	106,884,975.69
FX	LTAA1723219413.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	106,884,975.69
FX	LTAA1724180520.1	B	006964985.01	76082516	CC - NYK - Currencies	1,112,196.61
FX	LTAA1724192262.0	B	006805345.01	76095477	FI - NYK - Interest Rate Products	6,315,284.13
FX	LTAA1728367910.0	B	006938898.01	76095065	FI - LDN - Interest Rate Products	1,080,391,467.00
FX	LTAA1728425061.0	B	006429708.01	76095477	FI - NYK - Interest Rate Products	60,605,324.52
FX	LTAA1728425138.0	B	006818785.01	76095477	FI - NYK - Interest Rate Products	97,162,844.93
FX	LTAA1728843739.0	B	006801278.01	76095477	FI - NYK - Interest Rate Products	47,811,286.07
FX	LTAA1729121060.0	B	006805527.01	76095477	FI - NYK - Interest Rate Products	239,056,430.35
FX	LTAA1729122751.0	B	006858013.01	76095477	FI - NYK - Interest Rate Products	47,811,286.07
FX	LTAA1729122782.0	B	006818785.01	76095477	FI - NYK - Interest Rate Products	143,433,858.21
FX	LTAA1729127608.0	B	006805527.01	76095477	FI - NYK - Interest Rate Products	23,905,643.04
FX	LTAA1729194863.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	14,125,000.00
FX	LTAA1729194874.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	6,875,000.00
FX	LTAA1729194947.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1729194965.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1729213663.0	B	006858062.01	76095477	FI - NYK - Interest Rate Products	47,811,286.07
FX	LTAA1729899691.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	14,125,000.00
FX	LTAA1729899753.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	6,875,000.00
FX	LTAA1730324223.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	33,785,238.87
FX	LTAA1730324785.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	15,766,444.80
FX	LTAA1731206086.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	63,373,221.55
FX	LTAA1731206945.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	10,370,163.53
FX	LTAA1731454718.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	51,577,714.47
FX	LTAA1731796125.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	2,881,043,912.01
FX	LTAA1731884605.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	404,954,752.37
FX	LTAA1732037174.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1732046116.0	B	006805519.01	76095477	FI - NYK - Interest Rate Products	27,986,336.30
FX	LTAA1732046258.0	B	006804231.01	76095477	FI - NYK - Interest Rate Products	26,769,539.07
FX	LTAA1732112460.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1732122444.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	809,909,504.75
FX	LTAA1732135899.0	B	006805519.01	76095477	FI - NYK - Interest Rate Products	34,610,589.99
FX	LTAA1732135946.0	B	006807051.01	76095477	FI - NYK - Interest Rate Products	51,612,283.31
FX	LTAA1732135966.0	B	006804488.01	76095477	FI - NYK - Interest Rate Products	17,001,693.33
FX	LTAA1732328480.0	B	006805527.01	76095477	FI - NYK - Interest Rate Products	95,622,572.14
FX	LTAA1732381666.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	202,477,376.19
FX	LTAA1732393893.1	B	006844302.01	77597013	FI - NYK - Swaps Structuring	565,437,824.33
FX	LTAA1732697782.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	1,800,652,445.01
FX	LTAA1732700931.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LTAA1733153679.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	60,432,468.81
FX	LTAA1733153923.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	32,963,164.80
FX	LTAA1733514328.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	131,205,339.77
FX	LTAA1733521657.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	648,028,900.33

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	LTAA1733632198.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1733632356.1	B	006857668.01	76095540	FI - AEJ - FX and Swaps	87,001,439.92
FX	LTAA1734051151.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	102,048,597.60
FX	LTAA1734129540.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	135,729,913.78
FX	LTAA1734239962.0	B	006858104.01	76037323	FI - LDN - Interest Rate Products	216,282,000.00
FX	LTAA1734501182.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1734568904.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	7,953,399.46
FX	LTAA1734570037.0	B	006683635.01	76037323	FI - LDN - Interest Rate Products	485,945,702.85
FX	LTAA1734723945.1	B	006857668.01	76095540	FI - AEJ - FX and Swaps	36,773,804.50
FX	LTAA1734945570.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	242,972,851.42
FX	LTAA1735313803.1	B	006857668.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	LTAA1735320529.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	242,972,851.42
FX	LTAA1735517715.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	12,690,350.60
FX	LTAA1735517743.0	B	006803209.01	76051949	FI - LDN - Emerging Debt Market	6,733,655.42
FX	LTAA1735919339.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	323,963,801.90
FX	LTAA1735989413.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	18,579,593.86
FX	LTAA1736119180.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	716,868,654.00
FX	LTAA1736123737.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	80,990,950.47
FX	LTAA1736191263.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	896,085,817.51
FX	LTAA1736620560.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	242,972,851.42
FX	LTAA1736846860.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	149,995,670.63
FX	LTAA1736922235.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	59,938,329.92
FX	LTAA1737235393.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	218,675,566.28
FX	LTAA1737570077.1	B	006964985.01	76082516	CC - NYK - Currencies	387,464.96
FX	LTAA1738025488.0	B	006858013.01	76095065	FI - LDN - Interest Rate Products	425,798,122.89
FX	LTAA1738025919.0	B	006858120.01	76095065	FI - LDN - Interest Rate Products	656,745,483.92
FX	LTAA1738028218.0	B	006858120.01	76095065	FI - LDN - Interest Rate Products	534,793,776.17
FX	LTAA1738031157.0	B	006858120.01	76095065	FI - LDN - Interest Rate Products	214,691,070.76
FX	LTAA1738032028.0	B	006858161.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1738032833.0	B	006858161.01	76095065	FI - LDN - Interest Rate Products	994,729,388.37
FX	LTAA1738704221.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	10,849,397.88
FX	LTAA1738815488.0	B	006803134.01	76095065	FI - LDN - Interest Rate Products	324,117,440.10
FX	LTAA1738821480.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	1,728,626,347.21
FX	LTAA1738822249.0	B	006465967.01	76095477	FI - NYK - Interest Rate Products	47,966,231.77
FX	LTAA1738822293.0	B	006858013.01	76095477	FI - NYK - Interest Rate Products	55,736,761.32
FX	LTAA1738954610.0	B	006805527.01	76095477	FI - NYK - Interest Rate Products	72,872,133.70
FX	LTAA1738954640.0	B	006465967.01	76095477	FI - NYK - Interest Rate Products	48,581,422.46
FX	LTAA1739454130.1	B	006883474.01	77597013	FI - NYK - Swaps Structuring	313,572,430.93
FX	LTAA1739454151.1	B	006883474.01	77597013	FI - NYK - Swaps Structuring	107,358,871.94
FX	LTAA1740457445.0	B	006857668.01	76051972	FI - LDN - Interest Rate Products	153,368,830.72
FX	LTAA1740867999.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	495,000,000.00
FX	LTAA1740868040.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	618,750,000.00
FX	LTAA1740868309.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	2,160,782,934.01
FX	LTAA1740868342.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	1,800,652,445.01
FX	LTAA1740868525.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	1,440,521,956.01
FX	LTAA1740868585.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1740869414.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1740871551.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1740872239.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	936,339,271.40
FX	LTAA1740872831.0	B	006857668.01	76051972	FI - LDN - Interest Rate Products	291,206,640.61
FX	LTAA1740873407.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	568,530,000.00
FX	LTAA1740873940.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	730,200,000.00
FX	LTAA1740874164.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	2,321,850,000.00
FX	LTAA1740874673.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	1,800,652,445.01
FX	LTAA1740874874.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	1,440,521,956.01
FX	LTAA1740875088.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	741,750,000.00
FX	LTAA1740875172.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	720,260,978.00
FX	LTAA1740875195.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LTAA1740875369.0	B	006808570.01	76095065	FI - LDN - Interest Rate Products	936,339,271.40

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
FX	LTAA1740875622.0	B	006808570.01	76051972	FI - LDN - Interest Rate Products	291,206,640.61
FX	LTAA1741186862.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	10,000,000.00
FX	LTAA1741696796.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LTAA1741747757.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	86,867,144.82
FX	LTAA1741987497.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	165,100,000.00
FX	LTAA1742048782.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	64,020,000.00
FX	LTAA1742052915.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	56,355,000.00
FX	LTAA1742109846.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	56,491,000.00
FX	LTAA1742848930.0	B	006687297.01	76095477	FI - NYK - Interest Rate Products	515,644,720.27
FX	LTAA1742852642.0	B	006818785.01	76095477	FI - NYK - Interest Rate Products	257,822,360.13
FX	LTAA1743039932.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	510,242,987.99
FX	LTAA1743040220.0	B	006857668.01	76037323	FI - LDN - Interest Rate Products	90,709,864.53
FX	LTAA1743084757.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	155,500,000.00
FX	LTAA1743084994.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	102,200,000.00
FX	LTAA1743095872.0	B	006998322.01	76095065	FI - LDN - Interest Rate Products	5,880,000.00
FX	LTAA1743095972.0	B	006998322.01	76095065	FI - LDN - Interest Rate Products	2,940,000.00
FX	LTAA1743212000.0	B	006998322.01	76095065	FI - LDN - Interest Rate Products	4,410,000.00
FX	LTAA1743357090.0	B	006858146.01	76051949	FI - LDN - Emerging Debt Market	56,000,000.00
FX	LTAA1743357659.0	B	006858146.01	76051949	FI - LDN - Emerging Debt Market	26,000,000.00
FX	LTAA1743442915.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	290,840,000.00
FX	LTAA1743445415.0	B	006857668.01	76095065	FI - LDN - Interest Rate Products	145,420,000.00
FX	LTAA1743501514.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	446,927,374.00
FX	LTAA1743502203.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	43,575,419.00
FX	LTAA1743504205.1	B	006857668.01	76095540	FI - AEJ - FX and Swaps	36,773,804.50
FX	LTAA1743506428.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	525,060,000.00
FX	LTAA1743700518.0	B	006807051.01	76095477	FI - NYK - Interest Rate Products	95,622,572.14
FX	LTAA1743700533.0	B	006807051.01	76095477	FI - NYK - Interest Rate Products	262,962,073.39
FX	LTAA1743759051.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	53,000,000.00
FX	LTAA1743759378.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	13,000,000.00
FX	LTAA1743759719.0	B	006950760.01	76051987	FI - LDN - Emerging Debt Market	55,000,000.00
FX	LTAA1743813850.0	B	006810519.01	76095065	FI - LDN - Interest Rate Products	1,080,391,467.00
FX	LTAA1743886556.0	B	006807051.01	76095477	FI - NYK - Interest Rate Products	23,923,444.98
FX	LTAA1743886602.0	B	006801435.01	76095477	FI - NYK - Interest Rate Products	47,846,889.95
FX	LTAA1743886616.0	B	006807051.01	76095477	FI - NYK - Interest Rate Products	35,885,167.46
FX	LTAA1743890801.0	B	006801435.01	76095477	FI - NYK - Interest Rate Products	71,770,334.93
FX	LTAA1744176669.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	56,500,000.00
FX	LTAA1744470526.0	B	006804504.01	76051949	FI - LDN - Emerging Debt Market	55,773,720.00
FX	LTAA1744470680.0	B	006804504.01	76051949	FI - LDN - Emerging Debt Market	25,894,950.00
FX	LTAA1744478712.0	B	006857668.01	76051972	FI - LDN - Interest Rate Products	106,508,876.00
FX	LTAA1744591667.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	57,897,174.62
FX	LTAA1744592455.0	B	006803209.01	76095350	FI - TKO - JGB Govt's	22,766,078.54
FX	LTAA1744648076.1	B	006857668.01	76095540	FI - AEJ - FX and Swaps	18,580,000.00
FX	LTAA1744840943.1	B	006857668.01	76095540	FI - AEJ - FX and Swaps	55,140,000.00
FX	LTAA1744980083.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	46,390,000.00
FX	LTAA1744980207.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	42,951,541.00
FX	LTAA1744980395.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	250,745,609.00
FX	LTAA1744980468.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	43,079,642.00
FX	LTAA1744994742.0	B	006998322.01	76095065	FI - LDN - Interest Rate Products	1,001,025.00
FX	LTAA1745056527.0	B	006807051.01	76095477	FI - NYK - Interest Rate Products	191,245,144.28
FX	LTAA1745056835.0	B	006807051.01	76095477	FI - NYK - Interest Rate Products	95,622,572.14
FX	LTAA1745072468.0	B	006805527.01	76095477	FI - NYK - Interest Rate Products	30,953,026.60
FX	LTAA1745072491.0	B	006805527.01	76095477	FI - NYK - Interest Rate Products	38,691,283.25
FX	LTAA1745245435.0	B	006858062.01	76095477	FI - NYK - Interest Rate Products	41,834,875.31
FX	LTAA1745245436.0	B	006801435.01	76095477	FI - NYK - Interest Rate Products	27,730,545.92
FX	LTAA1745245529.0	B	006858062.01	76095477	FI - NYK - Interest Rate Products	51,875,245.39
FX	LTAA1745245541.0	B	006801435.01	76095477	FI - NYK - Interest Rate Products	30,599,223.09
FX	LTAA1745252636.0	B	006851703.01	76037323	FI - LDN - Interest Rate Products	18,831,250.00
FX	LTAA1745383975.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	4,204,141.68
FX	LTAA1745448351.1	B	006964985.01	76082516	CC - NYK - Currencies	375,000.00

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
FX	LTAA1746057301.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	53,000,000.00
FX	LTAA1746057368.4	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	72,000,000.00
FX	LTAA1746057391.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	28,000,000.00
FX	LTAA1746115289.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	53,000,000.00
FX	LTAA1746115294.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	72,000,000.00
FX	LTAA1746115301.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	28,000,000.00
FX	LTAA1746620325.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	72,000,000.00
FX	LTAA1746621108.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	53,000,000.00
FX	LTAA1746621580.0	B	006803209.01	76051987	FI - LDN - Emerging Debt Market	28,000,000.00
FX	LTAA1747008507.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	658,000,000.00
FX	LTAA1747139778.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	2,712,349.47
FX	LTAA1747139844.1	B	006833008.01	77597013	FI - NYK - Swaps Structuring	4,882,229.04
FX	LTAA1747308802.0	B	006857668.01	76095351	FI - TKO - JGB Govt's	169,500,000.00
FX	LTAA1875694749.1	B	006820641.01	76095540	FI - AEJ - FX and Swaps	123,181,894.97
FX	LUEQ511010400000A00	B	006802607.01	76095090	FI - LDN - Interest Rate Products	21,607,829.34
FX	LUEQ602010400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	36,085,075.00
FX	LUES003040650000000	B	006803167.01	76095065	FI - LDN - Interest Rate Products	162,316,000.00
FX	LUES006010650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	614,573,500.00
FX	LUES006030650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	737,050,000.00
FX	LUES006040650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	169,981,590.81
FX	LUES006070650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	169,981,590.81
FX	LUES0060A0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LUES008070150000000	B	006803209.01	76095015	FI - LDN - Interest Rate Products	29,015,926.70
FX	LUES009030650000000	B	006804504.01	76095065	FI - LDN - Interest Rate Products	108,039,146.70
FX	LUES009040650000000	B	006802607.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LUES009050650000000	B	006805568.01	76095065	FI - LDN - Interest Rate Products	73,705,000.00
FX	LUES009060650000000	B	006819908.01	76095065	FI - LDN - Interest Rate Products	121,318,430.00
FX	LUES009080650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	363,825,000.00
FX	LUES009090650000000	B	006812549.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LUES0090B0650000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	251,766,900.00
FX	LUES0090C0650000000	B	006801930.01	76095065	FI - LDN - Interest Rate Products	291,060,000.00
FX	LUES0090D0650000000	B	006818785.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LUES0090G0650000000	B	006804504.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LUES0090K0650000000R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	360,130,489.00
FX	LUES0090M0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LUES0090N0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	309,712,220.54
FX	LUES0090P0650000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LUES0090Q0650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	331,320,049.88
FX	LUES0090S0650000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LUES0090U0650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LUES0090V0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LUES010010650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	368,400,000.00
FX	LUES010080650000000	B	006808570.01	76095065	FI - LDN - Interest Rate Products	149,120,000.00
FX	LUES010090650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	104,384,000.00
FX	LUES0100A0650000000	B	006805782.01	76095065	FI - LDN - Interest Rate Products	74,560,000.00
FX	LUES0100E0650S0.1	B	006878441.01	77597013	FI - NYK - Swaps Structuring	352,933,076.95
FX	LUES0100F0650000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	73,810,000.00
FX	LUES0110B0650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	301,220,000.00
FX	LUES012040150000000	B	006803209.01	76095015	FI - LDN - Interest Rate Products	13,553,137.86
FX	LUES012080650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	727,650,000.00
FX	LUES101050150000000	B	006803209.01	76095015	FI - LDN - Interest Rate Products	12,837,562.90
FX	LUES101060650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	224,025,000.00
FX	LUES1010A0400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	22,039,985.93
FX	LUES1020C0650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	273,700,000.00
FX	LUES103060650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	61,605,440.00
FX	LUES103070150000000	B	006803209.01	76095015	FI - LDN - Interest Rate Products	25,638,480.36
FX	LUES1030A0650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	316,931,500.00
FX	LUES1030I0650000000	B	006802607.01	76095065	FI - LDN - Interest Rate Products	221,040,000.00
FX	LUES105030650000000	B	006810519.01	76095065	FI - LDN - Interest Rate Products	130,317,300.00

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
FX	LUES105040650000A00	B	006825848.01	77597021	FI - NYK - Swaps Structuring	148,750,000.00
FX	LUES106060650000000	B	006802607.01	76095065	FI - LDN - Interest Rate Products	72,026,097.80
FX	LUES1060G0650000000	B	006801930.01	76095065	FI - LDN - Interest Rate Products	290,960,000.00
FX	LUES2019E0650000000	B	006810600.01	76095065	FI - LDN - Interest Rate Products	59,180,000.00
FX	LUES2019S0650000000	B	006803167.01	76095065	FI - LDN - Interest Rate Products	147,910,000.00
FX	LUES2019T0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	74,205,000.00
FX	LUES2019U0650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	364,300,300.00
FX	LUES2029H0020000000	B	006803209.01	76095102	FI - LDN - Interest Rate Products	148,750,000.00
FX	LUES2029I0020000000	B	006802607.01	76095102	FI - LDN - Interest Rate Products	74,375,000.00
FX	LUES2029J0020000000	B	006803209.01	76095102	FI - LDN - Interest Rate Products	74,895,000.00
FX	LUES2029O0650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	302,440,000.00
FX	LUES2029P0650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	302,440,000.00
FX	LUES2029Q0650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	151,220,000.00
FX	LUES2039B0650000000	B	006805782.01	76095065	FI - LDN - Interest Rate Products	150,610,000.00
FX	LUES2039E0650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	110,670,000.00
FX	LUES2039F0710S0.1	B	006830491.01	77597013	FI - NYK - Swaps Structuring	547,893,646.73
FX	LUES2039I0650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LUES2039K0650000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	288,104,391.20
FX	LUES2039L0650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LUES2049A0400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	24,978,650.72
FX	LUES2049G0710S0.1	B	006828669.01	77597013	FI - NYK - Swaps Structuring	1,592,509,440.58
FX	LUES2059C0650000000	B	006803167.01	76095065	FI - LDN - Interest Rate Products	302,440,000.00
FX	LUES2079D0650000000	B	006801658.01	76095065	FI - LDN - Interest Rate Products	73,210,000.00
FX	LUES2079E0650000000	B	006812549.01	76095065	FI - LDN - Interest Rate Products	43,926,000.00
FX	LUES208990650000000	B	006803167.01	76095065	FI - LDN - Interest Rate Products	148,410,000.00
FX	LUES2089A0650000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	60,848,100.00
FX	LUES2089H0650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	676,080,000.00
FX	LUES209990650000000R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LUES2119B0650000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	7,202,609.78
FX	LUES212990020000000R.0	B	006818785.01	76095102	FI - LDN - Interest Rate Products	138,809,800.00
FX	LUES3019A0650000000	B	006810592.01	76095065	FI - LDN - Interest Rate Products	353,664,000.00
FX	LUES3019E0650000000	B	006830145.01	76095065	FI - LDN - Interest Rate Products	221,865,000.00
FX	LUES3029F0650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	201,321,600.00
FX	LUES304040650000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	149,120,000.00
FX	LUES304050020000000	B	006801658.01	76095102	FI - LDN - Interest Rate Products	74,865,000.00
FX	LUES304060020000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	299,460,000.00
FX	LUES304070650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	244,059,900.00
FX	LUES304080650000000	B	006801658.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LUES3040A0650000000	B	006830145.01	76095065	FI - LDN - Interest Rate Products	369,050,000.00
FX	LUES3040B0020000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	221,430,000.00
FX	LUES305020650000000	B	006826416.01	76095065	FI - LDN - Interest Rate Products	120,976,000.00
FX	LUES306050650000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LUES306060650000000	B	006801930.01	76095065	FI - LDN - Interest Rate Products	216,078,293.40
FX	LUES307010900S0.1	B	006830491.01	77597013	FI - NYK - Swaps Structuring	414,963,830.55
FX	LUES307080650000000	B	006801658.01	76095065	FI - LDN - Interest Rate Products	184,887,500.00
FX	LUES3070B0020000000	B	006810972.01	76095102	FI - LDN - Interest Rate Products	45,096,000.00
FX	LUES308010650000000	B	006810600.01	76095065	FI - LDN - Interest Rate Products	168,383,000.00
FX	LUES308020650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	297,500,000.00
FX	LUES308040650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	148,090,000.00
FX	LUES308050650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	222,570,000.00
FX	LUES309010020000000	B	006820641.01	76095102	FI - LDN - Interest Rate Products	221,340,000.00
FX	LUES309020020000000	B	006820641.01	76095102	FI - LDN - Interest Rate Products	221,505,000.00
FX	LUES309030020000000	B	006810550.01	76095102	FI - LDN - Interest Rate Products	295,340,000.00
FX	LUES309040020000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	147,410,000.00
FX	LUES309080020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	145,480,000.00
FX	LUES310010650000000	B	006810972.01	76095065	FI - LDN - Interest Rate Products	44,166,000.00
FX	LUES310020020000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	147,320,000.00
FX	LUES310030020000000	B	006810550.01	76095102	FI - LDN - Interest Rate Products	591,800,000.00
FX	LUES310040650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	224,025,000.00

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
FX	LUES310050020000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	225,675,000.00
FX	LUES310070650000000	B	006801930.01	76095065	FI - LDN - Interest Rate Products	371,100,000.00
FX	LUES310090650000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	445,320,000.00
FX	LUES3100A0650000000	B	006801278.01	76095065	FI - LDN - Interest Rate Products	147,910,000.00
FX	LUES311350650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	150,240,000.00
FX	LUES311370650000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	108,741,600.00
FX	LUES312010650000000	B	006825657.01	76095065	FI - LDN - Interest Rate Products	64,234,670.21
FX	LUES312040650000000	B	006802607.01	76095065	FI - LDN - Interest Rate Products	198,976,000.00
FX	LUES401010650000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LUES401020650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	336,716,800.00
FX	LUES403020150000000	B	006811848.01	76095015	FI - LDN - Interest Rate Products	5,785,136.18
FX	LUES403030150000000	B	006811848.01	76095015	FI - LDN - Interest Rate Products	4,854,558.99
FX	LUES405010S0.1	B	006815708.01	77597013	FI - NYK - Swaps Structuring	399,673,349.92
FX	LUES405020180000000	B	006813604.01	76095065	FI - LDN - Interest Rate Products	28,810,439.12
FX	LUES405040020000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	89,874,000.00
FX	LUES406020180000000	B	006826416.01	76095065	FI - LDN - Interest Rate Products	240,522,800.00
FX	LUES406030180000000	B	006825657.01	76095065	FI - LDN - Interest Rate Products	43,215,658.68
FX	LUES410010OR.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	299,460,000.00
FX	LUES411020S0.1	B	006830491.01	77597013	FI - NYK - Swaps Structuring	138,605,694.90
FX	LUES411030180000000	B	006819494.01	76095065	FI - LDN - Interest Rate Products	75,085,000.00
FX	LUES411040180000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	371,875,000.00
FX	LUES411050180000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	372,000,000.00
FX	LUES411060180000000	B	006806616.01	76095065	FI - LDN - Interest Rate Products	148,740,000.00
FX	LUES412010R.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	147,560,000.00
FX	LUES501010180000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	112,297,500.00
FX	LUES501020180000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	112,297,500.00
FX	LUES501030180000000	B	006804504.01	76095065	FI - LDN - Interest Rate Products	147,390,000.00
FX	LUES501040180000000	B	006803167.01	76095065	FI - LDN - Interest Rate Products	147,360,000.00
FX	LUES501050R.0	B	006818785.01	76095065	FI - LDN - Interest Rate Products	149,420,000.00
FX	LUES501060180000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	116,313,600.00
FX	LUES501070180000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	299,460,000.00
FX	LUES501080180000000	B	006801435.01	76095065	FI - LDN - Interest Rate Products	112,837,500.00
FX	LUES5010A0180000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LUES5010B0180000000	B	006810519.01	76095065	FI - LDN - Interest Rate Products	300,640,000.00
FX	LUES5010C0180000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	299,460,000.00
FX	LUES5010D0180000000	B	006840730.01	76095065	FI - LDN - Interest Rate Products	149,730,000.00
FX	LUES5010E0150000000	B	006803209.01	76095015	FI - LDN - Interest Rate Products	57,620,878.24
FX	LUES5010I0180000000	B	006803134.01	76095065	FI - LDN - Interest Rate Products	374,325,000.00
FX	LUES5010K0180000000	B	006801658.01	76095065	FI - LDN - Interest Rate Products	150,450,000.00
FX	LUES5010N0180000000	B	006803167.01	76095065	FI - LDN - Interest Rate Products	299,460,000.00
FX	LUES5010O0180000000	B	006810592.01	76095065	FI - LDN - Interest Rate Products	300,900,000.00
FX	LUES5010Q0150000000	B	006811848.01	76095015	FI - LDN - Interest Rate Products	14,653,709.60
FX	LUES5010R0150000000	B	006811848.01	76095015	FI - LDN - Interest Rate Products	30,380,608.05
FX	LUES503030650000000	B	006810519.01	76095065	FI - LDN - Interest Rate Products	241,386,700.00
FX	LUES503040650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	222,570,000.00
FX	LUES503050650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	150,610,000.00
FX	LUES503060650000000	B	006820641.01	76095065	FI - LDN - Interest Rate Products	436,440,000.00
FX	LUES503070650000000	B	006811194.01	76095065	FI - LDN - Interest Rate Products	144,052,195.60
FX	LUES503080650000000	B	006803209.01	76095065	FI - LDN - Interest Rate Products	88,446,000.00
FX	LUGS003010650000000	B	006803209.01	76095102	FI - LDN - Interest Rate Products	311,404,800.00
FX	LUGS003020650000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	101,407,200.00
FX	LUGS008010650000000	B	006803209.01	76095102	FI - LDN - Interest Rate Products	165,050,000.00
FX	LUGS008020650000000	B	006803209.01	76095102	FI - LDN - Interest Rate Products	82,795,000.00
FX	LUGS008040650000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	165,590,000.00
FX	LUGS008060650000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	82,610,000.00
FX	LUGS008080650000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	247,830,000.00
FX	LUGS008090650000000	B	006830145.01	76095102	FI - LDN - Interest Rate Products	82,610,000.00
FX	LUGS009010650000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	323,963,801.90
FX	LUGS009020650000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	162,070,000.00

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
FX	LUGS009030650000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	81,035,000.00
FX	LUGS009040650000000	B	006825871.01	76095102	FI - LDN - Interest Rate Products	117,469,500.00
FX	LUGS011010650000000	B	006801278.01	76095102	FI - LDN - Interest Rate Products	82,525,000.00
FX	LUGS011040650000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	83,230,000.00
FX	LUGS011050650000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	83,230,000.00
FX	LUGS012010650000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	83,230,000.00
FX	LUGS012020650000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	182,963,000.00
FX	LUGS012030650000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	83,230,000.00
FX	LUGS012040650000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	83,230,000.00
FX	LUGS012060650000000	B	006802607.01	76095102	FI - LDN - Interest Rate Products	40,787,500.00
FX	LUGS103040650000000	B	006801930.01	76095102	FI - LDN - Interest Rate Products	161,981,900.95
FX	LUGS106040650000000	B	006811848.01	76095102	FI - LDN - Interest Rate Products	64,792,760.38
FX	LUGS107020650000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	82,160,000.00
FX	LUGS108010650000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	165,590,000.00
FX	LUGS109990020000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	80,990,950.47
FX	LUGS201990020000000	B	006818785.01	76095102	FI - LDN - Interest Rate Products	66,120,000.00
FX	LUGS2029A0020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	84,010,000.00
FX	LUGS2059D0020000000	B	006803134.01	76095102	FI - LDN - Interest Rate Products	165,220,000.00
FX	LUGS2059F0020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	166,460,000.00
FX	LUGS2059G0020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	83,230,000.00
FX	LUGS2059H0020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	332,920,000.00
FX	LUGS206990020000000	B	006803134.01	76095102	FI - LDN - Interest Rate Products	163,150,000.00
FX	LUGS2069A0020000000	B	006803134.01	76095102	FI - LDN - Interest Rate Products	163,150,000.00
FX	LUGS207990020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	243,465,000.00
FX	LUGS2079B0020000000	B	006826416.01	76095102	FI - LDN - Interest Rate Products	82,655,000.00
FX	LUGS209990020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	121,486,425.71
FX	LUGS2109E0020000A00	B	006825848.01	77597021	FI - NYK - Swaps Structuring	82,140,000.00
FX	LUGS211990240000000	B	006818785.01	76095102	FI - LDN - Interest Rate Products	168,050,000.00
FX	LUGS301990020000000	B	006824924.01	76095102	FI - LDN - Interest Rate Products	161,981,900.95
FX	LUGS3030A0020000000	B	006803134.01	76095102	FI - LDN - Interest Rate Products	161,981,900.95
FX	LUGS3030C0020000000	B	006803134.01	76095102	FI - LDN - Interest Rate Products	161,981,900.95
FX	LUGS3030D0020000000	B	006803167.01	76095102	FI - LDN - Interest Rate Products	102,048,597.60
FX	LUGS306020020000000	B	006810774.01	76095102	FI - LDN - Interest Rate Products	404,954,752.37
FX	LUGS306030020000000	B	006803209.01	76095102	FI - LDN - Interest Rate Products	161,981,900.95
FX	LUGS309010020000A00	B	006841191.01	77597021	FI - NYK - Swaps Structuring	161,553,664.09
FX	LUGS309020020000A00	B	006841191.01	77597021	FI - NYK - Swaps Structuring	161,553,664.09
FX	LUGS309030020000A00	B	006841191.01	77597021	FI - NYK - Swaps Structuring	161,553,664.09
FX	LUGS311020020000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	249,690,000.00
FX	LUGS401020020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	329,220,000.00
FX	LUGS401030240000000	B	006840730.01	76095102	FI - LDN - Interest Rate Products	64,792,760.38
FX	LUGS402020020000000	B	006810519.01	76095102	FI - LDN - Interest Rate Products	166,730,000.00
FX	LUGS403010020000000	B	006803167.01	76095102	FI - LDN - Interest Rate Products	80,990,950.47
FX	LUGS404010020000000	B	006801435.01	76095102	FI - LDN - Interest Rate Products	80,990,950.47
FX	LUGS404020020000000	B	006803134.01	76095102	FI - LDN - Interest Rate Products	80,990,950.47
FX	LUGS407020020000000	B	006803209.01	76095102	FI - LDN - Interest Rate Products	56,701,330.00
FX	LUGS409010230000000	B	006803209.01	76037323	FI - LDN - Interest Rate Products	537,779,911.15
FX	LUGS411010230000000	B	006818785.01	76037323	FI - LDN - Interest Rate Products	169,700,200.00
FX	LUGS412010230000000	B	006803167.01	76037323	FI - LDN - Interest Rate Products	97,189,140.57
FX	LUGS501010230000000	B	006818785.01	76037323	FI - LDN - Interest Rate Products	325,820,000.00
FX	LUGS501020230000000	B	006894885.01	76037323	FI - LDN - Interest Rate Products	133,690,500.00
FX	LUGS501030230000000	B	006840730.01	76037323	FI - LDN - Interest Rate Products	165,050,000.00
FX	LUGS502010230000000	B	006840730.01	76037323	FI - LDN - Interest Rate Products	82,525,000.00
FX	LUGS502030230000000	B	006840730.01	76037323	FI - LDN - Interest Rate Products	247,920,000.00
FX	LUGS503010230000000	B	006818785.01	76037323	FI - LDN - Interest Rate Products	166,460,000.00
FX	LUGS609020710S0.0	B	006840730.01	76037323	FI - LDN - Interest Rate Products	100,000,000.00
FX	LUGS609030S0.0	B	006818785.01	76037323	FI - LDN - Interest Rate Products	200,000,000.00
FX	LUGS609040S0.0	B	006858146.01	76037323	FI - LDN - Interest Rate Products	100,000,000.00
FX	LUGS609050S0.0	B	006429708.01	76037323	FI - LDN - Interest Rate Products	100,000,000.00
FX	LUGS609060S0.0	B	006812929.01	76037323	FI - LDN - Interest Rate Products	100,000,000.00

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
FX	LUGS609070S0.0	B	006811350.01	76037323	FI - LDN - Interest Rate Products	300,000,000.00
FX	LUGS609080S0.0	B	006808570.01	76037323	FI - LDN - Interest Rate Products	100,000,000.00
FX	LUGS609090S0.0	B	006806616.01	76037323	FI - LDN - Interest Rate Products	100,000,000.00
FX	LUGS908010650000000	B	006803209.01	76095102	FI - LDN - Interest Rate Products	82,815,000.00
FX	LUKS501010240000000	B	006820278.01	76037324	FI - LDN - Interest Rate Products	49,934,087.01
FX	LUNS411010240000000	B	006825954.01	76037324	FI - LDN - Interest Rate Products	39,121,023.77
FX	LUQS009010150000000	B	006803209.01	76095015	FI - LDN - Interest Rate Products	13,511,566.20
FX	LUQS010010150000000	B	006803209.01	76095015	FI - LDN - Interest Rate Products	13,513,320.56
FX	LURS306010420000A00	B	006830947.01	77597021	FI - NYK - Swaps Structuring	42,909,368.60
FX	LUSS011010650000000	B	006803209.01	76095103	FI - LDN - Interest Rate Products	70,231,357.56
FX	LUSS411010240000000	B	006803167.01	76037324	FI - LDN - Interest Rate Products	146,735,143.07
FX	LUWS210990030000000	B	006824924.01	76051972	FI - LDN - Interest Rate Products	148,031,185.24
FX	LUWS301990420000A00	B	006815708.01	77597021	FI - NYK - Swaps Structuring	406,210,673.61
FX	LUWS303010710S0.1	B	006815708.01	77597013	FI - NYK - Swaps Structuring	128,734,860.16
FX	LUYQ101020400000A00	B	006808406.01	76095090	FI - LDN - Interest Rate Products	5,411,455.28
FX	LUYQ103010400000A00	B	006803134.01	76095090	FI - LDN - Interest Rate Products	21,645,821.12
FX	LUYQ104010400000A00	B	006840730.01	76095090	FI - LDN - Interest Rate Products	23,269,257.70
FX	LUYQ105040400000A00	B	006801658.01	76095090	FI - LDN - Interest Rate Products	15,101,207.10
FX	LUYQ107010400000A00	B	006801435.01	76095090	FI - LDN - Interest Rate Products	17,857,802.42
FX	LUYQ109990400000A00	B	006801435.01	76095090	FI - LDN - Interest Rate Products	8,441,870.24
FX	LUYQ1099A0400000A00	B	006801435.01	76095090	FI - LDN - Interest Rate Products	8,658,328.45
FX	LUYQ204990400000A00	B	006803134.01	76095090	FI - LDN - Interest Rate Products	21,645,821.12
FX	LUYQ205990900000A00	B	006803134.01	76095090	FI - LDN - Interest Rate Products	18,940,093.48
FX	LUYQ307010400000A00	B	006801435.01	76095090	FI - LDN - Interest Rate Products	21,645,821.12
FX	LUYQ308010400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	14,470,231.42
FX	LUYQ406030440000A00	B	006808570.01	76095090	FI - LDN - Interest Rate Products	54,114,552.80
FX	LUYQ407010500000000	B	006860878.01	76095350	FI - TKO - JGB Govt's	141,159,110.33
FX	LUYQ410020500000000	B	006833354.01	76095350	FI - TKO - JGB Govt's	21,716,786.20
FX	LUYQ410030500000000	B	006833354.01	76095350	FI - TKO - JGB Govt's	21,716,786.20
FX	LUYS001020400000A00	B	006860878.01	76095090	FI - LDN - Interest Rate Products	54,114,552.80
FX	LUYS001070400000A00	B	006801633.01	76095090	FI - LDN - Interest Rate Products	5,411,455.28
FX	LUYS005010400000A00	B	006824924.01	76095090	FI - LDN - Interest Rate Products	11,905,201.62
FX	LUYS007030400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	10,822,910.56
FX	LUYS007050400000A00	B	006808406.01	76095090	FI - LDN - Interest Rate Products	5,411,455.28
FX	LUYS008050400000A00	B	006808406.01	76095090	FI - LDN - Interest Rate Products	8,683,221.14
FX	LUYS102010520000A00	B	006803134.01	76095600	FI - NYK - Interest Rate Products	28,772,182.09
FX	LUYS103010400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	14,448,585.60
FX	LUYS40105050000000A	B	006801435.01	76095350	FI - TKO - JGB Govt's	54,573,237.28
FX	LUYS401060500000000	B	006801435.01	76095350	FI - TKO - JGB Govt's	55,679,287.31
FX	LUYS401070500000000	B	006801435.01	76095350	FI - TKO - JGB Govt's	55,865,921.79
FX	LUYS40108050000000A	B	006801435.01	76095350	FI - TKO - JGB Govt's	56,376,141.62
FX	LUYS801030900000A00	B	006803134.01	76095090	FI - LDN - Interest Rate Products	32,468,731.68
FX	LUYS804010000000AC0	B	006804538.01	76095090	FI - LDN - Interest Rate Products	22,295,195.75
FX	LUYS805010000000A00	B	006804538.01	76095090	FI - LDN - Interest Rate Products	45,456,224.35
FX	LUYS901010000000A00	B	006803134.01	76095090	FI - LDN - Interest Rate Products	12,002,607.81
FX	LUYS901020000000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	6,612,798.35
FX	LUYS902050400000A00	B	006803134.01	76095090	FI - LDN - Interest Rate Products	10,822,910.56
FX	LUYS904010000000A00	B	006810519.01	76095090	FI - LDN - Interest Rate Products	5,411,455.28
FX	LUYS904060400000A00	B	006821979.01	76095090	FI - LDN - Interest Rate Products	32,468,731.68
FX	LUYS904070400000A00	B	006803134.01	76095090	FI - LDN - Interest Rate Products	54,114,552.80
FX	LUYS904080400000A00	B	006810774.01	76095090	FI - LDN - Interest Rate Products	10,822,910.56
FX	LUYS9040A0400000A00	B	006810774.01	76095090	FI - LDN - Interest Rate Products	75,760,373.92
FX	LUYS905060400000A00	B	006803134.01	76095090	FI - LDN - Interest Rate Products	12,987,492.67
FX	LUYS907010400000A00	B	006810774.01	76095090	FI - LDN - Interest Rate Products	31,169,982.41
FX	LUYS909020400000A00	B	006804538.01	76095090	FI - LDN - Interest Rate Products	12,987,492.67
FX	LUYS911010400000A00	B	006812580.01	76095090	FI - LDN - Interest Rate Products	25,596,183.47
FX	LWES3019A0030000000	B	006840730.01	76051972	FI - LDN - Interest Rate Products	97,068,880.20
FX	LWSS904010240000000	B	006811319.01	76095122	FI - LDN - Interest Rate Products	48,667,909.81
FX	LWUS110990030000000	B	006840730.01	76051972	FI - LDN - Interest Rate Products	145,603,320.30

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
FX	LWUS1109A0030000000	B	006801583.01	76051972	FI - LDN - Interest Rate Products	97,608,589.56
FX	LWUS1109B0030000000	B	006801583.01	76051972	FI - LDN - Interest Rate Products	146,312,914.55
FX	LWUS301990030000000	B	006806616.01	76051972	FI - LDN - Interest Rate Products	295,595,625.18
FX	LWUS303010030000000	B	006824924.01	76051972	FI - LDN - Interest Rate Products	129,101,610.67
FX	LYES1060A0710C0.0	B	006888523.01	76095020	FI - LDN - Interest Rate Products	216,458,211.20
FX	LYES1060B0710C0.0	B	006888523.01	76095020	FI - LDN - Interest Rate Products	324,687,316.80
FX	LYES401010460000A00	B	006801435.01	76095090	FI - LDN - Interest Rate Products	6,060,829.91
FX	LYUQ010010400000A00	B	006824924.01	76095090	FI - LDN - Interest Rate Products	21,645,821.12
FX	LYUQ102020100000A00	B	006811350.01	76095090	FI - LDN - Interest Rate Products	8,441,870.24
FX	LYUQ102030100000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	3,246,873.17
FX	LYUQ103010100000A00	B	006808406.01	76095090	FI - LDN - Interest Rate Products	12,828,395.89
FX	LYUQ103030100000A00	B	006811848.01	76095090	FI - LDN - Interest Rate Products	21,645,821.12
FX	LYUQ103040100000A00	B	006810642.01	76095090	FI - LDN - Interest Rate Products	14,849,033.29
FX	LYUQ103060400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	2,705,727.64
FX	LYUQ202990400000A00	B	006803134.01	76095090	FI - LDN - Interest Rate Products	10,822,910.56
FX	LYUQ2029A0400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	32,468,731.68
FX	LYUQ204990400000A00	B	006810774.01	76095090	FI - LDN - Interest Rate Products	21,645,821.12
FX	LYUQ301990400000A00	B	006810642.01	76095090	FI - LDN - Interest Rate Products	21,645,821.12
FX	LYUQ3019A0400000A00	B	006873210.01	76095090	FI - LDN - Interest Rate Products	14,069,783.73
FX	LYUQ302990600000A00	B	006801435.01	76095090	FI - LDN - Interest Rate Products	3,246,873.17
FX	LYUQ310010660000A00	B	006843395.01	76095090	FI - LDN - Interest Rate Products	10,822,910.56
FX	LYUQ404010440000A00	B	006808570.01	76095090	FI - LDN - Interest Rate Products	54,114,552.80
FX	LYUQ508020400000A00	B	006811350.01	76095090	FI - LDN - Interest Rate Products	77,383,810.50
FX	LYUQ605010400000A00	B	006818785.01	76095090	FI - LDN - Interest Rate Products	25,974,985.34
FX	LYUS001020400000A00	B	006811350.01	76095090	FI - LDN - Interest Rate Products	14,094,676.42
FX	LYUS002020900000A00	B	006812994.01	77597021	FI - NYK - Swaps Structuring	5,367,944.42
FX	LYUS003010000000A00	B	006812994.01	77597021	FI - NYK - Swaps Structuring	5,367,944.42
FX	LYUS003030900000A00	B	006812994.01	77597021	FI - NYK - Swaps Structuring	10,735,888.84
FX	LYUS005010900000A00	B	006812994.01	77597021	FI - NYK - Swaps Structuring	1,073,588.88
FX	LYUS006030400000A00	B	006801435.01	76095090	FI - LDN - Interest Rate Products	10,822,910.56
FX	LYUS007070400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	1,082,291.06
FX	LYUS009020400000A00	B	006801435.01	76095090	FI - LDN - Interest Rate Products	58,443,717.02
FX	LYUS010030400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	5,411,455.28
FX	LYUS104020400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	2,272,811.22
FX	LYUS108010400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	8,658,328.45
FX	LYUS202990400000A00	B	006801435.01	76095090	FI - LDN - Interest Rate Products	8,117,182.92
FX	LYUS511010400000A00	B	006801583.01	76095090	FI - LDN - Interest Rate Products	21,645,821.12
FX	LYUS707010000000AC0	B	006811848.01	76095090	FI - LDN - Interest Rate Products	45,456,224.35
FX	LYUS810010000000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	5,411,455.28
FX	LYUS902030400000A00	B	006801435.01	76095090	FI - LDN - Interest Rate Products	10,822,910.56
FX	LYUS903010400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	29,221,858.51
FX	LYUS907010400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	7,695,089.41
FX	LYUS909020400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	10,822,910.56
FX	LYUS909030400000A00	B	006803134.01	76095090	FI - LDN - Interest Rate Products	13,690,981.86
FX	LYUS910020400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	1,082,291.06
FX	LYUS912010400000A00	B	006803209.01	76095090	FI - LDN - Interest Rate Products	10,822,910.56
FX	LZES212990420000000	B	006822043.01	76051937	FI - LDN - Emerging Debt Market	54,380,085.04
FX	LZUS5110107100000A00	B	006431431.01	77597021	FI - NYK - Swaps Structuring	54,127,250.84
FX	NEUS009050650000000	B	006804066.01	76095065	FI - LDN - Interest Rate Products	611,127,034.62
FX	NEUS009080650000000	B	006804066.01	76095065	FI - LDN - Interest Rate Products	584,102,978.13
FX	NEUS009090650000000	B	006804066.01	76095065	FI - LDN - Interest Rate Products	900,321,900.94
FX	NEUS010010650000000	B	006804066.01	76095065	FI - LDN - Interest Rate Products	777,190,270.76
FX	NEUS405060200000000	B	006803134.01	76037320	FI - LDN - Interest Rate Products	206,486,000.00
FX	NEUS405070200000000	B	006806616.01	76037320	FI - LDN - Interest Rate Products	74,205,000.00
FX	NGUS009010706S0.1	B	006815682.01	77597013	FI - NYK - Swaps Structuring	96,932,198.46
FX	NGUS409010230000000	B	006832794.01	76037323	FI - LDN - Interest Rate Products	44,925,000.00
FX	NGUS5010102300000A00	B	006815542.01	77597011	FI - NYK - Swaps Structuring	93,750,000.00
FX	NGUS505020020000A00	B	006815542.01	77597011	FI - NYK - Swaps Structuring	138,950,000.00
FX	NGUS508020230000000	B	006857668.01	76037323	FI - LDN - Interest Rate Products	1,513,850,000.00

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
FX	NUAS2059A0680000A00	B	006837041.01	76095540	FI - AEJ - FX and Swaps	10,341,663.76
FX	NUCS312030070000000	B	006866834.01	76095477	FI - NYK - Interest Rate Products	20,880,144.85
FX	NUCS404010770000000	B	006804991.01	76095477	FI - NYK - Interest Rate Products	22,949,411.58
FX	NUCS404020770000A00	B	006823942.01	77597011	FI - NYK - Swaps Structuring	36,336,577.41
FX	NUCS404030770000000	B	006422505.01	76095477	FI - NYK - Interest Rate Products	12,430,934.58
FX	NUCS605010490000A00	B	006805527.01	76095287	FI - NYK - Credit Derivatives	478,112,860.70
FX	NUCS605020490000A00	B	006805527.01	76095287	FI - NYK - Credit Derivatives	717,169,291.06
FX	NUES001020650000000	B	006801658.01	76095065	FI - LDN - Interest Rate Products	5,762,087.82
FX	NUES005010650000000	B	006801658.01	76095065	FI - LDN - Interest Rate Products	4,321,565.87
FX	NUES009020150000000	B	006803209.01	76095015	FI - LDN - Interest Rate Products	504,182,684.60
FX	NUES210990700S0.0	B	006804991.01	76037302	FI - LDN - Interest Rate Products	72,026,097.80
FX	NUES2109A0700S0.1	B	006868889.01	77597013	FI - NYK - Swaps Structuring	28,674,746.16
FX	NUES2109C0700S0.1	B	006821854.01	77597013	FI - NYK - Swaps Structuring	28,674,746.16
FX	NUES2109D0700S0.1	B	006815302.01	77597013	FI - NYK - Swaps Structuring	28,674,746.16
FX	NUES2109E0700S0.0	B	006804991.01	76037302	FI - LDN - Interest Rate Products	21,607,829.34
FX	NUES2109G0700S0.0	B	006804991.01	76037302	FI - LDN - Interest Rate Products	21,607,829.34
FX	NUES2109I0700S0.0	B	006841761.01	76037302	FI - LDN - Interest Rate Products	32,411,744.01
FX	NUES2109K0700S0.0	B	006822100.01	76037302	FI - LDN - Interest Rate Products	7,202,609.78
FX	NUES2109L0700S0.0	B	006614366.01	76037302	FI - LDN - Interest Rate Products	7,202,609.78
FX	NUES2109M0700S0.0	B	006614341.01	76037302	FI - LDN - Interest Rate Products	7,346,661.98
FX	NUES2109N0700S0.0	B	006614358.01	76037302	FI - LDN - Interest Rate Products	14,261,167.36
FX	NUES503050090000A00	B	006837041.01	76095287	FI - NYK - Credit Derivatives	71,686,865.40
FX	NUES510010S0.0	B	006614473.01	76095065	FI - LDN - Interest Rate Products	180,215,424.68
FX	NUGS102010650000000	B	006837041.01	76095102	FI - LDN - Interest Rate Products	64,792,760.38
FX	NUYS304010500000000	B	006801658.01	76095350	FI - TKO - JGB Govt's	23,671,296.96
FX	NUYS403020500000000B	B	006806616.01	76095350	FI - TKO - JGB Govt's	28,320,046.51
FX	SDB0510739618.1	B	006814867.01	76095287	FI - NYK - Credit Derivatives	10,299,390.96
FX	SDB0510752933.1	B	006810519.01	76095287	FI - NYK - Credit Derivatives	7,485,420.66
FX	SDB1376069072.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,513,543.53
FX	SDB1376206729.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,337,309.46
FX	SDB1376220102.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	6,117,966.16
FX	SDB1376220836.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	6,117,966.16
FX	SDB1376296092.0.1.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	22,857,331.73
FX	SDB1376327999.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	33,314,936.06
FX	SDB1376343670.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	33,206,007.51
FX	SDB1376343787.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	48,038,024.20
FX	SDB1376531696.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	6,127,750.99
FX	SDB1376532087.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	11,361,677.94
FX	SDB1376535949.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	22,091,473.69
FX	SDB1376707432.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	6,262,292.43
FX	SDB1376763813.0.1.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	24,931,751.73
FX	SDB1376763831.0.1.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	6,232,937.93
FX	SDB1376786015.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	7,880,192.45
FX	SDB1376934031.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	21,436,588.90
FX	SDB1376934034.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	5,856,991.50
FX	SDB1376938640.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	34,146,232.87
FX	SDB1377019384.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	34,008,638.91
FX	SDB1377019652.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	34,031,571.24
FX	SDB1377045146.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	5,852,281.22
FX	SDB1377311297.0.1.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	56,162,489.01
FX	SDB1377311301.0.1.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	12,480,553.11
FX	SDB1377371469.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	12,136,378.61
FX	SDB1377407436.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	6,217,329.03
FX	SDB1377461782.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	13,539,527.98
FX	SDB1377528738.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	24,178,249.40
FX	SDB1377539911.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	25,372,069.17
FX	SDB1377540410.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	12,710,496.66
FX	SDB1377616913.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	6,210,199.83
FX	SDB1377786925.0.1.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	6,267,184.84

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	SDB1377822734.0.0.0	B	028116218.01	76095287	FI - NYK - Credit Derivatives	76,441,085.44
FX	SDB1378063074.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	23,596,596.85
FX	SDB1378098120.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,359,145.30
FX	SDB1378308573.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,467,823.01
FX	SDB1378308654.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	11,467,823.01
FX	SDB1378308878.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	5,733,911.51
FX	SDB1378312712.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	23,131,342.66
FX	SDB1378312718.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	5,782,835.66
FX	SDB1378315060.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	32,960,631.63
FX	SDB1378385596.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	5,853,775.70
FX	SDB1378385597.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	23,415,102.78
FX	SDB1378433366.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	32,165,188.73
FX	SDB1378433367.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	8,339,123.00
FX	SDB1378434842.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	32,112,350.64
FX	SDB1378434843.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	8,325,424.24
FX	SDB1378435670.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	13,104,336.15
FX	SDB1378435671.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	3,573,909.86
FX	SDB1378712768.0.0.0	B	025289273.01	79800132	CC - NYK - Currencies	24,335,582.03
FX	SDB1378719488.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,443,758.57
FX	SDB1378719545.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	11,443,758.57
FX	SDB1378808627.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	12,020,666.01
FX	SDB1378874187.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	24,750,285.29
FX	SDB1378881335.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	24,750,285.29
FX	SDB1378973809.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	11,780,937.63
FX	SDB1379014681.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	11,780,937.63
FX	SDB1379043238.0.0.0	B	025289273.01	79800132	CC - NYK - Currencies	19,139,640.17
FX	SDB1379067561.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	14,116,888.61
FX	SDB1379156858.0.0.0	B	025305483.01	79800122	CC - NYK - Currencies	100,674,195.89
FX	SDB1379196690.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	5,362,561.81
FX	SDB1379200257.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	9,134,457.33
FX	SDB1379320129.0.0.0	B	025286881.01	79800132	CC - NYK - Currencies	22,336,446.61
FX	SDB1379371018.0.0.0	B	025305483.01	79800122	CC - NYK - Currencies	152,884,124.36
FX	SDB1379470759.0.0.0	B	025289273.01	79800132	CC - NYK - Currencies	19,910,904.79
FX	SDB1379674256.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	11,472,715.43
FX	SDB1379677184.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,472,715.43
FX	SDB1379695471.0.0.0	B	025289273.01	79800132	CC - NYK - Currencies	27,827,740.25
FX	SDB1379703067.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	93,233,792.47
FX	SDB1379703068.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	23,876,946.85
FX	SDB1379703372.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	30,698,931.67
FX	SDB1379703373.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	7,958,982.28
FX	SDB1379761017.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	58,844,022.20
FX	SDB1379761021.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	15,842,621.36
FX	SDB1380062208.0.0.0	B	025289273.01	79800132	CC - NYK - Currencies	9,403,931.16
FX	SDB1380081535.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,296,588.45
FX	SDB1380177308.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	22,417,049.93
FX	SDB1380322160.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	36,805,919.30
FX	SDB1380322172.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	9,201,479.83
FX	SDB1380331291.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	119,995,307.77
FX	SDB1380331292.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	31,109,894.61
FX	SDB1380471276.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	16,365,131.39
FX	SDB1380633075.0.2.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	29,074,160.33
FX	SDB1380633079.0.2.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	7,537,745.27
FX	SDB1380660201.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	19,479,343.52
FX	SDB1380668433.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	29,338,350.79
FX	SDB1380668436.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	7,606,239.09
FX	SDB1380701405.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	25,120,451.70
FX	SDB1380702791.0.0.0	B	001386697.01	76095287	FI - NYK - Credit Derivatives	40,100,993.42
FX	SDB1380729508.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	18,574,992.66
FX	SDB1380729512.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	17,068,912.17

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
FX	SDB1380753204.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	23,373,856.54
FX	SDB1380753371.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	19,478,213.78
FX	SDB1380760318.0.0.0	B	001831973.01	76095287	FI - NYK - Credit Derivatives	60,656,001.30
FX	SDB1380868152.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	22,045,226.32
FX	SDB1380870807.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	32,036,518.19
FX	SDB1380870813.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	16,018,259.09
FX	SDB1380924073.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	22,020,764.24
FX	SDB1380938049.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	11,037,290.41
FX	SDB1380952806.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	22,074,580.81
FX	SDB1380973165.0.0.0	B	001843143.01	76095287	FI - NYK - Credit Derivatives	29,479,385.03
FX	SDB1381015748.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	5,513,752.79
FX	SDB1381029727.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,032,397.99
FX	SDB1381030295.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,412,338.84
FX	SDB1381038611.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	11,022,613.16
FX	SDB1381038856.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,032,397.99
FX	SDB1381039513.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	7,750,076.12
FX	SDB1381039514.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	15,500,152.24
FX	SDB1381040396.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	8,586,436.02
FX	SDB1381095418.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	11,191,305.29
FX	SDB1381152626.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,880,733.10
FX	SDB1381163789.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,856,271.02
FX	SDB1381170632.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,341,479.40
FX	SDB1381255153.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	50,000,000.00
FX	SDB1381324454.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,797,562.02
FX	SDB1381399880.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,405,927.49
FX	SDB1381411645.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	21,546,199.89
FX	SDB1381412983.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	50,336,454.76
FX	SDB1381413863.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,797,562.02
FX	SDB1381426764.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	12,405,768.98
FX	SDB1381505959.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	24,371,570.10
FX	SDB1381505960.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	8,665,447.15
FX	SDB1381595136.0.0.0	B	025289273.01	79800132	CC - NYK - Currencies	9,687,871.49
FX	SDB1381605384.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,282,269.53
FX	SDB1381629481.0.0.0	B	025281650.01	79800132	CC - NYK - Currencies	12,404,326.14
FX	SDB1381701948.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	20,233,955.32
FX	SDB1381716032.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	10,670,359.21
FX	SDB1381809449.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,217,761.62
FX	SDB1381809753.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,445,308.07
FX	SDB1381814085.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	5,227,546.45
FX	SDB1381823646.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	5,227,546.45
FX	SDB1381885730.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	5,121,300.49
FX	SDB1381887900.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	5,120,201.49
FX	SDB1381887938.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	5,121,300.49
FX	SDB1382007827.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	25,269,328.43
FX	SDB1382101212.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	5,097,897.43
FX	SDB1382207727.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	19,510,657.70
FX	SDB1382264866.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	5,048,973.27
FX	SDB1382321683.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	55,150,643.72
FX	SDB1382359447.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	5,112,574.68
FX	SDB1382363633.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	36,832,700.97
FX	SDB1382363846.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	5,117,467.09
FX	SDB1382420479.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	10,068,592.05
FX	SDB1382431533.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	5,039,188.44
FX	SDB1382483107.0.1.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	5,048,973.27
FX	SDB1382540689.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	21,328,025.71
FX	SDB1382540860.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	5,332,006.43
FX	SDB1382541196.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	26,552,610.77
FX	SDB1382545106.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	5,000,049.11
FX	SDB1382575982.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	17,085,278.71

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
FX	SDB1382575996.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	12,655,762.01
FX	SDB1382625999.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1382631569.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1382779404.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	15,364,658.17
FX	SDB1382817124.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1382822881.0.0.0	B	025305483.01	79800122	CC - NYK - Currencies	202,571,464.78
FX	SDB1382898041.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	5,061,204.31
FX	SDB1382905443.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,085,666.39
FX	SDB1382945548.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,088,112.60
FX	SDB1383275422.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	41,634,294.81
FX	SDB1383287907.0.0.0	B	011484177.01	76095287	FI - NYK - Credit Derivatives	3,905,656.17
FX	SDB1383364018.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,388,113.71
FX	SDB1383379102.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	5,305,825.11
FX	SDB1383482713.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,616,542.63
FX	SDB1383526817.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	5,276,470.61
FX	SDB1383529157.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	10,552,941.23
FX	SDB1383754840.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,183,514.71
FX	SDB1383881675.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	20,352,450.39
FX	SDB1384096360.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	25,880,880.43
FX	SDB1384331516.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,244,719.02
FX	SDB1384331580.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	20,489,438.04
FX	SDB1384341812.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	5,056,311.89
FX	SDB1384568209.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	8,133,892.20
FX	SDB1384568210.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	14,390,732.35
FX	SDB1385211945.0.0.0	B	040199457.01	76095287	FI - NYK - Credit Derivatives	40,000,000.00
FX	SDB1385303729.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	6,111,606.02
FX	SDB1385304073.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	6,111,606.02
FX	SDB1385387220.0.0.0	B	040180333.01	76095287	FI - NYK - Credit Derivatives	30,350,932.97
FX	SDB1385521993.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	20,065,784.93
FX	SDB1385621604.0.0.0	B	040180333.01	76095287	FI - NYK - Credit Derivatives	20,081,073.14
FX	SDB1385661585.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	26,135,207.11
FX	SDB1385661627.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	20,104,005.47
FX	SDB1385699021.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	15,326,245.36
FX	SDB1385706274.0.0.0	B	011484177.01	76095287	FI - NYK - Credit Derivatives	7,152,247.84
FX	SDB1385771093.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	40,450,118.30
FX	SDB1385788190.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	7,781,795.06
FX	SDB1385881754.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	30,196,344.43
FX	SDB1385881762.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	10,073,226.70
FX	SDB1385888495.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,073,226.70
FX	SDB1385895275.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,065,448.14
FX	SDB1386012185.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,099,627.73
FX	SDB1386028679.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,142,406.28
FX	SDB1386105282.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1386105359.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB1386168642.0.0.0	B	040199457.01	76095287	FI - NYK - Credit Derivatives	50,000,000.00
FX	SDB1386176483.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB1386176684.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1386466807.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	3,887,850.39
FX	SDB1386528011.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	37,000,000.00
FX	SDB1386528013.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB1386528103.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1386528104.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1386535712.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	33,007,435.97
FX	SDB1386551895.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1386631210.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB1386633291.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	15,548,869.27
FX	SDB1386646206.1.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	12,143,351.27
FX	SDB1386646206.2.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	325,081.08
FX	SDB1386646206.3.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	7,214,702.66

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
FX	SDB1386646206.4.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	314,594.59
FX	SDB1386646206.5.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	964,756.75
FX	SDB1386750984.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	27,000,000.00
FX	SDB1386750986.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	7,500,000.00
FX	SDB1386756390.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,016,528.95
FX	SDB1386766434.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	27,000,000.00
FX	SDB1386766438.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	7,500,000.00
FX	SDB1386829832.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	40,146,858.07
FX	SDB1386856084.0.1.0	B	025286865.01	79800132	CC - NYK - Currencies	8,250,200.51
FX	SDB1386856235.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	4,125,047.55
FX	SDB1386858905.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	25,566,699.25
FX	SDB1386870180.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	19,445,074.14
FX	SDB1386870182.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,117,124.77
FX	SDB1386871429.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	20,073,429.04
FX	SDB1386932442.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	19,800,228.23
FX	SDB1386932463.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	12,375,142.64
FX	SDB1387027843.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,116,977.66
FX	SDB1387027906.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,124,621.77
FX	SDB1387330483.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	20,803,441.40
FX	SDB1387330798.0.0.0	B	025289273.01	79800132	CC - NYK - Currencies	20,625,501.29
FX	SDB1387331319.0.0.0	B	025289273.01	79800132	CC - NYK - Currencies	12,375,300.77
FX	SDB1387340583.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	23,307,882.14
FX	SDB1387411087.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,578,130.20
FX	SDB1387411689.0.0.0	B	025348608.01	79800132	CC - NYK - Currencies	8,250,200.51
FX	SDB1387416629.1.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	12,229,658.15
FX	SDB1387416629.2.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	327,391.54
FX	SDB1387416629.3.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	7,265,979.97
FX	SDB1387416629.4.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	316,830.52
FX	SDB1387416629.5.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	971,613.60
FX	SDB1387476785.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	7,767,151.72
FX	SDB1387479361.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	21,368,019.33
FX	SDB1387577837.0.0.0	B	025289273.01	79800132	CC - NYK - Currencies	9,436,001.83
FX	SDB1387592796.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	20,363,905.16
FX	SDB1387724104.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,254,571.61
FX	SDB1387724107.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	18,458,228.90
FX	SDB1387753671.0.0.0	B	025281650.01	79800132	CC - NYK - Currencies	30,938,251.93
FX	SDB1387753680.0.0.0	B	025281650.01	79800132	CC - NYK - Currencies	16,500,401.03
FX	SDB1387909356.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,545,898.95
FX	SDB1388441376.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	18,562,713.97
FX	SDB1388442098.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB1388443607.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	78,068,251.03
FX	SDB1388461297.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	20,748,703.32
FX	SDB1388461878.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	51,997,238.91
FX	SDB1388461879.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	31,198,343.34
FX	SDB1388665537.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	30,812,379.16
FX	SDB1388670064.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	15,394,610.33
FX	SDB1388901541.0.0.0	B	025940073.01	79899854	CC - NYK - Currencies	600,000.00
FX	SDB1388929307.0.0.0	B	025275504.01	79800132	CC - NYK - Currencies	46,680,735.09
FX	SDB1389077171.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	15,150,561.44
FX	SDB1389198770.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB1389260658.0.0.0	B	042500355.01	76095287	FI - NYK - Credit Derivatives	2,500,000.00
FX	SDB1389265069.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1389275361.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,086,243.03
FX	SDB1389392993.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	38,594,333.15
FX	SDB1389398889.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB1389475099.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1389497619.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB1389511558.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1389512979.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	7,300,000.00

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
FX	SDB1389513432.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1389513978.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1389514859.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB1389515083.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1389515749.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1389525667.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	7,500,000.00
FX	SDB1389525669.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	6,000,000.00
FX	SDB1389538210.0.0.0	B	001843143.01	76095287	FI - NYK - Credit Derivatives	82,500,950.96
FX	SDB1389611165.0.1.0	B	025277583.01	79899854	CC - NYK - Currencies	5,000,000.00
FX	SDB1389611372.0.1.0	B	025277583.01	79899854	CC - NYK - Currencies	10,000,000.00
FX	SDB1389625136.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	54,030,796.97
FX	SDB1389728384.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1389728571.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1389728781.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1389859862.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	15,139,921.38
FX	SDB1389965292.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1389965300.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB1389965303.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	7,000,000.00
FX	SDB1389976667.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,235,534.58
FX	SDB1389981380.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	15,255,729.63
FX	SDB1389981603.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,174,308.47
FX	SDB1390056864.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	31,361,259.13
FX	SDB1390220220.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,137,818.08
FX	SDB1390238068.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	38,550,848.51
FX	SDB1390240692.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	7,710,169.70
FX	SDB1390242516.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,014,561.93
FX	SDB1390243650.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	15,068,063.95
FX	SDB1390244260.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	15,420,339.40
FX	SDB1390244644.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB1390245022.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB1390251002.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	15,420,339.40
FX	SDB1390254889.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	36,000,000.00
FX	SDB1390254895.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1390346739.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1390347037.0.0.0	B	040199457.01	76095287	FI - NYK - Credit Derivatives	13,000,000.00
FX	SDB1390349382.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1390575630.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	12,403,310.83
FX	SDB1390575649.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	12,403,310.83
FX	SDB1390729328.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	20,249,243.53
FX	SDB1390779067.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	102,915,040.51
FX	SDB1390917124.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	4,435,902.44
FX	SDB1390917128.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	4,213,347.33
FX	SDB1390917129.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	4,019,280.74
FX	SDB1390917130.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	3,836,641.78
FX	SDB1390917131.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	3,672,468.36
FX	SDB1390917132.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	3,520,974.79
FX	SDB1390917133.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	3,382,949.37
FX	SDB1390917134.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	3,253,303.11
FX	SDB1390917135.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	3,135,113.71
FX	SDB1390917136.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	3,023,453.97
FX	SDB1390917137.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	2,921,112.34
FX	SDB1390917138.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	2,823,939.78
FX	SDB1390917139.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	2,733,980.82
FX	SDB1390917141.0.0.0	B	025369513.01	76997005	CC - NYK - Currencies	64,959,492.63
FX	SDB1390917418.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	38,459,322.05
FX	SDB1390918189.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	62,688,694.95
FX	SDB1390949219.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	20,295,108.18
FX	SDB1391049182.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	18,538,821.02
FX	SDB1391049183.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	10,186,165.40

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
FX	SDB1391049965.0.0.0	B	040199457.01	76095287	FI - NYK - Credit Derivatives	10,005,902.50
FX	SDB1391050812.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	50,029,512.51
FX	SDB1391054911.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	51,000,000.00
FX	SDB1391054912.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	13,000,000.00
FX	SDB1391228016.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	13,964,224.52
FX	SDB1391228023.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,192,864.61
FX	SDB1391529550.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	25,019,581.94
FX	SDB1391529565.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	27,362,597.95
FX	SDB1391529584.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	7,022,737.46
FX	SDB1391529617.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	37,125,427.93
FX	SDB1391529766.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,274,476.98
FX	SDB1391529769.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	20,564,539.06
FX	SDB1391529863.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	36,514,870.17
FX	SDB1391529878.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	61,203,901.70
FX	SDB1391530112.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,441,852.27
FX	SDB1391530368.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	23,101,920.78
FX	SDB1391530487.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	53,349,817.54
FX	SDB1391530497.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	88,934,145.84
FX	SDB1391530511.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	6,337,136.91
FX	SDB1391530520.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	65,366,325.23
FX	SDB1391530541.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	6,304,321.29
FX	SDB1391530597.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	20,052,345.07
FX	SDB1391530601.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	16,636,297.18
FX	SDB1391530609.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	21,627,186.33
FX	SDB1391530612.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	22,148,994.53
FX	SDB1391530620.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	89,751,494.79
FX	SDB1391530626.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	75,140,786.34
FX	SDB1391530905.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	13,049,221.35
FX	SDB1391530910.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	38,060,228.95
FX	SDB1391530944.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	29,108,946.84
FX	SDB1391530947.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	7,546,764.00
FX	SDB1391531052.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	SDB1391531149.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,479,918.88
FX	SDB1391531170.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,486,486.42
FX	SDB1391531194.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	28,914,544.71
FX	SDB1391531528.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1391531596.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB1391531731.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	SDB1391531894.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	20,660,270.25
FX	SDB1391532309.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1391532315.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1391532369.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1391532511.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	35,183,657.09
FX	SDB1391532549.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1391532853.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	51,546,155.22
FX	SDB1391533616.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB1391533628.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB1391534053.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1391534220.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	48,291,964.65
FX	SDB1391534237.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	12,053,498.25
FX	SDB1391565893.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	4,755,225.38
FX	SDB1391590679.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1391590925.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1391624946.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	(20,639,220.34)
FX	SDB1391651111.0.0.0	B	025289273.01	79800132	CC - NYK - Currencies	19,208,672.28
FX	SDB1391864030.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	5,000,000.00
FX	SDB1392329585.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1392348188.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB1392404139.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00

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
FX	SDB1392441993.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1392532665.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	100,000,000.00
FX	SDB1392532822.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB1392631398.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1392631605.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1392933120.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1392940856.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	21,000,000.00
FX	SDB1392940857.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB1392956152.0.0.0	B	025076837.01	76997005	CC - NYK - Currencies	1,473,379.66
FX	SDB1392957044.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB1392974804.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1392975541.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1392984465.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB1392986953.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	SDB1393008604.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB1393039151.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1393045838.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	17,500,000.00
FX	SDB1393059434.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	18,800,000.00
FX	SDB1393059439.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB1393075699.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1393080956.0.0.0	B	001831973.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1393172881.0.0.0	B	025076837.01	76997005	CC - NYK - Currencies	1,460,587.65
FX	SDB1393172891.0.0.0	B	025076837.01	76997005	CC - NYK - Currencies	1,460,587.65
FX	SDB1393192465.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1393196367.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB1393273551.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	17,000,000.00
FX	SDB1393273622.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	14,500,000.00
FX	SDB1393276615.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	20,000,000.00
FX	SDB1393277116.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	40,000,000.00
FX	SDB1393327550.0.0.0	B	025286881.01	79800132	CC - NYK - Currencies	20,678,929.15
FX	SDB1393546719.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	29,000,000.00
FX	SDB1393551160.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	SDB1393552094.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	26,000,000.00
FX	SDB1393693321.0.0.0	B	025286881.01	79800132	CC - NYK - Currencies	20,658,877.70
FX	SDB1394009092.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1394009097.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB1394051961.0.0.0	B	025275504.01	79800132	CC - NYK - Currencies	45,390,771.11
FX	SDB1394100208.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1394100210.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1394143256.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	105,000,000.00
FX	SDB1394143865.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	81,000,000.00
FX	SDB1394171117.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	22,000,000.00
FX	SDB1394171350.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB1394182276.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB1394250293.0.0.0	B	040199416.01	76095287	FI - NYK - Credit Derivatives	4,150,000.00
FX	SDB183607049.0.0.0	B	001843143.01	76095287	FI - NYK - Credit Derivatives	12,391,528.29
FX	SDB183825134.0.0.0	B	001843143.01	76095287	FI - NYK - Credit Derivatives	13,243,289.41
FX	SDB1950271568.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	21,888,669.01
FX	SDB1950271747.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	6,337,217.89
FX	SDB1950653491.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	24,857,182.99
FX	SDB1950755555.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	51,655,063.48
FX	SDB1950781024.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	21,781,035.85
FX	SDB1950782027.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	6,328,920.45
FX	SDB1950872610.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	6,326,456.40
FX	SDB1950872665.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	6,326,456.40
FX	SDB1950872810.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,653,074.47
FX	SDB1950954865.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	4,080,415.83
FX	SDB1951093675.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	58,977,988.09
FX	SDB1951093719.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	42,127,134.35

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	SDB1951093994.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	122,857,907.21
FX	SDB1951094126.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	24,502,643.14
FX	SDB1951112078.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	24,571,581.44
FX	SDB1951246518.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,932,103.46
FX	SDB1951274259.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	6,306,776.48
FX	SDB1951342730.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	21,281,198.19
FX	SDB1951346449.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,494,183.12
FX	SDB1951346450.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	21,327,062.84
FX	SDB1951471454.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	11,007,935.91
FX	SDB1951472056.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	43,855,616.67
FX	SDB1951592975.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	12,589,012.90
FX	SDB1951730198.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	12,579,215.78
FX	SDB1951731222.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	25,158,431.56
FX	SDB1951731277.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,579,376.52
FX	SDB1951731299.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	12,579,215.78
FX	SDB1951731409.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,579,376.52
FX	SDB1951731461.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	12,579,215.78
FX	SDB1951789765.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	18,892,425.43
FX	SDB1951789766.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	11,178,949.96
FX	SDB1951793178.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,574,477.89
FX	SDB1951803309.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,329,367.64
FX	SDB1951932878.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,668,412.06
FX	SDB1951949941.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	24,118,866.48
FX	SDB1951949973.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	120,592,791.48
FX	SDB1952088332.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	25,089,934.46
FX	SDB1952112712.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,545,127.53
FX	SDB1952314001.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	33,022,548.91
FX	SDB1952361584.0.0.0	B	025500802.01	77597013	FI - NYK - Swaps Structuring	545,407,144.60
FX	SDB1952484067.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	22,295,920.05
FX	SDB1952484128.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	5,573,980.01
FX	SDB2123128514.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,382,123.03
FX	SDB2123232805.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	20,681,220.70
FX	SDB2123232806.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	5,687,335.69
FX	SDB2123232810.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	5,162,547.78
FX	SDB2123245216.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	20,425,058.03
FX	SDB2123422411.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	20,233,955.32
FX	SDB2123428426.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	30,425,463.03
FX	SDB2123432305.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,270,629.03
FX	SDB2123506971.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB2123526267.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	3,877,172.15
FX	SDB2123528393.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	20,203,378.88
FX	SDB2123528414.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	20,203,378.88
FX	SDB2123749678.0.0.0	B	025275504.01	79800132	CC - NYK - Currencies	12,375,300.77
FX	SDB2123754479.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB2123954593.0.1.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB2123954834.0.1.0	B	028103638.01	76095287	FI - NYK - Credit Derivatives	16,277,364.73
FX	SDB2123955302.0.0.0	B	042500355.01	76095287	FI - NYK - Credit Derivatives	2,501,888.11
FX	SDB2124069750.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB2124070431.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB241311910.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	11,687,981.73
FX	SDB241312016.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	11,687,981.73
FX	SDB241312077.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	5,843,990.86
FX	SDB241357548.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	46,614,939.27
FX	SDB241357550.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	11,653,734.82
FX	SDB241546931.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	9,139,033.01
FX	SDB241547408.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	2,855,947.82
FX	SDB241561410.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	34,227,342.06
FX	SDB241561956.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	20,554,017.93
FX	SDB241562024.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	61,662,053.79

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
FX	SDB482159889C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	24,750,601.54
FX	SDB482276844C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB482295418C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,205,530.58
FX	SDB482299192C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB482342336C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	6,456,112.42
FX	SDB482486810C.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB482486832C.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	7,000,000.00
FX	SDB483120552C.0.0.0	B	025308230.01	79800132	CC - NYK - Currencies	37,195,393.01
FX	SDB483363566C.0.0.0	B	025308230.01	79800132	CC - NYK - Currencies	24,796,928.67
FX	SDB483690619C.0.0.0	B	025308230.01	79800132	CC - NYK - Currencies	37,273,233.23
FX	SDB483964826C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	5,000,000.00
FX	SDB484296572C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	2,751,514.50
FX	SDB484296582C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	11,006,058.02
FX	SDB484296850C.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	5,503,029.01
FX	SDB484296853C.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	22,012,116.03
FX	SDB485190142C.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	43,999,426.38
FX	SDB485190143C.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	21,922,861.83
FX	SDB485235820C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,545,432.39
FX	SDB485318899C.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	11,155,333.01
FX	SDB485318906C.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	14,501,932.91
FX	SDB485359502C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,780,389.46
FX	SDB485375598C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	12,514,630.44
FX	SDB485469202.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	5,135,066.72
FX	SDB485469203.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	5,681,350.41
FX	SDB485472263.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	12,519,044.46
FX	SDB485472273.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	20,865,074.10
FX	SDB486818730.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB486818749.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB487197509.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	24,139,362.01
FX	SDB487275484.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	8,046,454.00
FX	SDB488103556.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	50,574,873.59
FX	SDB488308992.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	6,187,571.32
FX	SDB488444668.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	31,979,914.75
FX	SDB488444984.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	7,994,978.69
FX	SDB488629100.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	12,643,718.40
FX	SDB488662052.0.0.0	B	025500802.01	77597013	FI - NYK - Swaps Structuring	104,877,169.22
FX	SDB488705356.0.0.0	B	001831973.01	76095287	FI - NYK - Credit Derivatives	20,746,110.59
FX	SDB488762826.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	19,006,311.48
FX	SDB488768050.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	15,433,455.15
FX	SDB488768175.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	51,387,519.69
FX	SDB488775163.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	10,281,325.99
FX	SDB488776320.0.0.0	B	025500802.01	77597013	FI - NYK - Swaps Structuring	102,660,377.74
FX	SDB488800796.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	30,889,842.63
FX	SDB488910157.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	12,684,094.58
FX	SDB489057261.0.0.0	B	025500802.01	77597013	FI - NYK - Swaps Structuring	201,498,701.21
FX	SDB489058005.0.1.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,324,988.37
FX	SDB489074778.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	33,317,352.69
FX	SDB489387065.0.0.0	B	025500802.01	77597013	FI - NYK - Swaps Structuring	16,173,706.63
FX	SDB489434677.0.0.0	B	025076779.01	76997005	CC - NYK - Currencies	59,962,544.67
FX	SDB507386243.1	B	006811194.01	76095287	FI - NYK - Credit Derivatives	85,887,110.73
FX	SDB510319303.1	B	006886303.01	77597013	FI - NYK - Swaps Structuring	26,631,670.50
FX	SDB510372112.1	B	006886303.01	77597013	FI - NYK - Swaps Structuring	10,668,439.31
FX	SDB510373683.1	B	006886303.01	77597013	FI - NYK - Swaps Structuring	32,230,414.68
FX	SDB510510355.4	B	006932248.01	76051101	FI - LDN - Credit Correlation Trading	10,735,888.84
FX	SDB510510368.4	B	006932230.01	76051101	FI - LDN - Credit Correlation Trading	12,883,066.61
FX	SDB510715522.1	B	006810519.01	76095287	FI - NYK - Credit Derivatives	5,791,180.89
FX	SDB532085572.1	B	006803209.01	76095287	FI - NYK - Credit Derivatives	70,539,875.55
FX	SDB532187995.1	B	006801930.01	76095287	FI - NYK - Credit Derivatives	106,014,293.85
FX	SDB532342341.1	B	006803209.01	76095287	FI - NYK - Credit Derivatives	53,679,444.21

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	SDB532344913.1	B	006857502.01	76095287	FI - NYK - Credit Derivatives	53,679,444.21
FX	SDB532345138.1	B	006801930.01	76095287	FI - NYK - Credit Derivatives	65,219,286.18
FX	SDB532352385.1	B	006857502.01	76095287	FI - NYK - Credit Derivatives	18,195,974.12
FX	SDB532352510.1	B	006857502.01	76095287	FI - NYK - Credit Derivatives	15,030,244.38
FX	SDB532375620.1	B	006840730.01	76095287	FI - NYK - Credit Derivatives	28,994,337.87
FX	SDB534289573.1	B	006843411.01	76095287	FI - NYK - Credit Derivatives	3,000,000.00
FX	SDB535111744.1	B	006801930.01	76095287	FI - NYK - Credit Derivatives	75,000,000.00
FX	SDB535432613.1	B	006857502.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB537856690.1	B	006865463.01	76095287	FI - NYK - Credit Derivatives	25,980,851.00
FX	SDB538410988.1	B	006813893.01	76095287	FI - NYK - Credit Derivatives	35,285,708.89
FX	SDB538411054.1	B	006813893.01	76095287	FI - NYK - Credit Derivatives	10,579,547.60
FX	SDB539360505.1	B	006805527.01	76095287	FI - NYK - Credit Derivatives	21,471,777.68
FX	SDB539360660.1	B	006805527.01	76095287	FI - NYK - Credit Derivatives	80,519,166.31
FX	SDB539360714.1	B	006805527.01	76095287	FI - NYK - Credit Derivatives	10,735,888.84
FX	SDB539360733.1	B	006805527.01	76095287	FI - NYK - Credit Derivatives	28,986,899.87
FX	SDB539360750.1	B	006805527.01	76095287	FI - NYK - Credit Derivatives	39,722,788.71
FX	SDB606024858C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB607537810C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB607789081C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	35,840,544.67
FX	SDB608223377C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	16,500,000.00
FX	SDB608978703C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	75,000,000.00
FX	SDB608978705C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	55,000,000.00
FX	SDB613512199C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	21,946,682.26
FX	SDB613512200C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	27,751,464.77
FX	SDB613512201C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	22,167,355.09
FX	SDB614761489C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	10,869,573.96
FX	SDB615610125C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	21,630,809.87
FX	SDB618171391C.0.0.0	B	025286881.01	79800132	CC - NYK - Currencies	46,837,241.39
FX	SDB618345831C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	5,642,046.22
FX	SDB618386366C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	5,639,443.52
FX	SDB618958815C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	46,407,003.33
FX	SDB619131748C.0.0.0	B	040180267.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB619407350C.0.0.0	B	025286881.01	79800132	CC - NYK - Currencies	47,441,086.77
FX	SDB621789924C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	23,133,107.42
FX	SDB622541770C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	8,054,238.97
FX	SDB622541786C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	2,469,977.02
FX	SDB622870215C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	1,493,785.95
FX	SDB622870216C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	3,658,999.03
FX	SDB624239415C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	228,538.87
FX	SDB624388552C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	14,470,646.20
FX	SDB624894331C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB626451603C.0.0.0	B	025500562.01	77597013	FI - NYK - Swaps Structuring	71,487,982.76
FX	SDB627279880C.0.0.0	B	025251208.01	79800122	CC - NYK - Currencies	50,000,000.00
FX	SDB628024120C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB628033293C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	20,981,092.40
FX	SDB628105644C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	10,491,733.80
FX	SDB628105646C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB628255255C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	18,768,754.57
FX	SDB631464595C.0.0.0	B	040871139.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB631855092C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	39,294,817.25
FX	SDB635967791C.0.0.0	B	025281650.01	79800132	CC - NYK - Currencies	27,729,351.70
FX	SDB637270126C.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB637270558C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB638239240C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	447,938.47
FX	SDB641520039C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	27,287,415.17
FX	SDB641520526C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	27,287,415.17
FX	SDB641642860C.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	SDB643500871C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	54,912,892.02
FX	SDB643827345C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	1,765,175.87

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	SDB647613784C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	45,000,000.00
FX	SDB647745618C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	7,507,312.39
FX	SDB647785733C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB647986472C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	60,000,000.00
FX	SDB647986648C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	48,000,000.00
FX	SDB648135278C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	30,000,000.00
FX	SDB649564208C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB649565303C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB650412106C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB651322888C.0.0.0	B	025275504.01	79800132	CC - NYK - Currencies	31,420,252.57
FX	SDB651507667C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	6,660,865.70
FX	SDB652267867C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	15,039,395.28
FX	SDB652676895C.0.0.0	B	040180333.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB656596890C.0.0.0	B	001386697.01	76095287	FI - NYK - Credit Derivatives	50,000,000.00
FX	SDB656596894C.0.0.0	B	040199457.01	76095287	FI - NYK - Credit Derivatives	50,000,000.00
FX	SDB657104518C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB657104535C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB661459506C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	84,440,070.23
FX	SDB661459508C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	12,062,867.06
FX	SDB661466969C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	6,031,433.74
FX	SDB661470714C.0.0.0	B	025286881.01	79800132	CC - NYK - Currencies	120,630,213.18
FX	SDB661765333C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	5,414,097.01
FX	SDB663097781C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	1,596,902.70
FX	SDB663099803C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB663099804C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB665046435C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	4,267,641.56
FX	SDB665275479C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB665307062C.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	5,915,112.34
FX	SDB665412688C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	SDB665528484C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB665984145C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	SDB666329426C.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB666350913C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB666422137C.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	SDB667738255C.0.0.0	B	025500802.01	77597013	FI - NYK - Swaps Structuring	188,991,259.00
FX	SDB667763150C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	94,495,629.50
FX	SDB669567950C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB669567951C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB669938326C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	15,986,617.08
FX	SDB670816992C.0.0.0	B	025291360.01	79800132	CC - NYK - Currencies	17,737,960.81
FX	SDB672705277C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	24,223,739.61
FX	SDB673205145C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	15,688,745.46
FX	SDB673542529C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	85,000,000.00
FX	SDB673547325C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	20,000,000.00
FX	SDB673692247C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB673692248C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB673692250C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB673692254C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB673692259C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB674079440C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB674503210C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	4,136,110.29
FX	SDB674711311C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	12,227,313.32
FX	SDB674944810C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	18,295,130.26
FX	SDB675610699C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	12,209,566.12
FX	SDB675610701C.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	12,209,566.12
FX	SDB675745065C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	30,040,317.02
FX	SDB675938627C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	13,707,782.13
FX	SDB676010871C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	14,200,214.92
FX	SDB676120487C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	17,786,625.74

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	SDB676194945C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	6,564,035.40
FX	SDB677059960C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	23,967,853.70
FX	SDB677554138C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	100,000,000.00
FX	SDB677783828AC.0.0.0	B	040199549.01	76095287	FI - NYK - Credit Derivatives	2,222,222.22
FX	SDB678995495C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	35,286,356.34
FX	SDB678995497C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,762,118.92
FX	SDB680364262C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	20,663,764.40
FX	SDB680504352C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	6,505,381.33
FX	SDB680540669C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	13,532,378.13
FX	SDB680903200C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	35,469,720.47
FX	SDB681146841C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	3,638,471.78
FX	SDB681286716C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	61,875,713.22
FX	SDB682525176C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB682786725C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	20,000,000.00
FX	SDB682895829C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	16,519,242.49
FX	SDB682901840C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	50,000,000.00
FX	SDB683035215C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	50,000,000.00
FX	SDB683037124C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB683319450C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB683389042C.0.0.0	B	025301060.01	79800265	CC - NYK - Currencies	5,000,000.00
FX	SDB683546739C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	40,000,000.00
FX	SDB683553181C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,971,242.79
FX	SDB683553183C.0.0.0	B	025301060.01	79899854	CC - NYK - Currencies	5,485,707.81
FX	SDB683776424C.0.0.0	B	025301060.01	79899854	CC - NYK - Currencies	10,951,845.65
FX	SDB684215459C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	100,000,000.00
FX	SDB684708266C.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	21,815,282.77
FX	SDB685128748C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	20,000,000.00
FX	SDB685648014C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	15,000,000.00
FX	SDB686487247C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB686697026C.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB686929521C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB687204192C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	3,625,073.17
FX	SDB687438840C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,266,685.78
FX	SDB687438844C.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	10,533,371.56
FX	SDB687439164C.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	26,333,428.90
FX	SDB688305251C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB688305252C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	20,000,000.00
FX	SDB688650866C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	11,621,711.37
FX	SDB688659175C.0.0.0	B	025286881.01	79800132	CC - NYK - Currencies	24,750,601.54
FX	SDB688907022C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	3,578,160.91
FX	SDB689091414C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	11,639,468.05
FX	SDB689422375C.0.0.0	B	025275371.01	79800122	CC - NYK - Currencies	50,000,000.00
FX	SDB689533974.0.0.0	B	025775859.01	76997005	CC - NYK - Currencies	22,359,014.25
FX	SDB689701770C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	23,461,354.37
FX	SDB689918094C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	195,000,000.00
FX	SDB690000149C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	11,669,254.61
FX	SDB690000332C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,834,627.30
FX	SDB690000619C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,834,627.30
FX	SDB690204238C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	23,466,888.12
FX	SDB690343679C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	51,861,964.42
FX	SDB690460975C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	195,000,000.00
FX	SDB690537455C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	11,740,393.12
FX	SDB690773202C.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB690798396C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	10,000,000.00
FX	SDB690831201C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB690831321C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	10,000,000.00
FX	SDB690857802C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB690959631C.0.0.0	B	025275660.01	79800122	CC - NYK - Currencies	10,000,000.00
FX	SDB691078185C.0.0.0	B	025275660.01	79800122	CC - NYK - Currencies	10,000,000.00

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
FX	SDB691078205C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	10,000,000.00
FX	SDB692078905C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,207,793.25
FX	SDB692079041C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,207,793.25
FX	SDB692129826C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,276,731.56
FX	SDB692235003C.0.0.0	B	025286881.01	79800132	CC - NYK - Currencies	15,511,316.74
FX	SDB692308356C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,306,276.54
FX	SDB692594275C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	10,000,000.00
FX	SDB692845148C.0.0.0	B	025286881.01	79800174	CC - NYK - Currencies	41,233,511.71
FX	SDB693187812C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	82,119,308.49
FX	SDB693383400C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,552,941.23
FX	SDB693383739C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	10,000,000.00
FX	SDB693415287AC.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	4,892,415.96
FX	SDB693653466C.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	4,317,296.90
FX	SDB694145409C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	20,618,462.09
FX	SDB694274651C.0.0.0	B	025286881.01	79800174	CC - NYK - Currencies	30,579,453.01
FX	SDB694911189C.0.0.0	B	001941145.01	76095287	FI - NYK - Credit Derivatives	5,059,086.73
FX	SDB695037498C.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	12,000,000.00
FX	SDB695272129C.0.0.0	B	025286881.01	79800132	CC - NYK - Currencies	10,000,000.00
FX	SDB695276566C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB695361745C.0.0.0	B	028156024.01	76095287	FI - NYK - Credit Derivatives	424,908,607.23
FX	SDB695774049C.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	100,000,000.00
FX	SDB695775568C.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	50,000,000.00
FX	SDB696634642C.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	25,539,161.60
FX	SDB696634647C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	17,026,107.73
FX	SDB696641407C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	85,117,803.77
FX	SDB696645171C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	21,279,450.94
FX	SDB696700170C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	42,550,419.72
FX	SDB696792799C.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	SDB697045747C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	8,507,475.04
FX	SDB697045894C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	8,507,475.04
FX	SDB697116776C.0.0.0	B	025274655.01	79800122	CC - NYK - Currencies	21,265,195.18
FX	SDB697654966C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	10,000,000.00
FX	SDB698096032C.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB698096033C.0.0.0	B	040871139.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB698411613C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB698647213C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	21,012,729.86
FX	SDB699179993C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	40,000,000.00
FX	SDB699347120C.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB699528292C.0.0.0	B	040871139.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB706086896C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB70756651.0	B	006976617.01	77541301	FI - NYK - Financial Reporting	15,883,956.25
FX	SDB707645054C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	10,000,000.00
FX	SDB707746739AC.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	20,625,237.74
FX	SDB707848638C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	30,000,000.00
FX	SDB708058152AC.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	10,434,472.78
FX	SDB708076197C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB708137342C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	10,000,000.00
FX	SDB708306537C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	7,903,871.75
FX	SDB708316501C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	25,000,000.00
FX	SDB708604941C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB708604997C.0.0.0	B	025281650.01	79800132	CC - NYK - Currencies	5,000,000.00
FX	SDB708761129C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	35,000,000.00
FX	SDB710157897C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	115,013,539.27
FX	SDB711082689C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB711121981C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	14,437,850.90
FX	SDB711241885C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,375,300.77
FX	SDB711314258C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	14,538,432.70
FX	SDB711333002C.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	12,375,142.64
FX	SDB711346813C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	18,562,713.97

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
FX	SDB711513546C.0.0.0	B	001843143.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB711619545C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	40,000,000.00
FX	SDB711728962C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB711962618C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB712191092C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB712191098C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB712379800C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB712454274C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	6,323,431.94
FX	SDB712522508C.0.0.0	B	025286881.01	79800132	CC - NYK - Currencies	165,004,010.28
FX	SDB712531146C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	12,375,142.64
FX	SDB712531218C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	12,375,142.64
FX	SDB712531236C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	12,375,142.64
FX	SDB712531250C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	12,375,142.64
FX	SDB712531309C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	12,375,142.64
FX	SDB712539789C.0.0.0	B	040941205.01	76095287	FI - NYK - Credit Derivatives	50,000,000.00
FX	SDB712599497C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	12,375,142.64
FX	SDB712636092C.0.0.0	B	025308230.01	79800132	CC - NYK - Currencies	35,000,000.00
FX	SDB712760872C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB712760881C.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB712806019C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB712890657C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB712898081C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	12,375,142.64
FX	SDB712899632C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB712909233C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB712909340C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB712909370C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB713044171C.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	41,359,590.06
FX	SDB713084143C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	50,000,000.00
FX	SDB713179595C.0.0.0	B	025274655.01	79899854	CC - NYK - Currencies	5,000,000.00
FX	SDB713179726C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB713250223C.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB713250240C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB713252517C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB713372283C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	SDB713378045C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB713379684C.0.0.0	B	025287376.01	79800122	CC - NYK - Currencies	10,000,000.00
FX	SDB713386305C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB713452344C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,375,300.77
FX	SDB713454728C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB713512056C.0.0.0	B	025281650.01	79800132	CC - NYK - Currencies	20,625,501.29
FX	SDB713569715C.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	6,187,571.32
FX	SDB713679874C.0.0.0	B	025308230.01	79800132	CC - NYK - Currencies	12,375,300.77
FX	SDB713685774C.0.0.0	B	040305328.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB713754325C.0.0.0	B	025291360.01	79899854	CC - NYK - Currencies	10,000,000.00
FX	SDB713803446C.0.0.0	B	001637552.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB713816007C.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	25,255,980.48
FX	SDB713816590C.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB713816630C.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	15,000,000.00
FX	SDB713944058C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB713946645C.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB714017372C.0.0.0	B	025275371.01	79800122	CC - NYK - Currencies	72,000,000.00
FX	SDB714117657C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,375,300.77
FX	SDB714299473C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB714943695C.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	31,030,319.44
FX	SDB714943699C.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	35,543,820.45
FX	SDB715146710C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	38,733,478.88
FX	SDB715146988C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	15,264,417.90
FX	SDB715245598C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB715591936C.0.0.0	B	025281650.01	79800132	CC - NYK - Currencies	20,524,180.38

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
FX	SDB715701321C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	2,659,516.54
FX	SDB715756000C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	10,000,000.00
FX	SDB715831837C.0.0.0	B	025308230.01	79800132	CC - NYK - Currencies	24,750,601.54
FX	SDB715840111C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	24,750,285.29
FX	SDB715987501C.0.0.0	B	025308230.01	79800132	CC - NYK - Currencies	20,625,501.29
FX	SDB716032378C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	12,375,142.64
FX	SDB716126597C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	20,625,501.29
FX	SDB716140679C.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,017,172.57
FX	SDB716147417C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,375,300.77
FX	SDB716294229C.0.0.0	B	040199440.01	76095287	FI - NYK - Credit Derivatives	25,000,000.00
FX	SDB716384006C.0.0.0	B	040941205.01	76095287	FI - NYK - Credit Derivatives	28,544,243.58
FX	SDB716384138C.0.0.0	B	040359457.01	76095287	FI - NYK - Credit Derivatives	30,000,000.00
FX	SDB717578172.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	20,000,000.00
FX	SDB717796313.0.0.0	B	025076720.01	76997005	CC - NYK - Currencies	4,056,722.99
FX	SDB717798933.0.0.0	B	001980473.01	76095287	FI - NYK - Credit Derivatives	20,875,776.73
FX	SDB717810665.0.0.0	B	040180457.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB717937766.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	10,570,754.02
FX	SDB717938801.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	5,000,000.00
FX	SDB717956195.0.0.0	B	040180218.01	76095287	FI - NYK - Credit Derivatives	5,264,119.55
FX	SDB718062568.0.0.0	B	001343219.01	76095287	FI - NYK - Credit Derivatives	15,459,969.31
FX	SDB770072995C.0.0.0	B	040180465.01	76095287	FI - NYK - Credit Derivatives	10,350,892.06
FX	SDB770118244C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	20,737,416.16
FX	SDB770357452C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	16,275,986.20
FX	SDB770486459C.0.0.0	B	025500588.01	77597013	FI - NYK - Swaps Structuring	9,246,960.37
FX	SDB770758333C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	36,108,140.47
FX	SDB772100527C.0.0.0	B	040180374.01	76095287	FI - NYK - Credit Derivatives	20,307,254.88
FX	SDB772480873C.0.0.0	B	025940073.01	79800139	CC - NYK - Currencies	508,517.53
FX	SDB772560985C.0.0.0	B	025308230.01	79800132	CC - NYK - Currencies	82,502,005.14
FX	SDB772566002C.0.0.0	B	040180408.01	76095287	FI - NYK - Credit Derivatives	5,515,719.80
FX	SDB772625444C.0.0.0	B	025286865.01	79800132	CC - NYK - Currencies	12,375,300.77
FX	SDB927768296.1	B	006805527.01	76095287	FI - NYK - Credit Derivatives	222,035,612.51
FX	SDB995819442.4	B	006858161.01	76013672	FI - NYK - Mortgages	179,667,800.00
FX	SDB995819444.4	B	006858161.01	76013672	FI - NYK - Mortgages	150,170,000.00
FX	SDB995819445.4	B	006858161.01	76013672	FI - NYK - Mortgages	129,676,800.00
FX	SDB995819446.4	B	006858120.01	76013672	FI - NYK - Mortgages	150,450,000.00
FX	SDB995819448.4	B	006858120.01	76013672	FI - NYK - Mortgages	230,375,525.00
FX	SDB995819449.4	B	006858161.01	76013672	FI - NYK - Mortgages	82,795,000.00
FX	SDB995819451.4	B	006858161.01	76013672	FI - NYK - Mortgages	166,560,000.00
FX	SDB995819453.4	B	006858161.01	76013672	FI - NYK - Mortgages	165,680,000.00
FX	SDB996273962.0.0.0	B	006858161.01	76013672	FI - NYK - Mortgages	139,912,500.00
FX	TAUS301990680000A00	B	006840730.01	76095540	FI - AEJ - FX and Swaps	16,144,597.10
FX	TAUS305010680000A00	B	006840730.01	76095540	FI - AEJ - FX and Swaps	22,423,051.53
FX	TAUS305030610000000	B	006826416.01	76038005	FI - TKO - Swaps	14,730,400.00
FX	TAUS307050680000A00	B	006829501.01	76095540	FI - AEJ - FX and Swaps	92,715,000.00
FX	TAUS307070680000A00	B	006818785.01	76095540	FI - AEJ - FX and Swaps	13,746,000.00
FX	TAUS307080680000A00	B	006812069.01	76095540	FI - AEJ - FX and Swaps	90,270,000.00
FX	TAUS307090680000A00	B	006801658.01	76095540	FI - AEJ - FX and Swaps	366,560,000.00
FX	TAUS308020680000A00	B	006806616.01	76095540	FI - AEJ - FX and Swaps	46,532,500.00
FX	TAUS308030680000A00	B	006803209.01	76095540	FI - AEJ - FX and Swaps	32,557,000.00
FX	TAUS309010680000A00	B	006801658.01	76095540	FI - AEJ - FX and Swaps	134,538,309.16
FX	TAUS402010680000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	92,410,000.00
FX	TAUS405010680000A00	B	006826416.01	76095540	FI - AEJ - FX and Swaps	24,282,700.00
FX	TAUS503010680000A00M.1	B	006805048.01	76095540	FI - AEJ - FX and Swaps	82,516,500.00
FX	TEUS311010650000A00	B	006838049.01	77597031	FI - NYK - Swaps Structuring	358,434,327.00
FX	TKUS3019C0550000A00	B	006801658.01	76095540	FI - AEJ - FX and Swaps	10,051,324.11
FX	TKUS4060D0550000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	7,000,000.00
FX	TKUS408010550000A00	B	006814867.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	TKUS5030C0550000A00	B	006429682.01	76095540	FI - AEJ - FX and Swaps	10,000,000.00
FX	TOUS504020590000A00	B	006814867.01	76095540	FI - AEJ - FX and Swaps	10,153,644.74

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	TOUS506010590000A00	B	006429682.01	76095540	FI - AEJ - FX and Swaps	12,225,230.85
FX	TOUS509010590000A00	B	006810519.01	76095540	FI - AEJ - FX and Swaps	10,985,683.95
FX	TOUS509020590000A00	B	006429682.01	76095540	FI - AEJ - FX and Swaps	5,413,042.82
FX	TOUS509030590000A00	B	006872006.01	76095540	FI - AEJ - FX and Swaps	3,270,169.45
FX	TOUS509040590000A00	B	006429278.01	76095540	FI - AEJ - FX and Swaps	11,086,762.88
FX	TOUS509050590000A00	B	006809040.01	76095540	FI - AEJ - FX and Swaps	22,173,525.76
FX	TPUS304040110000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	6,676,834.91
FX	TPUS501020110000A00	B	006810519.01	76095540	FI - AEJ - FX and Swaps	11,988,143.80
FX	TPUS505020110000A00	B	006806616.01	76095540	FI - AEJ - FX and Swaps	11,755,668.75
FX	TPUS505040110000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	17,651,344.23
FX	TPUS510010110000A00	B	006809040.01	76095540	FI - AEJ - FX and Swaps	12,071,402.31
FX	TPUS511010110000A00	B	006809040.01	76095540	FI - AEJ - FX and Swaps	47,100,527.10
FX	TPUS511030110000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	5,889,728.45
FX	TRUS306010510000A00	B	006801435.01	76095540	FI - AEJ - FX and Swaps	6,063,360.34
FX	TUAS305010680000A00	B	006829410.01	76095540	FI - AEJ - FX and Swaps	92,880,000.00
FX	TUAS305030680000A00	B	006829410.01	76095540	FI - AEJ - FX and Swaps	92,880,000.00
FX	TUAS305040680000A00	B	006829501.01	76095540	FI - AEJ - FX and Swaps	91,690,000.00
FX	TUAS306010680000A00	B	006801658.01	76095540	FI - AEJ - FX and Swaps	90,990,000.00
FX	TUAS306020680000A00	B	006803209.01	76095540	FI - AEJ - FX and Swaps	90,645,000.00
FX	TUAS307010680000A00	B	006840730.01	76095540	FI - AEJ - FX and Swaps	89,692,206.11
FX	TUAS401010680000A00	B	006872006.01	76095540	FI - AEJ - FX and Swaps	549,450,000.00
FX	TUAS405040680000A00	B	006826416.01	76095540	FI - AEJ - FX and Swaps	18,679,000.00
FX	TUAS407020680000A00	B	006826416.01	76095650	FI - NYK - Interest Rate Products	13,846,500.00
FX	TUAS407030680000A00	B	006840730.01	76095540	FI - AEJ - FX and Swaps	92,185,000.00
FX	TUAS409060680000A00	B	006810592.01	76095650	FI - NYK - Interest Rate Products	45,010,000.00
FX	TUES212990726S0.1	B	006819577.01	77597013	FI - NYK - Swaps Structuring	42,639,347.54
FX	TUES309010650000A00	B	006838049.01	77597031	FI - NYK - Swaps Structuring	3,584,343.27
FX	TUHS305010600000A00	B	006814867.01	76095540	FI - AEJ - FX and Swaps	25,788,857.24
FX	TUKS307010550000A00	B	006806616.01	76095540	FI - AEJ - FX and Swaps	35,633,545.74
FX	TUKS307020550000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	10,181,871.94
FX	TUKS307030550000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	20,358,590.67
FX	TUKS307050550000A00	B	006840730.01	76095540	FI - AEJ - FX and Swaps	20,269,268.47
FX	TUKS308030550000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	10,093,408.60
FX	TUKS503020550000A00	B	006429682.01	76095540	FI - AEJ - FX and Swaps	17,500,000.00
FX	TUKS511010550000A00	B	006819494.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	TUNS503010560000A00	B	006809040.01	76095540	FI - AEJ - FX and Swaps	30,000,000.00
FX	TUNS503020560000A00	B	006872006.01	76095540	FI - AEJ - FX and Swaps	20,000,000.00
FX	TUNS504010560000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	5,000,000.00
FX	TUNS506010560000A00	B	006872006.01	76095540	FI - AEJ - FX and Swaps	5,000,000.00
FX	TUPS304030110000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	5,658,334.67
FX	TUPS501010110000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	3,591,577.38
FX	TUPS501020110000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	5,955,686.48
FX	TUPS505010110000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	9,404,535.00
FX	TUPS505020110000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	11,179,184.68
FX	TURS306050510000A00	B	006814867.01	76095540	FI - AEJ - FX and Swaps	6,063,213.83
FX	TURS306060510000A00	B	006814867.01	76095540	FI - AEJ - FX and Swaps	6,063,213.83
FX	TURS508010510000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	2,374,506.02
FX	TUSS308010520000A00	B	006872006.01	76095540	FI - AEJ - FX and Swaps	37,053,458.24
FX	TUSS310010520000A00	B	006872006.01	76095540	FI - AEJ - FX and Swaps	24,227,261.16
FX	TUSS406030520000A00	B	006869333.01	76095090	FI - LDN - Interest Rate Products	24,979,597.72
FX	TUTS304010580000A00	B	006802607.01	76095540	FI - AEJ - FX and Swaps	3,884,032.28
FX	TUYS003040060000000	B	006840730.01	76095350	FI - TKO - JGB Govt's	109,481,059.78
FX	TUYS003060060000A00	B	006812994.01	77597031	FI - NYK - Swaps Structuring	109,601,052.17
FX	TUYS005040060000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	56,967,073.03
FX	TUYS006050060000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	166,814,946.62
FX	TUYS006060060000000	B	006810519.01	76095350	FI - TKO - JGB Govt's	166,814,946.62
FX	TUYS006070060000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	111,209,964.41
FX	TUYS0060B0060000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	134,564,056.94
FX	TUYS0060C0060000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	63,389,679.72

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	TUYS0060E0060000000	B	006801435.01	76095350	FI - TKO - JGB Govt's	55,604,982.21
FX	TUYS0060F0060000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	111,209,964.41
FX	TUYS0060I006000000A	B	006801633.01	76095350	FI - TKO - JGB Govt's	55,604,982.21
FX	TUYS0060J0060000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	55,604,982.21
FX	TUYS0060N006000000A	B	006801633.01	76095350	FI - TKO - JGB Govt's	56,650,804.44
FX	TUYS0060O0060000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	113,301,608.88
FX	TUYS0060Q0060000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	56,650,804.44
FX	TUYS0060R0060000000R.0	B	006818785.01	76095350	FI - TKO - JGB Govt's	33,990,482.66
FX	TUYS0060S0060000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	113,301,608.88
FX	TUYS007060060000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	110,265,740.43
FX	TUYS007080700000000	B	006810519.01	76095370	FI - TKO - Swaps	108,583,931.02
FX	TUYS0070B0700000000	B	006803209.01	76095370	FI - TKO - Swaps	217,167,862.04
FX	TUYS008070060000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	227,868,292.13
FX	TUYS008080060000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	56,967,073.03
FX	TUYS0080A0060000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	79,753,902.24
FX	TUYS009090060000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	54,758,514.95
FX	TUYS0090A0500000000	B	006801633.01	76095350	FI - TKO - JGB Govt's	54,740,529.89
FX	TUYS0090C0060000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	54,740,529.89
FX	TUYS010010060000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	186,403,508.77
FX	TUYS010020060000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	219,298,245.61
FX	TUYS010040060000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	71,271,929.82
FX	TUYS012020570000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	222,271,615.91
FX	TUYS012040570000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	222,271,615.91
FX	TUYS101010500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	61,267,684.08
FX	TUYS101060500000000A	B	006803209.01	76095350	FI - TKO - JGB Govt's	38,702,333.52
FX	TUYS101070500000000A	B	006803209.01	76095350	FI - TKO - JGB Govt's	18,212,862.83
FX	TUYS102060700000000	B	006804405.01	76095370	FI - TKO - Swaps	28,421,843.94
FX	TUYS103040570000000	B	006801435.01	76095350	FI - TKO - JGB Govt's	56,650,804.44
FX	TUYS103050570000000	B	006801435.01	76095350	FI - TKO - JGB Govt's	33,990,482.66
FX	TUYS103060570000000	B	006801435.01	76095350	FI - TKO - JGB Govt's	56,650,804.44
FX	TUYS103080500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	33,340,742.39
FX	TUYS103090500000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	22,227,161.59
FX	TUYS1030A0570000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	55,567,903.98
FX	TUYS1030B0570000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	33,340,742.39
FX	TUYS1030I0570000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	77,769,136.76
FX	TUYS1030K0570000000	B	006840730.01	76095350	FI - TKO - JGB Govt's	55,549,383.40
FX	TUYS104030060000000A	B	006803134.01	76095350	FI - TKO - JGB Govt's	54,291,965.51
FX	TUYS104040570000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	191,633,815.16
FX	TUYS105020510000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	55,187,637.97
FX	TUYS106020500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	56,618,729.48
FX	TUYS106080060000000A	B	006873210.01	76095350	FI - TKO - JGB Govt's	32,575,179.31
FX	TUYS1060A0500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	111,756,817.17
FX	TUYS1060B0570000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	111,098,766.80
FX	TUYS1060C0570000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	55,549,383.40
FX	TUYS1060D0570000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	55,549,383.40
FX	TUYS1060E0570000000	B	006803167.01	76095350	FI - TKO - JGB Govt's	55,549,383.40
FX	TUYS1099D0570000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	109,517,029.90
FX	TUYS1129B006000000A	B	006802607.01	76095350	FI - TKO - JGB Govt's	7,179,569.52
FX	TUYS2049D0500000A0A	B	006879340.01	77597031	FI - NYK - Swaps Structuring	107,358,888.41
FX	TUYS2059G0510000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	668,374,735.44
FX	TUYS2059H0510000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	111,395,789.24
FX	TUYS2059L0510000000	B	006810501.01	76095350	FI - TKO - JGB Govt's	55,666,889.33
FX	TUYS2059O0510000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	113,934,146.06
FX	TUYS207990500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	276,393,294.06
FX	TUYS2099A0500000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	113,301,608.88
FX	TUYS2099B0500000000	B	006810519.01	76095350	FI - TKO - JGB Govt's	56,650,804.44
FX	TUYS2099F0500000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	156,356,220.26
FX	TUYS2099H0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	94,040,335.37
FX	TUYS2109B0500000000A	B	006840730.01	76095350	FI - TKO - JGB Govt's	23,074,085.34

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	TUYS2109H0500000000	B	006840730.01	76095350	FI - TKO - JGB Govt's	11,618,480.62
FX	TUYS2129A0610000000R.0	B	006818785.01	76038005	FI - TKO - Swaps	44,233,108.48
FX	TUYS2129B0610000000	B	006803209.01	76038005	FI - TKO - Swaps	22,116,554.24
FX	TUYS3019A0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	110,035,211.27
FX	TUYS3019E0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	109,793,588.05
FX	TUYS3019F0500000000	B	006810600.01	76095350	FI - TKO - JGB Govt's	54,896,794.03
FX	TUYS3019G0610000000	B	006803209.01	76038005	FI - TKO - Swaps	76,855,511.64
FX	TUYS3019H0500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	54,951,093.53
FX	TUYS302990500000000	B	006804538.01	76095350	FI - TKO - JGB Govt's	33,281,562.01
FX	TUYS3029C0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	164,925,783.40
FX	TUYS3029D0500000000	B	006810600.01	76095350	FI - TKO - JGB Govt's	54,975,261.13
FX	TUYS3029E0500000000	B	006810519.01	76095350	FI - TKO - JGB Govt's	37,383,177.57
FX	TUYS3029F0500000000	B	006810501.01	76095350	FI - TKO - JGB Govt's	55,352,596.04
FX	TUYS303990610000000	B	006802607.01	76038005	FI - TKO - Swaps	45,532,157.09
FX	TUYS3039F0610000000	B	006806616.01	76038005	FI - TKO - Swaps	44,454,323.18
FX	TUYS3039G0500000000	B	006802607.01	76095350	FI - TKO - JGB Govt's	76,661,920.93
FX	TUYS3039I0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	141,704,817.96
FX	TUYS3039J0500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	76,302,594.29
FX	TUYS3039K0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	54,501,853.06
FX	TUYS306010500000000	B	006810600.01	76095350	FI - TKO - JGB Govt's	227,660,785.43
FX	TUYS3070105000000000R.0	B	006818785.01	76095350	FI - TKO - JGB Govt's	11,109,876.68
FX	TUYS307020610000000	B	006803209.01	76038005	FI - TKO - Swaps	56,637,970.10
FX	TUYS307030610000000	B	006803209.01	76038005	FI - TKO - Swaps	56,637,970.10
FX	TUYS307040610000000	B	006810550.01	76038005	FI - TKO - Swaps	56,637,970.10
FX	TUYS307070500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	110,035,211.27
FX	TUYS307090610000000	B	006803209.01	76038005	FI - TKO - Swaps	32,851,511.17
FX	TUYS3070C0500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	27,475,546.76
FX	TUYS309020500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	61,535,019.02
FX	TUYS3090305000000000R.0	B	006818785.01	76095350	FI - TKO - JGB Govt's	55,940,926.38
FX	TUYS309040500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	89,505,482.21
FX	TUYS30905050000000A	B	006803209.01	76095350	FI - TKO - JGB Govt's	110,766,504.21
FX	TUYS309060500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	55,383,252.10
FX	TUYS309070500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	55,383,252.10
FX	TUYS310070610000000	B	006810519.01	76038005	FI - TKO - Swaps	56,274,620.15
FX	TUYS310080610000000	B	006810519.01	76038005	FI - TKO - Swaps	56,274,620.15
FX	TUYS310090610000000	B	006806616.01	76038005	FI - TKO - Swaps	33,764,772.09
FX	TUYS3100A061000000B	B	006805048.01	76038005	FI - TKO - Swaps	69,695,398.18
FX	TUYS3100B061000000B	B	006808570.01	76038005	FI - TKO - Swaps	139,390,796.36
FX	TUYS311010500000000A	B	006803167.01	76095350	FI - TKO - JGB Govt's	44,291,883.51
FX	TUYS312010500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	34,566,194.26
FX	TUYS312020500000000	B	006804538.01	76095350	FI - TKO - JGB Govt's	23,044,129.51
FX	TUYS312040500000000	B	006801633.01	76095350	FI - TKO - JGB Govt's	68,298,235.63
FX	TUYS312050500000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	45,532,157.09
FX	TUYS312060500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	192,503,680.22
FX	TUYS3120C0500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	32,844,317.93
FX	TUYS3120D0500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	21,896,211.96
FX	TUYS3120F0500000A00	B	006825848.01	77597031	FI - NYK - Swaps Structuring	10,948,105.98
FX	TUYS3120G0500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	76,720,736.52
FX	TUYS401010500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	21,829,294.91
FX	TUYS403010500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	56,915,196.36
FX	TUYS403050610000000	B	006803134.01	76038005	FI - TKO - Swaps	33,229,951.26
FX	TUYS403060610000000	B	006801658.01	76038005	FI - TKO - Swaps	21,896,211.96
FX	TUYS403080500000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	65,688,635.87
FX	TUYS403090500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	218,962,119.55
FX	TUYS4030A0500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	21,896,211.96
FX	TUYS4030B0500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	21,896,211.96
FX	TUYS4030C0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	21,896,211.96
FX	TUYS404350660000000	B	006808570.01	76038005	FI - TKO - Swaps	56,110,425.32
FX	TUYS405010500000000	B	006804538.01	76095350	FI - TKO - JGB Govt's	27,740,790.06

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	TUYS405020500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	55,697,894.62
FX	TUYS405040500000000	B	006840730.01	76095350	FI - TKO - JGB Govt's	23,579,609.25
FX	TUYS405050500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	81,018,518.52
FX	TUYS408320500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	55,187,637.97
FX	TUYS408340510000000	B	006802607.01	76095351	FI - TKO - JGB Govt's	24,354,493.18
FX	TUYS408350510000000	B	006803209.01	76095351	FI - TKO - JGB Govt's	28,188,070.81
FX	TUYS412020500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	33,971,237.69
FX	TUYS412040500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	55,383,252.10
FX	TUYS501020500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	152,212,001.75
FX	TUYS501030500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	176,303,109.94
FX	TUYS501050500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	109,505,037.23
FX	TUYS501060500000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	54,752,518.62
FX	TUYS501070500000000	B	006801930.01	76095350	FI - TKO - JGB Govt's	21,901,007.45
FX	TUYS501090500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	109,505,037.23
FX	TUYS5010A0500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	54,752,518.62
FX	TUYS5010B0500000000	B	006818785.01	76095350	FI - TKO - JGB Govt's	91,128,678.09
FX	TUYS503050500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	111,209,964.41
FX	TUYS503060500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	95,850,248.08
FX	TUYS503070500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	56,650,804.44
FX	TUYS506010500000000	B	006833354.01	76095350	FI - TKO - JGB Govt's	58,635,322.75
FX	TUYS507060500000000	B	006833354.01	76095350	FI - TKO - JGB Govt's	128,129,038.60
FX	TUYS508010510000A00	B	006406466.01	77597031	FI - NYK - Swaps Structuring	34,960,348.42
FX	TUYS509010725S0.0	B	006814669.01	76095350	FI - TKO - JGB Govt's	1,562,066,714.87
FX	TUYS512020510000000	B	006833354.01	76095351	FI - TKO - JGB Govt's	54,291,965.51
FX	TUYS512030510000000	B	006833354.01	76095351	FI - TKO - JGB Govt's	60,807,001.39
FX	TUYS602010510000000	B	006833354.01	76095351	FI - TKO - JGB Govt's	54,291,965.51
FX	TUYS605020510000000	B	006833354.01	76095351	FI - TKO - JGB Govt's	135,729,913.78
FX	TUYS608010510000000	B	006833354.01	76095351	FI - TKO - JGB Govt's	26,060,143.44
FX	TUYS608020510000000	B	006833354.01	76095351	FI - TKO - JGB Govt's	325,751,793.06
FX	TUYS909010060000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	170,745,589.07
FX	TUYS911030720S0.1	B	006841902.01	77597013	FI - NYK - Swaps Structuring	847,866,821.22
FX	TYES508030510000000	B	006812580.01	76095351	FI - TKO - JGB Govt's	32,575,179.31
FX	TYES509010510000000	B	006812580.01	76095351	FI - TKO - JGB Govt's	54,291,965.51
FX	TYUO605040460000A0.1	B	006646574.01	77597013	FI - NYK - Swaps Structuring	11,809,477.73
FX	TYUS001010060000000	B	006802607.01	76095350	FI - TKO - JGB Govt's	325,751,793.06
FX	TYUS001040060000000	B	006802607.01	76095350	FI - TKO - JGB Govt's	65,150,358.61
FX	TYUS001050060000000	B	006802607.01	76095350	FI - TKO - JGB Govt's	54,291,965.51
FX	TYUS003020720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	17,183,407.08
FX	TYUS003040060000A00	B	006802607.01	76095350	FI - TKO - JGB Govt's	5,809,240.31
FX	TYUS003050060000A00	B	006802607.01	76095350	FI - TKO - JGB Govt's	11,569,617.85
FX	TYUS003070060000A00	B	006802607.01	76095350	FI - TKO - JGB Govt's	8,037,925.49
FX	TYUS004030060000A00	B	006802607.01	76095350	FI - TKO - JGB Govt's	5,722,373.16
FX	TYUS004040060000A00	B	006802607.01	76095350	FI - TKO - JGB Govt's	14,244,854.45
FX	TYUS004080720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	11,936,319.36
FX	TYUS0040G0720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	11,433,887.94
FX	TYUS0040H0720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	20,776,449.36
FX	TYUS007090720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	11,672,772.58
FX	TYUS008020720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	35,474,370.26
FX	TYUS008040720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	5,912,395.04
FX	TYUS0080A0720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	29,387,155.09
FX	TYUS0100B0060000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	320,723,684.21
FX	TYUS0100C0060000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	383,771,929.82
FX	TYUS0100G0720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	11,835,648.48
FX	TYUS011010720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	5,912,395.04
FX	TYUS0110S0060000A00	B	006802607.01	76095350	FI - TKO - JGB Govt's	1,181,393.17
FX	TYUS0110W0060000A00	B	006802607.01	76095350	FI - TKO - JGB Govt's	11,813,931.69
FX	TYUS011180060000A00	B	006802607.01	76095350	FI - TKO - JGB Govt's	11,813,931.69
FX	TYUS0111F0060000A00	B	006802607.01	76095350	FI - TKO - JGB Govt's	7,560,916.28
FX	TYUS0111G0060000A00	B	006802607.01	76095350	FI - TKO - JGB Govt's	5,906,965.85

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
FX	TYUS0111J0720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	5,906,965.85
FX	TYUS0111K0720S0.0	B	006802607.01	76095350	FI - TKO - JGB Govt's	5,906,965.85
FX	TYUS012070570000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	311,180,262.28
FX	TYUS012090570000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	313,402,978.44
FX	TYUS101010500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	33,982,782.06
FX	TYUS10104050000000R.0	B	006818785.01	76095350	FI - TKO - JGB Govt's	33,274,179.24
FX	TYUS101050500000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	33,274,179.24
FX	TYUS10108050000000A	B	006801633.01	76095350	FI - TKO - JGB Govt's	55,364,854.39
FX	TYUS103040060000A0A	B	006803134.01	76095350	FI - TKO - JGB Govt's	442,967,884.83
FX	TYUS1030O0060000000	B	006801435.01	76095350	FI - TKO - JGB Govt's	55,434,216.24
FX	TYUS1030R0060000A00	B	006838049.01	77597031	FI - NYK - Swaps Structuring	134,359,648.85
FX	TYUS1060M0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	55,567,903.98
FX	TYUS107080500000000	B	006840730.01	76095350	FI - TKO - JGB Govt's	33,982,782.06
FX	TYUS1089C0520000A00	B	006808570.01	76095090	FI - LDN - Interest Rate Products	10,552,337.80
FX	TYUS1089G0500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	56,211,354.69
FX	TYUS205990510000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	950,206,082.21
FX	TYUS2059D0510000000	B	006801658.01	76095350	FI - TKO - JGB Govt's	100,200,400.80
FX	TYUS207990500000000	B	006810600.01	76095350	FI - TKO - JGB Govt's	169,913,910.29
FX	TYUS2079A0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	56,637,970.10
FX	TYUS2079B0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	56,637,970.10
FX	TYUS2079C0500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	113,275,940.19
FX	TYUS2079J0500000000	B	006810600.01	76095350	FI - TKO - JGB Govt's	32,938,076.42
FX	TYUS208990500000000	B	006802607.01	76095350	FI - TKO - JGB Govt's	65,970,313.36
FX	TYUS2089C0500000000	B	006804538.01	76095350	FI - TKO - JGB Govt's	224,845,418.77
FX	TYUS2099G0500000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	56,650,804.44
FX	TYUS2099H0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	33,990,482.66
FX	TYUS2109A0500000000	B	006802607.01	76095350	FI - TKO - JGB Govt's	22,655,188.04
FX	TYUS2119C0500000000	B	006810519.01	76095350	FI - TKO - JGB Govt's	55,481,580.12
FX	TYUS3019L0500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	102,108,036.89
FX	TYUS3019O0500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	103,308,055.83
FX	TYUS3029B0500000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	104,282,227.65
FX	TYUS3029C0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	239,692,138.54
FX	TYUS3029D0500000000	B	006810600.01	76095350	FI - TKO - JGB Govt's	80,263,881.25
FX	TYUS3029E0500000000	B	006810519.01	76095350	FI - TKO - JGB Govt's	70,368,334.25
FX	TYUS3030C0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	268,149,117.07
FX	TYUS3030D0500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	143,884,892.09
FX	TYUS3050A0500000A0A	B	006808570.01	76095350	FI - TKO - JGB Govt's	113,934,146.06
FX	TYUS3050D0610000000	B	006826416.01	76038005	FI - TKO - Swaps	45,573,658.43
FX	TYUS307020610000000	B	006803209.01	76038005	FI - TKO - Swaps	78,160,398.73
FX	TYUS307030610000000	B	006803209.01	76038005	FI - TKO - Swaps	78,160,398.73
FX	TYUS307040610000000	B	006810600.01	76038005	FI - TKO - Swaps	104,213,864.98
FX	TYUS3070B0500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	152,948,943.66
FX	TYUS3070G0500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	46,708,429.50
FX	TYUS309010500000000	B	006803134.01	76095350	FI - TKO - JGB Govt's	56,382,498.87
FX	TYUS30904050000000A	B	006803209.01	76095350	FI - TKO - JGB Govt's	190,518,387.24
FX	TYUS310050610000000	B	006810519.01	76038005	FI - TKO - Swaps	101,294,316.26
FX	TYUS310060610000000	B	006810519.01	76038005	FI - TKO - Swaps	95,666,854.25
FX	TYUS310070610000000	B	006806616.01	76038005	FI - TKO - Swaps	58,863,252.67
FX	TYUS310080610000000	B	006803209.01	76038005	FI - TKO - Swaps	78,784,468.20
FX	TYUS31205050000000A	B	006803134.01	76095350	FI - TKO - JGB Govt's	110,741,971.21
FX	TYUS312090500000000	B	006804538.01	76095350	FI - TKO - JGB Govt's	33,444,816.05
FX	TYUS3120A0500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	111,482,720.18
FX	TYUS403050610000000	B	006803209.01	76038005	FI - TKO - Swaps	99,689,853.79
FX	TYUS403080610000000	B	006801658.01	76038005	FI - TKO - Swaps	52,550,908.69
FX	TYUS4045406100000000R.0	B	006818785.01	76038005	FI - TKO - Swaps	56,110,425.32
FX	TYUS4053C0500000000	B	006802607.01	76095350	FI - TKO - JGB Govt's	56,141,926.79
FX	TYUS406470500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	56,915,196.36
FX	TYUS406480500000000	B	006801849.01	76095350	FI - TKO - JGB Govt's	34,149,117.81
FX	TYUS4064A0500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	22,766,078.54

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

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

Transaction-Level Detail 2009

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
FX	TYUS4064F0500000000R.0	B	006818785.01	76095350	FI - TKO - JGB Govt's	164,221,589.66
FX	TYUS4064G0500000000R.0	B	006818785.01	76095350	FI - TKO - JGB Govt's	109,481,059.78
FX	TYUS407540500000000	B	006840730.01	76095350	FI - TKO - JGB Govt's	283,189,850.48
FX	TYUS4082H0510000000	B	006803167.01	76095351	FI - TKO - JGB Govt's	56,376,141.62
FX	TYUS4082I0510000000	B	006803209.01	76095351	FI - TKO - JGB Govt's	66,411,094.82
FX	TYUS4082K050000000A	B	006803134.01	76095350	FI - TKO - JGB Govt's	110,741,971.21
FX	TYUS410230500000000	B	006810550.01	76095350	FI - TKO - JGB Govt's	89,776,680.51
FX	TYUS410240500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	42,082,818.99
FX	TYUS410250500000000	B	006810519.01	76095350	FI - TKO - JGB Govt's	58,915,946.58
FX	TYUS4102605000000000R.0	B	006818785.01	76095350	FI - TKO - JGB Govt's	22,655,188.04
FX	TYUS410270500000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	16,991,391.03
FX	TYUS4102A0500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	88,222,320.25
FX	TYUS411140500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	56,211,354.69
FX	TYUS411150500000000	B	006801435.01	76095350	FI - TKO - JGB Govt's	113,934,146.06
FX	TYUS411160500000000	B	006801658.01	76095350	FI - TKO - JGB Govt's	262,048,535.95
FX	TYUS411170500000000	B	006830145.01	76095350	FI - TKO - JGB Govt's	46,296,296.30
FX	TYUS411180500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	57,897,174.62
FX	TYUS5012B0510000000R.0	B	006818785.01	76095351	FI - TKO - JGB Govt's	110,745,614.04
FX	TYUS503010500000000	B	006810592.01	76095350	FI - TKO - JGB Govt's	45,798,030.68
FX	TYUS503050500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	174,043,594.31
FX	TYUS503060500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	149,977,447.00
FX	TYUS503070500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	78,935,498.42
FX	TYUS5030B0500000000	B	006806616.01	76095350	FI - TKO - JGB Govt's	88,375,254.93
FX	TYUS601050510000000	B	006809164.01	76095351	FI - TKO - JGB Govt's	21,716,786.20
FX	TYUS6020B0510000A00	B	006880090.01	77597013	FI - NYK - Swaps Structuring	21,471,777.68
FX	TYUS9050200600000000	B	006802607.01	76095350	FI - TKO - JGB Govt's	38,936,477.92
FX	TYUS905030060000000R.0	B	006818785.01	76095350	FI - TKO - JGB Govt's	33,374,123.93
FX	TYUS9050D0060000000	B	006802607.01	76095350	FI - TKO - JGB Govt's	69,444,444.44
FX	TYUS9050F0060000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	115,740,740.74
FX	TYUS908010060000A00	B	006840466.01	77597031	FI - NYK - Swaps Structuring	10,735,888.84
FX	TYUS909030060000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	78,935,498.42
FX	TYUS909040060000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	135,317,997.29
FX	TYUS909050060000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	22,552,999.55
FX	TYUS909070060000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	112,968,820.61
FX	TYUS909090060000000	B	006801435.01	76095350	FI - TKO - JGB Govt's	55,567,903.98
FX	TYUS910010060000000	B	006801435.01	76095350	FI - TKO - JGB Govt's	55,617,352.61
FX	TYUS91101006000000A	B	006801633.01	76095350	FI - TKO - JGB Govt's	54,951,093.53
FX	TYUS911020060000000	B	006803209.01	76095350	FI - TKO - JGB Govt's	165,562,913.91
FX	TYUS911030060000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	444,988,319.06
FX	TYUS911040060000000	B	006808570.01	76095350	FI - TKO - JGB Govt's	55,623,539.88
FX	TZUS307010130000A00	B	006801658.01	76095540	FI - AEJ - FX and Swaps	145,261,671.23
FX	TZUS311010130000A00	B	006840730.01	76095540	FI - AEJ - FX and Swaps	55,695,000.00
FX	TZUS311020130000A00	B	006810873.01	76095540	FI - AEJ - FX and Swaps	37,290,000.00
FX	TZUS311030130000A00	B	006803134.01	76095540	FI - AEJ - FX and Swaps	14,916,000.00
FX	LUFS803011440000A00	B	006833131.01	77597013	FI - NYK - Swaps Structuring	100,000,000.00
FX	LUFS803021440000A00	B	006833131.01	77597013	FI - NYK - Swaps Structuring	100,000,000.00
FX	LUYS703010900000C0.0.0.0	B	006828750.01	77597013	FI - NYK - Swaps Structuring	41,000,000.00