

**Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,  
and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.**

**Transaction-Level Detail 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57533942A	S	25310103.01	79016113	CC - LDN - Commodities	528,354.08
Commodities and other	57533943A	S	25310103.01	79016113	CC - LDN - Commodities	528,354.08
Commodities and other	57533944A	S	25310103.01	79016113	CC - LDN - Commodities	528,354.08
Commodities and other	57533945A	S	25310103.01	79016113	CC - LDN - Commodities	528,354.08
Commodities and other	57533946A	S	25310103.01	79016113	CC - LDN - Commodities	528,354.08
Commodities and other	57533947A	S	25310103.01	79016113	CC - LDN - Commodities	528,354.08
Commodities and other	57533948A	S	25310103.01	79016113	CC - LDN - Commodities	528,354.08
Commodities and other	57533949A	S	25310103.01	79016113	CC - LDN - Commodities	528,354.08
Commodities and other	57533950A	S	25310103.01	79016113	CC - LDN - Commodities	528,354.08
Commodities and other	57533951A	S	25310103.01	79016113	CC - LDN - Commodities	528,354.08
Commodities and other	57533952A	S	25310103.01	79016113	CC - LDN - Commodities	528,354.08
Commodities and other	57539181A	S	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539181A	B	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539184A	S	25257536.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57539184A	B	25257536.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57539187A	S	25257536.01	79011227	CC - LDN - Commodities	2,103,006.48
Commodities and other	57539187A	B	25257536.01	79011227	CC - LDN - Commodities	2,103,006.48
Commodities and other	57539190A	S	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539190A	B	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539195A	S	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539195A	B	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539206A	B	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539206A	S	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539209A	B	25257536.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57539209A	S	25257536.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57539212A	B	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539212A	S	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539215A	B	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539215A	S	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539218A	B	25257536.01	79011227	CC - LDN - Commodities	2,178,113.85
Commodities and other	57539218A	S	25257536.01	79011227	CC - LDN - Commodities	2,178,113.85
Commodities and other	57539221A	B	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539221A	S	25257536.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57539248A	S	25231192.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57539248A	B	25231192.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57539254A	S	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539254A	B	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539258A	S	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539258A	B	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539261A	S	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539261A	B	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539264A	S	25231192.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57539264A	B	25231192.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57539274A	B	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539274A	S	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539277A	B	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539277A	S	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539280A	B	25231192.01	79011227	CC - LDN - Commodities	1,089,056.93
Commodities and other	57539280A	S	25231192.01	79011227	CC - LDN - Commodities	1,089,056.93
Commodities and other	57539283A	B	25231192.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57539283A	S	25231192.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57539287A	B	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539287A	S	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539291A	B	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57539291A	S	25231192.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57547993A	B	25266354.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57547993A	S	25266354.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57547996A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57547996A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57548002A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57548002A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57548005A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57548005A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57548008A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57548008A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57548013A	B	25266354.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57548013A	S	25266354.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57548686A	B	25231192.01	79011042	CC - LDN - Commodities	10,857,600.00
Commodities and other	57548687A	S	25235912.01	79011042	CC - LDN - Commodities	14,368,200.00
Commodities and other	57548678A	S	25235912.01	79011751	CC - NYK - Commodities	21,776,400.00
Commodities and other	57548891A	B	25235912.01	79010606	CC - NYK - Commodities	49,298,725.00
Commodities and other	57552717A	B	25339466.01	79014007	CC - NYK - Commodities	9,075,100.00
Commodities and other	57553010A	S	25287145.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57553027A	B	25257536.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57553274A	S	25231192.01	79010606	CC - NYK - Commodities	14,085,350.00
Commodities and other	57553398A	B	25239682.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57553398A	S	25239682.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57553403A	B	25239682.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57553403A	S	25239682.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57553406A	B	25239682.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57553406A	S	25239682.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57553409A	B	25239682.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57553409A	S	25239682.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57553412A	B	25239682.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57553412A	S	25239682.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57553758A	S	25225871.01	79010606	CC - NYK - Commodities	14,085,350.00
Commodities and other	57566522A	B	25226341.01	79014009	CC - NYK - Commodities	3,005,000.00
Commodities and other	57566523A	B	25226341.01	79014009	CC - NYK - Commodities	3,005,000.00
Commodities and other	57566534A	B	25226341.01	79014009	CC - NYK - Commodities	3,005,000.00
Commodities and other	57566535A	B	25226341.01	79014009	CC - NYK - Commodities	3,005,000.00
Commodities and other	57568015A	B	25225780.01	79014006	CC - NYK - Commodities	9,048,000.00
Commodities and other	57568016A	B	25225780.01	79014006	CC - NYK - Commodities	9,048,000.00
Commodities and other	57569298A	B	25257205.01	79014008	CC - NYK - Commodities	72,120,000.00
Commodities and other	57570558A	S	25295957.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57570558A	B	25295957.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57570565A	S	25295957.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57570565A	B	25295957.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57570569A	S	25295957.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57570569A	B	25295957.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57570572A	S	25295957.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57570572A	B	25295957.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57570575A	S	25295957.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57570575A	B	25295957.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57570578A	S	25295957.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57570578A	B	25295957.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57580199A	B	25313016.01	79092015	CC - LDN - Commodities	11,050,163.20
Commodities and other	57580201A	B	25313016.01	79092015	CC - LDN - Commodities	63,900,000.00
Commodities and other	57585706A	B	25231192.01	79014009	CC - NYK - Commodities	3,005,000.00
Commodities and other	57585707A	B	25231192.01	79014009	CC - NYK - Commodities	3,005,000.00
Commodities and other	57585718A	B	25231192.01	79014009	CC - NYK - Commodities	3,005,000.00
Commodities and other	57585719A	B	25231192.01	79014009	CC - NYK - Commodities	3,005,000.00
Commodities and other	57588134A	S	25277492.01	79010606	CC - NYK - Commodities	4,771,632.97
Commodities and other	57588235A	S	25278102.01	79010082	CC - NYK - Commodities	7,042,675.00
Commodities and other	57586392A	B	25216813.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57586393A	B	25216813.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57586404A	B	25216813.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57586405A	B	25216813.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57586444A	B	25233354.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57586445A	B	25233354.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57586456A	B	25233354.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57586457A	B	25233354.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57586641A	B	25232836.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	57586644A	S	25232836.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	57586658A	S	25277492.01	79010606	CC - NYK - Commodities	5,782,839.98

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57586819A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586859A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586860A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586861A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586862A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586867A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586868A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586869A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586870A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586874A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586875A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586878A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586879A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586880A	S	25309519.01	79014701	CC - NYK - Commodities	240,750.00
Commodities and other	57586933A	B	25225871.01	79010606	CC - NYK - Commodities	5,034,340.00
Commodities and other	57587261A	B	25225871.01	79010606	CC - NYK - Commodities	14,085,350.00
Commodities and other	57587262A	S	25225871.01	79010606	CC - NYK - Commodities	14,085,350.00
Commodities and other	57594145A	B	25288432.01	79900109	CC - NYK - Commodities	11,883,000.00
Commodities and other	57594258A	S	25265802.01	79014008	CC - NYK - Commodities	3,619,200.00
Commodities and other	57594554A	S	25285792.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	57595584A	B	25265802.01	79011059	CC - NYK - Commodities	28,170,700.00
Commodities and other	57595654A	B	25265802.01	79011081	CC - NYK - Commodities	14,085,350.00
Commodities and other	57598152A	B	25265802.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57598153A	B	25265802.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57598164A	B	25265802.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57598165A	B	25265802.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57599624A	B	25257205.01	79014007	CC - NYK - Commodities	72,120,000.00
Commodities and other	57601098A	S	25285784.01	79014007	CC - NYK - Commodities	12,020,000.00
Commodities and other	57606241A	S	25269952.01	79014006	CC - NYK - Commodities	3,016,000.00
Commodities and other	57606242A	S	25269952.01	79014006	CC - NYK - Commodities	3,016,000.00
Commodities and other	57606477A	B	25265802.01	79014007	CC - NYK - Commodities	72,120,000.00
Commodities and other	57606481A	S	25265802.01	79014007	CC - NYK - Commodities	72,384,000.00
Commodities and other	57612072A	S	25230434.01	79014007	CC - NYK - Commodities	15,025,000.00
Commodities and other	57612946A	B	25225780.01	79011059	CC - NYK - Commodities	1,852,320.00
Commodities and other	57613139A	S	25225871.01	79010606	CC - NYK - Commodities	12,169,100.00
Commodities and other	57613142A	S	25227570.01	79010445	CC - NYK - Commodities	12,169,100.00
Commodities and other	57613557A	S	25277492.01	79010606	CC - NYK - Commodities	5,782,839.96
Commodities and other	57614400A	B	25232968.01	79011023	CC - NYK - Commodities	10,673,430.00
Commodities and other	57614436A	B	25225871.01	79010606	CC - NYK - Commodities	5,067,680.00
Commodities and other	57614537A	B	25232968.01	79011023	CC - NYK - Commodities	10,673,430.00
Commodities and other	57621436A	B	25257536.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57622140A	S	25284217.01	79014008	CC - NYK - Commodities	3,619,200.00
Commodities and other	57623935A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57623935A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57623939A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57623939A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57623947A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57623947A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57623951A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57623951A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57623955A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57623955A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57623963A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57623963A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57628952A	B	25226291.01	79014007	CC - NYK - Commodities	7,212,000.00
Commodities and other	57628986A	S	25225780.01	79014007	CC - NYK - Commodities	3,606,000.00
Commodities and other	57628989A	S	25225780.01	79014007	CC - NYK - Commodities	3,606,000.00
Commodities and other	57629033A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629035A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629036A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629037A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629039A	S	25278896.01	79093032	CC - LDN - Commodities	94.70

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Commodities and other	57629040A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629042A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629045A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629046A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629047A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629049A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629052A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629054A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629055A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629056A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629057A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629058A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629059A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629060A	S	25278896.01	79093032	CC - LDN - Commodities	94.70
Commodities and other	57629061A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629063A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629064A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629066A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629068A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629069A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629071A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629072A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629073A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629074A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629078A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629079A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629080A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629081A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629082A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629083A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629084A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629085A	S	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629088A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629089A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629091A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629092A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629093A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629095A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629096A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629097A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629098A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629101A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629103A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629105A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629106A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629107A	B	25278896.01	79092015	CC - LDN - Commodities	1,065,213.00
Commodities and other	57629809A	B	25309048.01	79014008	CC - NYK - Commodities	7,212,000.00
Commodities and other	57634074A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634074A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634077A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634077A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634080A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634080A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634083A	B	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57634083A	S	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57634086A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634086A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634098A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634098A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634101A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634101A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634104A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15

**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57634104A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634107A	B	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57634107A	S	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57634111A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57634111A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57635155A	B	25290982.01	79011227	CC - LDN - Commodities	743,563.01
Commodities and other	57635155A	S	25290982.01	79011227	CC - LDN - Commodities	743,563.01
Commodities and other	57635158A	B	25290982.01	79011227	CC - LDN - Commodities	768,348.44
Commodities and other	57635158A	S	25290982.01	79011227	CC - LDN - Commodities	768,348.44
Commodities and other	57635164A	B	25290982.01	79011227	CC - LDN - Commodities	768,348.44
Commodities and other	57635164A	S	25290982.01	79011227	CC - LDN - Commodities	768,348.44
Commodities and other	57635167A	B	25290982.01	79011227	CC - LDN - Commodities	768,348.44
Commodities and other	57635167A	S	25290982.01	79011227	CC - LDN - Commodities	768,348.44
Commodities and other	57635171A	B	25290982.01	79011227	CC - LDN - Commodities	693,992.14
Commodities and other	57635171A	S	25290982.01	79011227	CC - LDN - Commodities	693,992.14
Commodities and other	57635499A	S	25275587.01	79011330	CC - LDN - Commodities	4,617,000.00
Commodities and other	57635500A	S	25275587.01	79011330	CC - LDN - Commodities	2,462,400.00
Commodities and other	57635502A	S	25275587.01	79011330	CC - LDN - Commodities	2,770,200.00
Commodities and other	57641390A	S	25284217.01	79014008	CC - NYK - Commodities	7,238,400.00
Commodities and other	57646369A	B	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57646369A	S	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57646374A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57646374A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57646378A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57646378A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57646381A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57646381A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57646384A	B	25239682.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57646384A	S	25239682.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57646387A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57646387A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57647011A	B	25257536.01	79096130	CC - LDN - Commodities	8,040,000.00
Commodities and other	57647057A	S	25287145.01	79096130	CC - LDN - Commodities	8,040,000.00
Commodities and other	57652413A	B	25233354.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57652414A	B	25233354.01	79014009	CC - NYK - Commodities	1,502,500.00
Commodities and other	57653072A	S	25277492.01	79010606	CC - NYK - Commodities	4,626,271.97
Commodities and other	57653073A	S	25277492.01	79010606	CC - NYK - Commodities	3,460,223.91
Commodities and other	57655128A	S	25277971.01	79010902	CC - NYK - Commodities	7,523,710.40
Commodities and other	57655562A	B	25257205.01	79010606	CC - NYK - Commodities	7,042,675.00
Commodities and other	57659238A	B	25226341.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57659238A	S	25226341.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57659245A	B	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57659245A	S	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57662282A	S	25217225.01	79094011	CC - LDN - Commodities	17,880,000.00
Commodities and other	57663166A	B	25285826.01	79010899	CC - NYK - Commodities	14,280,000.00
Commodities and other	57664373A	B	25308826.01	79096008	CC - LDN - Commodities	825,394.05
Commodities and other	57667622A	B	25285826.01	79900053	CC - NYK - Commodities	14,280,000.00
Commodities and other	57668559A	B	25280470.01	79010893	CC - NYK - Commodities	751,043.61
Commodities and other	57668654A	B	25280470.01	79010893	CC - NYK - Commodities	1,461,768.47
Commodities and other	57668829A	B	25311077.01	79010948	CC - NYK - Commodities	44,443.61
Commodities and other	57668880A	B	25311077.01	79010948	CC - NYK - Commodities	52,091.75
Commodities and other	57669002A	S	25285792.01	79014007	CC - NYK - Commodities	9,015,000.00
Commodities and other	57669016A	B	25285792.01	79014007	CC - NYK - Commodities	9,015,000.00
Commodities and other	57669251A	S	25285784.01	79014007	CC - NYK - Commodities	6,010,000.00
Commodities and other	57669252A	B	25285784.01	79014007	CC - NYK - Commodities	6,010,000.00
Commodities and other	57673866A	S	25231192.01	79014008	CC - NYK - Commodities	10,857,600.00
Commodities and other	57674390A	S	25287897.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57674500A	S	25248154.01	79014008	CC - NYK - Commodities	14,476,800.00
Commodities and other	57676697A	S	25287897.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57677414A	B	25228032.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57679438A	S	25287145.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57682633A	B	25288432.01	79900109	CC - NYK - Commodities	11,883,000.00

**Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,  
and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.**

**Transaction-Level Detail 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	576887767A	S	25287145.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57688760A	B	25266354.01	79011227	CC - LDN - Commodities	1,116,466.56
Commodities and other	57688760A	S	25266354.01	79011227	CC - LDN - Commodities	1,116,466.56
Commodities and other	57688763A	B	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57688763A	S	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57688766A	B	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57688766A	S	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57688769A	B	25266354.01	79011227	CC - LDN - Commodities	1,042,035.46
Commodities and other	57688769A	S	25266354.01	79011227	CC - LDN - Commodities	1,042,035.46
Commodities and other	57688773A	B	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57688773A	S	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57688783A	S	25266354.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57688783A	B	25266354.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57688789A	S	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57688789A	B	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57688792A	S	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57688792A	B	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57688795A	S	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57688795A	B	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57688798A	S	25266354.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57688798A	B	25266354.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57695253A	S	25290982.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57695253A	B	25290982.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57695257A	S	25290982.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57695257A	B	25290982.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57695338A	S	25290982.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57695338A	B	25290982.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57695348A	S	25290982.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57695348A	B	25290982.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57695351A	S	25290982.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57695351A	B	25290982.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57695795A	S	25290982.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57695795A	B	25290982.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57695799A	S	25290982.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695799A	B	25290982.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695802A	S	25290982.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695802A	B	25290982.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695805A	S	25290982.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57695805A	B	25290982.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57695808A	S	25290982.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695808A	B	25290982.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695818A	B	25298811.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57695818A	S	25298811.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57695824A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695824A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695827A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695827A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695830A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695830A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57695833A	B	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57695833A	S	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57701061A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57701061A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57701064A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701064A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701067A	S	25264888.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57701067A	B	25264888.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57701070A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701070A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701074A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701074A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701078A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15

**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57701078A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701366A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701366A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701369A	S	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57701369A	B	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57701372A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701372A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701375A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701375A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701378A	S	25295957.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57701378A	B	25295957.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57701381A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701381A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701677A	B	25225525.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57701677A	S	25225525.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57701680A	B	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701680A	S	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701686A	B	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701686A	S	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701689A	B	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701689A	S	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701693A	B	25225525.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57701693A	S	25225525.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57701716A	B	25266339.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57701716A	S	25266339.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57701719A	B	25266339.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701719A	S	25266339.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701725A	B	25266339.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701725A	S	25266339.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701728A	B	25266339.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701728A	S	25266339.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57701732A	B	25266339.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57701732A	S	25266339.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57701740A	B	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57701740A	S	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57701743A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701743A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701749A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701749A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701752A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701752A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701756A	B	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57701756A	S	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57701769A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701769A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701772A	B	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57701772A	S	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57701775A	B	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57701775A	S	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57701778A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701778A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701782A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57701782A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57708979A	B	25257536.01	79096130	CC - LDN - Commodities	8,040,000.00
Commodities and other	57716283A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57716283A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57716286A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716286A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716289A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716289A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716292A	B	25257536.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57716292A	S	25257536.01	79011227	CC - LDN - Commodities	544,528.46

**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57716295A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716295A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716299A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716299A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716947A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57716947A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57716950A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716950A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716954A	B	25287145.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57716954A	S	25287145.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57716957A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716957A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716962A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57716962A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57719761A	S	25237900.01	79010084	CC - NYK - Commodities	7,042,675.00
Commodities and other	57720840A	S	25226333.01	79011081	CC - NYK - Commodities	14,085,350.00
Commodities and other	57720942A	S	25277492.01	79010606	CC - NYK - Commodities	11,534,079.71
Commodities and other	57721027A	S	25277492.01	79010606	CC - NYK - Commodities	11,796,993.52
Commodities and other	57721184A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57721184A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57721187A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57721187A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57721190A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57721190A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57721194A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57721194A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57721198A	B	25257536.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57721198A	S	25257536.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57721201A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57721201A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57721244A	S	25226291.01	79011059	CC - NYK - Commodities	14,085,350.00
Commodities and other	57721934A	S	25285651.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	57724843A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724843A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724846A	B	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57724846A	S	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57724849A	B	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57724849A	S	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57724852A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724852A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724856A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724856A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724874A	B	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57724874A	S	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57724880A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724880A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724883A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724883A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724886A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724886A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57724889A	B	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57724889A	S	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725122A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725122A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725125A	S	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725125A	B	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725128A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725128A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725131A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725131A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725134A	S	25295957.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725134A	B	25295957.01	79011227	CC - LDN - Commodities	525,751.62



**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57725137A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725137A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725155A	B	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725155A	S	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725158A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725158A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725161A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725161A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725164A	B	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725164A	S	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725168A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725168A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725208A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725208A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725211A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725211A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725214A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725214A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725217A	B	25257536.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725217A	S	25257536.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725221A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725221A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725269A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725269A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725275A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725275A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725278A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725278A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725281A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725281A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725284A	B	25257536.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725284A	S	25257536.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725521A	B	25266354.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725521A	S	25266354.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725528A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725528A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725531A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725531A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725534A	B	25266354.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725534A	S	25266354.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725537A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725537A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725560A	B	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725560A	S	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725563A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725563A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725566A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725566A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725569A	B	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725569A	S	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725572A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725572A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725584A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725584A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57725588A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725588A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725591A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725591A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725598A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725598A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57725602A	B	25257536.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57725602A	S	25257536.01	79011227	CC - LDN - Commodities	525,751.62

**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57729250A	S	25308826.01	79096008	CC - LDN - Commodities	835,224.67
Commodities and other	57729483A	S	25297268.01	79096008	CC - LDN - Commodities	835,224.67
Commodities and other	57729853A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57729853A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57729856A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57729856A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57729859A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57729859A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57729863A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57729863A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57729867A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57729867A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57729870A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57729870A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57731757A	S	25227570.01	79010443	CC - NYK - Commodities	7,061,970.00
Commodities and other	57732157A	B	25341090.01	79010859	CC - NYK - Commodities	11,883,000.00
Commodities and other	57732288A	S	25226291.01	79010445	CC - NYK - Commodities	6,096,860.00
Commodities and other	57732362A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57732362A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57732365A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57732365A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57732368A	S	25287145.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57732368A	B	25287145.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57732371A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57732371A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57732379A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57732379A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57732382A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57732382A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57732385A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57732385A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57733371A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57733371A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57733374A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57733374A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57733379A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57733379A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57733382A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57733382A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57733386A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57733386A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57733963A	S	25226341.01	79014007	CC - NYK - Commodities	10,818,000.00
Commodities and other	57734144A	S	25285792.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	57734145A	B	25285792.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	57734434A	S	25285784.01	79014007	CC - NYK - Commodities	12,020,000.00
Commodities and other	57734435A	B	25285784.01	79014007	CC - NYK - Commodities	12,020,000.00
Commodities and other	57737162A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737162A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737165A	B	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57737165A	S	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57737168A	B	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57737168A	S	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57737172A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737172A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737176A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737176A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737192A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57737192A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57737195A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737195A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737198A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737198A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15

**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57737201A	S	25264888.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57737201A	B	25264888.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57737204A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737204A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737208A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737208A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737220A	B	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57737220A	S	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57737223A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737223A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737228A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737228A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737235A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737235A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57737239A	B	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57737239A	S	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57738057A	B	25265877.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57738057A	S	25265877.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57738060A	B	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57738060A	S	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57738063A	B	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57738063A	S	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57738066A	B	25265877.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57738066A	S	25265877.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57738069A	B	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57738069A	S	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57745044A	B	25266354.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57745044A	S	25266354.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57745051A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57745051A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57745054A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57745054A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57745057A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57745057A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57745060A	B	25266354.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57745060A	S	25266354.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57746253A	B	25287145.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57747199A	S	25230434.01	79014007	CC - NYK - Commodities	15,025,000.00
Commodities and other	57747287A	S	25231192.01	79014007	CC - NYK - Commodities	30,050,000.00
Commodities and other	57749576A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57749576A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57749579A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57749579A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57749584A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57749584A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57749587A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57749587A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57749592A	S	25264888.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57749592A	B	25264888.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57749596A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57749596A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57755730A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57755730A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57755734A	B	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57755734A	S	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57755740A	B	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57755740A	S	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57755748A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57755748A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57755757A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57755757A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57758421A	S	25235912.01	79011751	CC - NYK - Commodities	20,829,600.00

**Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,  
and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.**

**Transaction-Level Detail 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57759756A	S	25235912.01	79011751	CC - NYK - Commodities	13,715,100.00
Commodities and other	57766269A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57766269A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57766272A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57766272A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57766275A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57766275A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57766279A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57766279A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57766282A	S	25264888.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57766282A	B	25264888.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57766285A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57766285A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57766867A	B	25287145.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57766961A	B	25257536.01	79011227	CC - LDN - Commodities	558,233.28
Commodities and other	57766961A	S	25257536.01	79011227	CC - LDN - Commodities	558,233.28
Commodities and other	57766964A	B	25257536.01	79011227	CC - LDN - Commodities	578,841.06
Commodities and other	57766964A	S	25257536.01	79011227	CC - LDN - Commodities	578,841.06
Commodities and other	57766967A	B	25257536.01	79011227	CC - LDN - Commodities	578,841.06
Commodities and other	57766967A	S	25257536.01	79011227	CC - LDN - Commodities	578,841.06
Commodities and other	57766970A	B	25257536.01	79011227	CC - LDN - Commodities	521,017.73
Commodities and other	57766970A	S	25257536.01	79011227	CC - LDN - Commodities	521,017.73
Commodities and other	57766973A	B	25257536.01	79011227	CC - LDN - Commodities	578,841.06
Commodities and other	57766973A	S	25257536.01	79011227	CC - LDN - Commodities	578,841.06
Commodities and other	57766993A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57766993A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57766996A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57766996A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57766999A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57766999A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767002A	S	25257536.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57767002A	B	25257536.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57767005A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767005A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767014A	B	25225525.01	79011227	CC - LDN - Commodities	3,907,632.98
Commodities and other	57767014A	S	25225525.01	79011227	CC - LDN - Commodities	3,907,632.98
Commodities and other	57767017A	B	25225525.01	79011227	CC - LDN - Commodities	4,037,887.41
Commodities and other	57767017A	S	25225525.01	79011227	CC - LDN - Commodities	4,037,887.41
Commodities and other	57767023A	B	25225525.01	79011227	CC - LDN - Commodities	4,037,887.41
Commodities and other	57767023A	S	25225525.01	79011227	CC - LDN - Commodities	4,037,887.41
Commodities and other	57767026A	B	25225525.01	79011227	CC - LDN - Commodities	4,037,887.41
Commodities and other	57767026A	S	25225525.01	79011227	CC - LDN - Commodities	4,037,887.41
Commodities and other	57767030A	B	25225525.01	79011227	CC - LDN - Commodities	3,647,124.11
Commodities and other	57767030A	S	25225525.01	79011227	CC - LDN - Commodities	3,647,124.11
Commodities and other	57767042A	S	25225525.01	79011227	CC - LDN - Commodities	3,943,137.15
Commodities and other	57767042A	B	25225525.01	79011227	CC - LDN - Commodities	3,943,137.15
Commodities and other	57767045A	S	25225525.01	79011227	CC - LDN - Commodities	4,074,575.06
Commodities and other	57767045A	B	25225525.01	79011227	CC - LDN - Commodities	4,074,575.06
Commodities and other	57767051A	S	25225525.01	79011227	CC - LDN - Commodities	4,074,575.06
Commodities and other	57767051A	B	25225525.01	79011227	CC - LDN - Commodities	4,074,575.06
Commodities and other	57767054A	S	25225525.01	79011227	CC - LDN - Commodities	4,074,575.06
Commodities and other	57767054A	B	25225525.01	79011227	CC - LDN - Commodities	4,074,575.06
Commodities and other	57767058A	S	25225525.01	79011227	CC - LDN - Commodities	3,680,261.34
Commodities and other	57767058A	B	25225525.01	79011227	CC - LDN - Commodities	3,680,261.34
Commodities and other	57767122A	B	25287145.01	79096130	CC - LDN - Commodities	8,040,000.00
Commodities and other	57767147A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767147A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767150A	B	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57767150A	S	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57767153A	B	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57767153A	S	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57767156A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15

**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57767156A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767160A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767160A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767363A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57767363A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57767366A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767366A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767369A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767369A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767372A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767372A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767375A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767375A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767378A	S	25287145.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57767378A	B	25287145.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57767400A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767400A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767403A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57767403A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57767406A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767406A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767409A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57767409A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57767412A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57767412A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57767415A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57767415A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57772606A	S	25226341.01	79014007	CC - NYK - Commodities	21,636,000.00
Commodities and other	57773064A	S	25226341.01	79014010	CC - NYK - Commodities	18,096,000.00
Commodities and other	57774077A	S	25411281.01	79251009	CC - LDN - Commodities	3,338,303.00
Commodities and other	57774085A	S	25411281.01	79251009	CC - LDN - Commodities	3,209,692.50
Commodities and other	57774093A	S	25411281.01	79251009	CC - LDN - Commodities	3,296,164.50
Commodities and other	57774141A	S	25411281.01	79251009	CC - LDN - Commodities	3,461,931.50
Commodities and other	57774149A	S	25411281.01	79251009	CC - LDN - Commodities	3,253,056.00
Commodities and other	57774173A	S	25411281.01	79251009	CC - LDN - Commodities	3,500,453.00
Commodities and other	57774189A	S	25411281.01	79251009	CC - LDN - Commodities	3,380,930.00
Commodities and other	57774197A	S	25411281.01	79251009	CC - LDN - Commodities	3,539,721.00
Commodities and other	57774221A	S	25411281.01	79251009	CC - LDN - Commodities	3,422,033.50
Commodities and other	57774229A	S	25411281.01	79251009	CC - LDN - Commodities	3,579,217.00
Commodities and other	57774284A	B	25411281.01	79251009	CC - LDN - Commodities	3,338,303.00
Commodities and other	57774292A	B	25411281.01	79251009	CC - LDN - Commodities	3,209,692.50
Commodities and other	57774300A	B	25411281.01	79251009	CC - LDN - Commodities	3,296,164.50
Commodities and other	57774340A	B	25411281.01	79251009	CC - LDN - Commodities	3,461,931.50
Commodities and other	57774348A	B	25411281.01	79251009	CC - LDN - Commodities	3,619,746.00
Commodities and other	57774356A	B	25411281.01	79251009	CC - LDN - Commodities	3,253,056.00
Commodities and other	57774380A	B	25411281.01	79251009	CC - LDN - Commodities	3,500,453.00
Commodities and other	57774396A	B	25411281.01	79251009	CC - LDN - Commodities	3,380,930.00
Commodities and other	57774404A	B	25411281.01	79251009	CC - LDN - Commodities	3,539,721.00
Commodities and other	57774428A	B	25411281.01	79251009	CC - LDN - Commodities	3,422,033.50
Commodities and other	57774436A	B	25411281.01	79251009	CC - LDN - Commodities	3,579,217.00
Commodities and other	57774834A	S	25411208.01	79251009	CC - LDN - Commodities	4,172,878.75
Commodities and other	57774842A	S	25411208.01	79251009	CC - LDN - Commodities	4,012,115.63
Commodities and other	57774850A	S	25411208.01	79251009	CC - LDN - Commodities	4,120,205.63
Commodities and other	57774893A	S	25411208.01	79251009	CC - LDN - Commodities	4,066,320.00
Commodities and other	57774930A	S	25411208.01	79251009	CC - LDN - Commodities	4,226,162.50
Commodities and other	57774954A	S	25411208.01	79251009	CC - LDN - Commodities	4,277,541.88
Commodities and other	57774974A	B	25411208.01	79251009	CC - LDN - Commodities	4,172,878.75
Commodities and other	57774982A	B	25411208.01	79251009	CC - LDN - Commodities	4,012,115.63
Commodities and other	57774990A	B	25411208.01	79251009	CC - LDN - Commodities	4,120,205.63
Commodities and other	57775030A	B	25411208.01	79251009	CC - LDN - Commodities	4,327,414.38
Commodities and other	57775038A	B	25411208.01	79251009	CC - LDN - Commodities	4,066,320.00
Commodities and other	57775070A	B	25411208.01	79251009	CC - LDN - Commodities	4,226,162.50

**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57775094A	B	25411208.01	79251009	CC - LDN - Commodities	4,277,541.83
Commodities and other	57775122A	B	25225871.01	79010606	CC - NYK - Commodities	5,034,340.00
Commodities and other	57775248A	S	25285792.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	57775277A	B	25285792.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	57778065A	B	25285792.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	57778176A	S	25285784.01	79014007	CC - NYK - Commodities	12,020,000.00
Commodities and other	57778177A	B	25285784.01	79014007	CC - NYK - Commodities	12,020,000.00
Commodities and other	57778179A	B	25285784.01	79014007	CC - NYK - Commodities	12,020,000.00
Commodities and other	57780573A	B	25280789.01	79096005	CC - LDN - Commodities	5,063,909.78
Commodities and other	57785223A	B	25266354.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57785223A	S	25266354.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57785226A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57785226A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57785229A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57785229A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57785232A	B	25266354.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57785232A	S	25266354.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57785235A	B	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57785235A	S	25266354.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57785264A	B	25232968.01	79011003	CC - NYK - Commodities	16,010,145.00
Commodities and other	57785300A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57785300A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57785304A	B	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57785304A	S	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57785307A	B	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57785307A	S	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57785313A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57785313A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57785323A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57785323A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57788189A	S	25308826.01	79096008	CC - LDN - Commodities	835,224.67
Commodities and other	57788721A	B	25211137.01	79092001	CC - LDN - Commodities	63,900,000.00
Commodities and other	57788838A	B	25211137.01	79092001	CC - LDN - Commodities	21,104,329.60
Commodities and other	57788012A	S	25231192.01	79010606	CC - NYK - Commodities	28,170,700.00
Commodities and other	57788014A	S	25278102.01	79010606	CC - NYK - Commodities	7,042,675.00
Commodities and other	57788023A	S	25227570.01	79010606	CC - NYK - Commodities	7,042,675.00
Commodities and other	57789824A	B	25277971.01	79010925	CC - NYK - Commodities	11,641,500.00
Commodities and other	57789839A	S	25231192.01	79011059	CC - NYK - Commodities	7,042,675.00
Commodities and other	57789893A	B	25232968.01	79011023	CC - NYK - Commodities	16,010,145.00
Commodities and other	57790523A	S	25231192.01	79010606	CC - NYK - Commodities	14,085,350.00
Commodities and other	57792007A	S	25411299.01	79251009	CC - LDN - Commodities	3,336,303.00
Commodities and other	57792015A	S	25411299.01	79251009	CC - LDN - Commodities	3,209,692.50
Commodities and other	57792023A	S	25411299.01	79251009	CC - LDN - Commodities	3,296,164.50
Commodities and other	57792071A	S	25411299.01	79251009	CC - LDN - Commodities	3,461,931.50
Commodities and other	57792079A	S	25411299.01	79251009	CC - LDN - Commodities	3,253,056.00
Commodities and other	57792103A	S	25411299.01	79251009	CC - LDN - Commodities	3,500,453.00
Commodities and other	57792119A	S	25411299.01	79251009	CC - LDN - Commodities	3,380,930.00
Commodities and other	57792127A	S	25411299.01	79251009	CC - LDN - Commodities	3,539,721.00
Commodities and other	57792151A	S	25411299.01	79251009	CC - LDN - Commodities	3,422,033.50
Commodities and other	57792159A	S	25411299.01	79251009	CC - LDN - Commodities	3,579,217.00
Commodities and other	57792182A	B	25411299.01	79251009	CC - LDN - Commodities	3,338,303.00
Commodities and other	57792190A	B	25411299.01	79251009	CC - LDN - Commodities	3,209,692.50
Commodities and other	57792198A	B	25411299.01	79251009	CC - LDN - Commodities	3,296,164.50
Commodities and other	57792238A	B	25411299.01	79251009	CC - LDN - Commodities	3,461,931.50
Commodities and other	57792246A	B	25411299.01	79251009	CC - LDN - Commodities	3,619,746.00
Commodities and other	57792254A	B	25411299.01	79251009	CC - LDN - Commodities	3,253,056.00
Commodities and other	57792278A	B	25411299.01	79251009	CC - LDN - Commodities	3,500,453.00
Commodities and other	57792294A	B	25411299.01	79251009	CC - LDN - Commodities	3,380,930.00
Commodities and other	57792302A	B	25411299.01	79251009	CC - LDN - Commodities	3,539,721.00
Commodities and other	57792326A	B	25411299.01	79251009	CC - LDN - Commodities	3,422,033.50
Commodities and other	57792334A	B	25411299.01	79251009	CC - LDN - Commodities	3,579,217.00
Commodities and other	57792819A	B	25265802.01	79010606	CC - NYK - Commodities	14,085,350.00

**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57806450A	B	25280769.01	79096005	CC - LDN - Commodities	5,063,909.76
Commodities and other	57807371A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807371A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807374A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807374A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807377A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57807377A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57807381A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57807381A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57807385A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807385A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807388A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57807388A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57807810A	S	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57807810A	B	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57807813A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807813A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807816A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807816A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807819A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807819A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807823A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807823A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57807827A	S	25295957.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57807827A	B	25295957.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57811421A	S	25254962.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57811421A	B	25254962.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57811425A	S	25254962.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57811425A	B	25254962.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57811428A	S	25254962.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57811428A	B	25254962.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57811432A	S	25254962.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57811432A	B	25254962.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57811435A	S	25254962.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57811435A	B	25254962.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57812356A	B	25277971.01	79010925	CC - NYK - Commodities	11,641,500.00
Commodities and other	57813424A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57813424A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57813427A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57813427A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57813431A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57813431A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57813435A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57813435A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57813440A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57813440A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57813447A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57813447A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57813937A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57813937A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57813944A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57813944A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57813949A	B	25264888.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57813949A	S	25264888.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57813952A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57813952A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57813958A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57813958A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57815090A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00
Commodities and other	57815092A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00
Commodities and other	57815093A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00
Commodities and other	57815095A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00

**Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,  
and positions held in each of the following categories at that time: interest rate, currency, credit, commodity and other.**

**Transaction-Level Detail 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57815096A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00
Commodities and other	57815097A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00
Commodities and other	57815098A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00
Commodities and other	57815100A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00
Commodities and other	57815102A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00
Commodities and other	57815103A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00
Commodities and other	57815105A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00
Commodities and other	57815107A	S	25280074.01	79092020	CC - LDN - Commodities	371,904.00
Commodities and other	57815443A	B	25277971.01	79010925	CC - NYK - Commodities	11,661,400.00
Commodities and other	57816222A	S	25210865.01	79092001	CC - LDN - Commodities	127,800,000.00
Commodities and other	57816291A	B	25210865.01	79092001	CC - LDN - Commodities	127,800,000.00
Commodities and other	57816298A	B	25210865.01	79092001	CC - LDN - Commodities	65,951,030.00
Commodities and other	57817601A	S	25226341.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57817601A	B	25226341.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57817604A	S	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57817604A	B	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57817607A	S	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57817607A	B	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57817610A	S	25226341.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57817610A	B	25226341.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57817613A	S	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57817613A	B	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57817662A	B	25411208.01	79251009	CC - LDN - Commodities	4,172,878.75
Commodities and other	57817670A	B	25411208.01	79251009	CC - LDN - Commodities	4,012,115.63
Commodities and other	57817678A	B	25411208.01	79251009	CC - LDN - Commodities	4,120,205.63
Commodities and other	57817726A	B	25411208.01	79251009	CC - LDN - Commodities	4,066,320.00
Commodities and other	57817758A	B	25411208.01	79251009	CC - LDN - Commodities	4,226,162.50
Commodities and other	57817782A	B	25411208.01	79251009	CC - LDN - Commodities	4,277,541.88
Commodities and other	57817834A	S	25411208.01	79251009	CC - LDN - Commodities	4,172,878.75
Commodities and other	57817842A	S	25411208.01	79251009	CC - LDN - Commodities	4,012,115.63
Commodities and other	57817851A	S	25411208.01	79251009	CC - LDN - Commodities	4,120,205.63
Commodities and other	57817891A	S	25411208.01	79251009	CC - LDN - Commodities	4,327,414.38
Commodities and other	57817899A	S	25411208.01	79251009	CC - LDN - Commodities	4,066,320.00
Commodities and other	57817931A	S	25411208.01	79251009	CC - LDN - Commodities	4,226,162.50
Commodities and other	57817957A	S	25411208.01	79251009	CC - LDN - Commodities	4,277,541.88
Commodities and other	57818016A	S	25411208.01	79251007	CC - LDN - Commodities	4,172,878.75
Commodities and other	57818024A	S	25411208.01	79251007	CC - LDN - Commodities	4,012,115.63
Commodities and other	57818032A	S	25411208.01	79251007	CC - LDN - Commodities	4,120,205.63
Commodities and other	57818080A	S	25411208.01	79251007	CC - LDN - Commodities	4,066,320.00
Commodities and other	57818112A	S	25411208.01	79251007	CC - LDN - Commodities	4,226,162.50
Commodities and other	57818136A	S	25411208.01	79251007	CC - LDN - Commodities	4,277,541.88
Commodities and other	57818186A	B	25411208.01	79251007	CC - LDN - Commodities	4,172,878.75
Commodities and other	57818194A	B	25411208.01	79251007	CC - LDN - Commodities	4,012,115.63
Commodities and other	57818202A	B	25411208.01	79251007	CC - LDN - Commodities	4,120,205.63
Commodities and other	57818242A	B	25411208.01	79251007	CC - LDN - Commodities	4,327,414.38
Commodities and other	57818250A	B	25411208.01	79251007	CC - LDN - Commodities	4,066,320.00
Commodities and other	57818282A	B	25411208.01	79251007	CC - LDN - Commodities	4,226,162.50
Commodities and other	57818306A	B	25411208.01	79251007	CC - LDN - Commodities	4,277,541.88
Commodities and other	57818376A	B	25411281.01	79251009	CC - LDN - Commodities	3,338,303.00
Commodities and other	57818385A	B	25411281.01	79251009	CC - LDN - Commodities	3,209,692.50
Commodities and other	57818393A	B	25411281.01	79251009	CC - LDN - Commodities	3,296,164.50
Commodities and other	57818441A	B	25411281.01	79251009	CC - LDN - Commodities	3,461,931.50
Commodities and other	57818449A	B	25411281.01	79251009	CC - LDN - Commodities	3,253,056.00
Commodities and other	57818475A	B	25411281.01	79251009	CC - LDN - Commodities	3,500,453.00
Commodities and other	57818493A	B	25411281.01	79251009	CC - LDN - Commodities	3,380,930.00
Commodities and other	57818501A	B	25411281.01	79251009	CC - LDN - Commodities	3,539,721.00
Commodities and other	57818526A	B	25411281.01	79251009	CC - LDN - Commodities	3,422,033.50
Commodities and other	57818534A	B	25411281.01	79251009	CC - LDN - Commodities	3,579,217.00
Commodities and other	57818591A	S	25411281.01	79251009	CC - LDN - Commodities	3,338,303.00
Commodities and other	57818599A	S	25411281.01	79251009	CC - LDN - Commodities	3,209,692.50
Commodities and other	57818607A	S	25411281.01	79251009	CC - LDN - Commodities	3,296,164.50
Commodities and other	57818647A	S	25411281.01	79251009	CC - LDN - Commodities	3,461,931.50



**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57818656A	S	25411281.01	79251009	CC - LDN - Commodities	3,619,746.00
Commodities and other	57818664A	S	25411281.01	79251009	CC - LDN - Commodities	3,253,056.00
Commodities and other	57818689A	S	25411281.01	79251009	CC - LDN - Commodities	3,500,453.00
Commodities and other	57818706A	S	25411281.01	79251009	CC - LDN - Commodities	3,380,930.00
Commodities and other	57818714A	S	25411281.01	79251009	CC - LDN - Commodities	3,539,721.00
Commodities and other	57818738A	S	25411281.01	79251009	CC - LDN - Commodities	3,422,033.50
Commodities and other	57818746A	S	25411281.01	79251009	CC - LDN - Commodities	3,579,217.00
Commodities and other	57818799A	S	25411281.01	79251007	CC - LDN - Commodities	3,338,303.00
Commodities and other	57818807A	S	25411281.01	79251007	CC - LDN - Commodities	3,209,692.50
Commodities and other	57818815A	S	25411281.01	79251007	CC - LDN - Commodities	3,296,164.50
Commodities and other	57818864A	S	25411281.01	79251007	CC - LDN - Commodities	3,461,931.50
Commodities and other	57818873A	S	25411281.01	79251007	CC - LDN - Commodities	3,253,056.00
Commodities and other	57818902A	S	25411281.01	79251007	CC - LDN - Commodities	3,500,453.00
Commodities and other	57818918A	S	25411281.01	79251007	CC - LDN - Commodities	3,380,930.00
Commodities and other	57818927A	S	25411281.01	79251007	CC - LDN - Commodities	3,539,721.00
Commodities and other	57818951A	S	25411281.01	79251007	CC - LDN - Commodities	3,422,033.50
Commodities and other	57818959A	S	25411281.01	79251007	CC - LDN - Commodities	3,579,217.00
Commodities and other	57819018A	B	25411281.01	79251007	CC - LDN - Commodities	3,338,303.00
Commodities and other	57819026A	B	25411281.01	79251007	CC - LDN - Commodities	3,209,692.50
Commodities and other	57819034A	B	25411281.01	79251007	CC - LDN - Commodities	3,296,164.50
Commodities and other	57819074A	B	25411281.01	79251007	CC - LDN - Commodities	3,461,931.50
Commodities and other	57819082A	B	25411281.01	79251007	CC - LDN - Commodities	3,619,746.00
Commodities and other	57819090A	B	25411281.01	79251007	CC - LDN - Commodities	3,253,056.00
Commodities and other	57819114A	B	25411281.01	79251007	CC - LDN - Commodities	3,500,453.00
Commodities and other	57819130A	B	25411281.01	79251007	CC - LDN - Commodities	3,380,930.00
Commodities and other	57819138A	B	25411281.01	79251007	CC - LDN - Commodities	3,539,721.00
Commodities and other	57819162A	B	25411281.01	79251007	CC - LDN - Commodities	3,422,033.50
Commodities and other	57819174A	B	25411281.01	79251007	CC - LDN - Commodities	3,579,217.00
Commodities and other	57819280A	B	25411299.01	79251009	CC - LDN - Commodities	3,338,303.00
Commodities and other	57819288A	B	25411299.01	79251009	CC - LDN - Commodities	3,209,692.50
Commodities and other	57819296A	B	25411299.01	79251009	CC - LDN - Commodities	3,296,164.50
Commodities and other	57819344A	B	25411299.01	79251009	CC - LDN - Commodities	3,461,931.50
Commodities and other	57819352A	B	25411299.01	79251009	CC - LDN - Commodities	3,253,056.00
Commodities and other	57819376A	B	25411299.01	79251009	CC - LDN - Commodities	3,500,453.00
Commodities and other	57819392A	B	25411299.01	79251009	CC - LDN - Commodities	3,380,930.00
Commodities and other	57819400A	B	25411299.01	79251009	CC - LDN - Commodities	3,539,721.00
Commodities and other	57819430A	B	25411299.01	79251009	CC - LDN - Commodities	3,422,033.50
Commodities and other	57819439A	B	25411299.01	79251009	CC - LDN - Commodities	3,579,217.00
Commodities and other	57819492A	S	25411299.01	79251009	CC - LDN - Commodities	3,338,303.00
Commodities and other	57819500A	S	25411299.01	79251009	CC - LDN - Commodities	3,209,692.50
Commodities and other	57819508A	S	25411299.01	79251009	CC - LDN - Commodities	3,296,164.50
Commodities and other	57819548A	S	25411299.01	79251009	CC - LDN - Commodities	3,461,931.50
Commodities and other	57819556A	S	25411299.01	79251009	CC - LDN - Commodities	3,619,746.00
Commodities and other	57819564A	S	25411299.01	79251009	CC - LDN - Commodities	3,253,056.00
Commodities and other	57819588A	S	25411299.01	79251009	CC - LDN - Commodities	3,500,453.00
Commodities and other	57819604A	S	25411299.01	79251009	CC - LDN - Commodities	3,380,930.00
Commodities and other	57819612A	S	25411299.01	79251009	CC - LDN - Commodities	3,539,721.00
Commodities and other	57819636A	S	25411299.01	79251009	CC - LDN - Commodities	3,422,033.50
Commodities and other	57819644A	S	25411299.01	79251009	CC - LDN - Commodities	3,579,217.00
Commodities and other	57819701A	S	25411299.01	79251007	CC - LDN - Commodities	3,338,303.00
Commodities and other	57819709A	S	25411299.01	79251007	CC - LDN - Commodities	3,209,692.50
Commodities and other	57819717A	S	25411299.01	79251007	CC - LDN - Commodities	3,296,164.50
Commodities and other	57819765A	S	25411299.01	79251007	CC - LDN - Commodities	3,461,931.50
Commodities and other	57819774A	S	25411299.01	79251007	CC - LDN - Commodities	3,253,056.00
Commodities and other	57819798A	S	25411299.01	79251007	CC - LDN - Commodities	3,500,453.00
Commodities and other	57819814A	S	25411299.01	79251007	CC - LDN - Commodities	3,380,930.00
Commodities and other	57819823A	S	25411299.01	79251007	CC - LDN - Commodities	3,539,721.00
Commodities and other	57819847A	S	25411299.01	79251007	CC - LDN - Commodities	3,422,033.50
Commodities and other	57819855A	S	25411299.01	79251007	CC - LDN - Commodities	3,579,217.00
Commodities and other	57819911A	B	25411299.01	79251007	CC - LDN - Commodities	3,338,303.00
Commodities and other	57819919A	B	25411299.01	79251007	CC - LDN - Commodities	3,209,692.50
Commodities and other	57819928A	B	25411299.01	79251007	CC - LDN - Commodities	3,296,164.50

**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57819968A	B	25411299.01	79251007	CC - LDN - Commodities	3,461,931.50
Commodities and other	57819976A	B	25411299.01	79251007	CC - LDN - Commodities	3,619,746.00
Commodities and other	57819984A	B	25411299.01	79251007	CC - LDN - Commodities	3,253,056.00
Commodities and other	57820003A	B	25411299.01	79251007	CC - LDN - Commodities	3,500,453.00
Commodities and other	57820024A	B	25411299.01	79251007	CC - LDN - Commodities	3,380,930.00
Commodities and other	57820032A	B	25411299.01	79251007	CC - LDN - Commodities	3,539,721.00
Commodities and other	57820056A	B	25411299.01	79251007	CC - LDN - Commodities	3,422,033.50
Commodities and other	57820064A	B	25411299.01	79251007	CC - LDN - Commodities	3,579,217.00
Commodities and other	57820394A	S	25284217.01	79014008	CC - NYK - Commodities	7,238,400.00
Commodities and other	57822235A	S	25312067.01	79900112	CC - NYK - Commodities	11,883,000.00
Commodities and other	57822646A	S	25265836.01	79011451	CC - SI - Commodities	2,302,950.00
Commodities and other	57827222A	B	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57827222A	S	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57827232A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57827232A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57827236A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57827236A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57827240A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57827240A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57827250A	B	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57827250A	S	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57829999A	B	25277625.01	79010925	CC - NYK - Commodities	40,715,400.00
Commodities and other	57831222A	B	25227570.01	79010106	CC - NYK - Commodities	7,061,970.00
Commodities and other	57831235A	S	25227570.01	79010106	CC - NYK - Commodities	7,042,675.00
Commodities and other	57832419A	B	25239682.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57832419A	S	25239682.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57832426A	B	25239682.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57832426A	S	25239682.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57832436A	B	25239682.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57832436A	S	25239682.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57833155A	S	25227570.01	79010636	CC - NYK - Commodities	6,762,446.73
Commodities and other	57834150A	S	25307307.01	79096017	CC - LDN - Commodities	4,612,338.96
Commodities and other	57834999A	B	25240870.01	79014007	CC - NYK - Commodities	3,005,000.00
Commodities and other	57835000A	B	25240870.01	79014007	CC - NYK - Commodities	3,005,000.00
Commodities and other	57835762A	B	25277971.01	79900112	CC - NYK - Commodities	11,883,000.00
Commodities and other	57835829A	S	25226887.01	79011059	CC - NYK - Commodities	7,061,970.00
Commodities and other	57835842A	S	25240870.01	79014007	CC - NYK - Commodities	36,060,000.00
Commodities and other	57835843A	S	25240870.01	79014007	CC - NYK - Commodities	36,060,000.00
Commodities and other	57835878A	S	25227570.01	79011059	CC - NYK - Commodities	7,042,675.00
Commodities and other	57836600A	S	25227570.01	79011059	CC - NYK - Commodities	7,042,675.00
Commodities and other	57837565A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57837565A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57837568A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57837568A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57837578A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57837578A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57837582A	B	25264888.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57837582A	S	25264888.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57837585A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57837585A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57837674A	B	25257205.01	79010106	CC - NYK - Commodities	7,061,970.00
Commodities and other	57837676A	S	25257205.01	79010106	CC - NYK - Commodities	7,042,675.00
Commodities and other	57838316A	S	25226333.01	79011059	CC - NYK - Commodities	46,308,000.00
Commodities and other	57838609A	S	25226341.01	79011059	CC - NYK - Commodities	2,776,480.00
Commodities and other	57838678A	B	25226341.01	79011505	CC - LDN - Commodities	10,461,600.00
Commodities and other	57838774A	S	25240870.01	79014007	CC - NYK - Commodities	36,060,000.00
Commodities and other	57838775A	S	25240870.01	79014007	CC - NYK - Commodities	36,060,000.00
Commodities and other	57839533A	S	25289976.01	79011059	CC - NYK - Commodities	56,341,400.00
Commodities and other	57839542A	B	25289976.01	79014007	CC - NYK - Commodities	72,120,000.00
Commodities and other	57839563A	S	25240870.01	79014007	CC - NYK - Commodities	36,060,000.00
Commodities and other	57839564A	S	25240870.01	79014007	CC - NYK - Commodities	43,272,000.00
Commodities and other	57839592A	B	25240870.01	79014009	CC - NYK - Commodities	2,103,500.00

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

**Transaction-Level Detail 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57839593A	B	25240870.01	79014009	CC - NYK - Commodities	2,103,500.00
Commodities and other	57840098A	B	25240870.01	79014009	CC - NYK - Commodities	3,005,000.00
Commodities and other	57840099A	B	25240870.01	79014009	CC - NYK - Commodities	3,005,000.00
Commodities and other	57840127A	S	25332248.01	79010902	CC - NYK - Commodities	7,548,217.60
Commodities and other	57854262A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57854262A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57854266A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57854266A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57854272A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57854272A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57854283A	S	25264888.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57854283A	B	25264888.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57854286A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57854286A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57860221A	S	25309048.01	79014010	CC - NYK - Commodities	7,238,400.00
Commodities and other	57868481A	B	25225525.01	79011227	CC - LDN - Commodities	1,116,466.56
Commodities and other	57868481A	S	25225525.01	79011227	CC - LDN - Commodities	1,116,466.56
Commodities and other	57868487A	B	25225525.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57868487A	S	25225525.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57868490A	B	25225525.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57868490A	S	25225525.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57868496A	B	25225525.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57868496A	S	25225525.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57868502A	B	25225525.01	79011227	CC - LDN - Commodities	1,042,035.46
Commodities and other	57868502A	S	25225525.01	79011227	CC - LDN - Commodities	1,042,035.46
Commodities and other	57868527A	S	25225525.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57868527A	B	25225525.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57868533A	S	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57868533A	B	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57868536A	S	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57868536A	B	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57868539A	S	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57868539A	B	25225525.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57868543A	S	25225525.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57868543A	B	25225525.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57878973A	S	25280439.01	79004821	CC - LDN - Commodities	543,400.00
Commodities and other	57879184A	S	25280439.01	79004821	CC - LDN - Commodities	527,600.00
Commodities and other	57879186A	S	25280439.01	79004821	CC - LDN - Commodities	537,000.00
Commodities and other	57879188A	S	25280439.01	79004821	CC - LDN - Commodities	544,200.00
Commodities and other	57879190A	S	25280439.01	79004821	CC - LDN - Commodities	521,400.00
Commodities and other	57879192A	S	25280439.01	79004821	CC - LDN - Commodities	539,300.00
Commodities and other	57879194A	S	25280439.01	79004821	CC - LDN - Commodities	530,700.00
Commodities and other	57879197A	S	25280439.01	79004821	CC - LDN - Commodities	515,200.00
Commodities and other	57879199A	S	25280439.01	79004821	CC - LDN - Commodities	524,500.00
Commodities and other	57879201A	S	25280439.01	79004821	CC - LDN - Commodities	533,800.00
Commodities and other	57879203A	S	25280439.01	79004821	CC - LDN - Commodities	544,000.00
Commodities and other	57879205A	S	25280439.01	79004821	CC - LDN - Commodities	541,600.00
Commodities and other	57879207A	S	25280439.01	79004821	CC - LDN - Commodities	518,300.00
Commodities and other	57879366A	S	25280439.01	79004821	CC - LDN - Commodities	485,200.00
Commodities and other	57879368A	S	25280439.01	79004821	CC - LDN - Commodities	503,200.00
Commodities and other	57879370A	S	25280439.01	79004821	CC - LDN - Commodities	512,200.00
Commodities and other	57879372A	S	25280439.01	79004821	CC - LDN - Commodities	494,200.00
Commodities and other	57879374A	S	25280439.01	79004821	CC - LDN - Commodities	479,200.00
Commodities and other	57879376A	S	25280439.01	79004821	CC - LDN - Commodities	488,200.00
Commodities and other	57879378A	S	25280439.01	79004821	CC - LDN - Commodities	497,200.00
Commodities and other	57879380A	S	25280439.01	79004821	CC - LDN - Commodities	508,200.00
Commodities and other	57879382A	S	25280439.01	79004821	CC - LDN - Commodities	482,200.00
Commodities and other	57879384A	S	25280439.01	79004821	CC - LDN - Commodities	491,200.00
Commodities and other	57879386A	S	25280439.01	79004821	CC - LDN - Commodities	509,200.00
Commodities and other	57879388A	S	25280439.01	79004821	CC - LDN - Commodities	500,200.00
Commodities and other	57879560A	S	25280439.01	79004821	CC - LDN - Commodities	470,000.00
Commodities and other	57879562A	S	25280439.01	79004821	CC - LDN - Commodities	463,100.00

**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 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57879564A	S	25280439.01	79004821	CC - LDN - Commodities	451,600.00
Commodities and other	57879566A	S	25280439.01	79004821	CC - LDN - Commodities	458,500.00
Commodities and other	57879568A	S	25280439.01	79004821	CC - LDN - Commodities	465,400.00
Commodities and other	57879571A	S	25280439.01	79004821	CC - LDN - Commodities	474,600.00
Commodities and other	57879573A	S	25280439.01	79004821	CC - LDN - Commodities	472,300.00
Commodities and other	57879576A	S	25280439.01	79004821	CC - LDN - Commodities	453,900.00
Commodities and other	57879578A	S	25280439.01	79004821	CC - LDN - Commodities	460,800.00
Commodities and other	57879580A	S	25280439.01	79004821	CC - LDN - Commodities	467,700.00
Commodities and other	57879582A	S	25280439.01	79004821	CC - LDN - Commodities	478,900.00
Commodities and other	57879584A	S	25280439.01	79004821	CC - LDN - Commodities	458,200.00
Commodities and other	57879722A	S	25280439.01	79004821	CC - LDN - Commodities	421,600.00
Commodities and other	57879724A	S	25280439.01	79004821	CC - LDN - Commodities	428,100.00
Commodities and other	57879726A	S	25280439.01	79004821	CC - LDN - Commodities	438,600.00
Commodities and other	57879728A	S	25280439.01	79004821	CC - LDN - Commodities	448,600.00
Commodities and other	57879730A	S	25280439.01	79004821	CC - LDN - Commodities	444,100.00
Commodities and other	57879732A	S	25280439.01	79004821	CC - LDN - Commodities	424,100.00
Commodities and other	57879734A	S	25280439.01	79004821	CC - LDN - Commodities	431,600.00
Commodities and other	57879736A	S	25280439.01	79004821	CC - LDN - Commodities	439,100.00
Commodities and other	57879738A	S	25280439.01	79004821	CC - LDN - Commodities	448,100.00
Commodities and other	57879740A	S	25280439.01	79004821	CC - LDN - Commodities	428,600.00
Commodities and other	57879742A	S	25280439.01	79004821	CC - LDN - Commodities	441,600.00
Commodities and other	57879744A	S	25280439.01	79004821	CC - LDN - Commodities	434,100.00
Commodities and other	57879787A	S	25280439.01	79004821	CC - LDN - Commodities	410,800.00
Commodities and other	57879789A	S	25280439.01	79004821	CC - LDN - Commodities	418,000.00
Commodities and other	57879791A	S	25280439.01	79004821	CC - LDN - Commodities	418,200.00
Commodities and other	57879793A	S	25280439.01	79004821	CC - LDN - Commodities	401,800.00
Commodities and other	57879795A	S	25280439.01	79004821	CC - LDN - Commodities	407,200.00
Commodities and other	57879797A	S	25280439.01	79004821	CC - LDN - Commodities	412,600.00
Commodities and other	57879799A	S	25280439.01	79004821	CC - LDN - Commodities	419,800.00
Commodities and other	57879801A	S	25280439.01	79004821	CC - LDN - Commodities	403,600.00
Commodities and other	57879803A	S	25280439.01	79004821	CC - LDN - Commodities	414,400.00
Commodities and other	57879805A	S	25280439.01	79004821	CC - LDN - Commodities	408,000.00
Commodities and other	57879809A	S	25280439.01	79004821	CC - LDN - Commodities	405,400.00
Commodities and other	57880004A	S	25280439.01	79004821	CC - LDN - Commodities	387,800.00
Commodities and other	57883844A	S	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57883844A	B	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57883851A	S	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57883851A	B	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57883874A	S	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883874A	B	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883881A	S	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883881A	B	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883888A	S	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883888A	B	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883896A	S	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57883896A	B	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57883922A	B	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883922A	S	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883925A	B	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57883925A	S	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57883928A	B	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883928A	S	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883932A	B	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57883932A	S	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57883936A	B	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883936A	S	25257536.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57883940A	B	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57883940A	S	25257536.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57887242A	S	25232422.01	79010606	CC - NYK - Commodities	8,103,900.00
Commodities and other	57887339A	S	25232422.01	79010606	CC - NYK - Commodities	8,103,900.00
Commodities and other	57887436A	S	25309048.01	79014010	CC - NYK - Commodities	7,236,400.00
Commodities and other	57887580A	B	25265463.01	79010152	CC - NYK - Commodities	979,606.82

**Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,  
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**Transaction-Level Detail 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57887581A	B	25265463.01	79010152	CC - NYK - Commodities	979,606.82
Commodities and other	57887582A	B	25265463.01	79010152	CC - NYK - Commodities	979,606.82
Commodities and other	57887583A	B	25265463.01	79010152	CC - NYK - Commodities	948,006.54
Commodities and other	57887584A	B	25265463.01	79010152	CC - NYK - Commodities	979,606.82
Commodities and other	57887585A	B	25265463.01	79010152	CC - NYK - Commodities	979,606.82
Commodities and other	57887586A	B	25265463.01	79010152	CC - NYK - Commodities	884,806.09
Commodities and other	57887587A	B	25265463.01	79010152	CC - NYK - Commodities	948,006.54
Commodities and other	57887600A	B	25265463.01	79010152	CC - NYK - Commodities	979,606.82
Commodities and other	57887601A	B	25265463.01	79010152	CC - NYK - Commodities	979,606.82
Commodities and other	57887602A	B	25265463.01	79010152	CC - NYK - Commodities	979,606.82
Commodities and other	57887603A	B	25265463.01	79010152	CC - NYK - Commodities	948,006.54
Commodities and other	57887604A	B	25265463.01	79010152	CC - NYK - Commodities	979,606.82
Commodities and other	57887605A	B	25265463.01	79010152	CC - NYK - Commodities	979,606.82
Commodities and other	57887606A	B	25265463.01	79010152	CC - NYK - Commodities	884,806.09
Commodities and other	57887607A	B	25265463.01	79010152	CC - NYK - Commodities	948,006.54
Commodities and other	57888252A	S	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57888252A	B	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57888255A	S	25266354.01	79011227	CC - LDN - Commodities	1,116,466.56
Commodities and other	57888255A	B	25266354.01	79011227	CC - LDN - Commodities	1,116,466.56
Commodities and other	57888258A	S	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57888258A	B	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57888262A	S	25266354.01	79011227	CC - LDN - Commodities	1,116,466.56
Commodities and other	57888262A	B	25266354.01	79011227	CC - LDN - Commodities	1,116,466.56
Commodities and other	57888265A	S	25266354.01	79011227	CC - LDN - Commodities	1,116,466.56
Commodities and other	57888265A	B	25266354.01	79011227	CC - LDN - Commodities	1,116,466.56
Commodities and other	57888269A	S	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57888269A	B	25266354.01	79011227	CC - LDN - Commodities	1,153,682.12
Commodities and other	57888281A	B	25266354.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57888281A	S	25266354.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57888284A	B	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57888284A	S	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57888287A	B	25266354.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57888287A	S	25266354.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57888290A	B	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57888290A	S	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57888293A	B	25266354.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57888293A	S	25266354.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57888296A	B	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57888296A	S	25266354.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57888299A	B	25234949.01	79010606	CC - NYK - Commodities	14,123,940.00
Commodities and other	57889992A	S	25297268.01	79096008	CC - LDN - Commodities	819,319.63
Commodities and other	57891012A	S	25278102.01	79010606	CC - NYK - Commodities	7,042,675.00
Commodities and other	57891528A	S	25225871.01	79011061	CC - NYK - Commodities	7,042,675.00
Commodities and other	57891592A	S	25278102.01	79011059	CC - NYK - Commodities	14,085,350.00
Commodities and other	57900809A	S	25210865.01	79099842	CC - LDN - Commodities	127,800,000.00
Commodities and other	57900818A	S	25210865.01	79099842	CC - LDN - Commodities	47,822,253.60
Commodities and other	57900834A	S	25216060.01	79099842	CC - LDN - Commodities	31,950,000.00
Commodities and other	57900841A	S	25216060.01	79099842	CC - LDN - Commodities	31,950,000.00
Commodities and other	57900884A	S	25307976.01	79099842	CC - LDN - Commodities	31,950,000.00
Commodities and other	57900888A	S	25307976.01	79099842	CC - LDN - Commodities	31,950,000.00
Commodities and other	57901038A	S	25211020.01	79099842	CC - LDN - Commodities	63,900,000.00
Commodities and other	57901086A	S	25211020.01	79099842	CC - LDN - Commodities	23,911,126.80
Commodities and other	57901136A	S	25240623.01	79099842	CC - LDN - Commodities	63,900,000.00
Commodities and other	57901142A	S	25240623.01	79099842	CC - LDN - Commodities	23,186,547.20
Commodities and other	57901206A	S	25211137.01	79099842	CC - LDN - Commodities	63,900,000.00
Commodities and other	57901215A	S	25211137.01	79099842	CC - LDN - Commodities	22,461,967.60
Commodities and other	57902796A	S	25297268.01	79096008	CC - LDN - Commodities	408,159.81
Commodities and other	57907244A	B	25280439.01	79004821	CC - LDN - Commodities	543,400.00
Commodities and other	57908617A	B	25280439.01	79004821	CC - LDN - Commodities	527,600.00
Commodities and other	57908619A	B	25280439.01	79004821	CC - LDN - Commodities	537,000.00
Commodities and other	57908621A	B	25280439.01	79004821	CC - LDN - Commodities	544,200.00
Commodities and other	57908623A	B	25280439.01	79004821	CC - LDN - Commodities	521,400.00

**Positions held in all OTC derivatives contracts in notional amount at the end of each of the last four years,  
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**Transaction-Level Detail 2006**

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57908625A	B	25280439.01	79004821	CC - LDN - Commodities	538,300.00
Commodities and other	57908627A	B	25280439.01	79004821	CC - LDN - Commodities	530,700.00
Commodities and other	57908629A	B	25280439.01	79004821	CC - LDN - Commodities	515,200.00
Commodities and other	57908631A	B	25280439.01	79004821	CC - LDN - Commodities	524,500.00
Commodities and other	57908633A	B	25280439.01	79004821	CC - LDN - Commodities	533,800.00
Commodities and other	57908635A	B	25280439.01	79004821	CC - LDN - Commodities	544,000.00
Commodities and other	57908638A	B	25280439.01	79004821	CC - LDN - Commodities	541,600.00
Commodities and other	57908640A	B	25280439.01	79004821	CC - LDN - Commodities	519,300.00
Commodities and other	57908773A	B	25280439.01	79004821	CC - LDN - Commodities	485,200.00
Commodities and other	57908775A	B	25280439.01	79004821	CC - LDN - Commodities	503,200.00
Commodities and other	57908777A	B	25280439.01	79004821	CC - LDN - Commodities	512,200.00
Commodities and other	57908779A	B	25280439.01	79004821	CC - LDN - Commodities	494,200.00
Commodities and other	57908781A	B	25280439.01	79004821	CC - LDN - Commodities	479,200.00
Commodities and other	57908783A	B	25280439.01	79004821	CC - LDN - Commodities	488,200.00
Commodities and other	57908785A	B	25280439.01	79004821	CC - LDN - Commodities	497,200.00
Commodities and other	57908787A	B	25280439.01	79004821	CC - LDN - Commodities	508,200.00
Commodities and other	57908789A	B	25280439.01	79004821	CC - LDN - Commodities	482,200.00
Commodities and other	57908791A	B	25280439.01	79004821	CC - LDN - Commodities	491,200.00
Commodities and other	57908793A	B	25280439.01	79004821	CC - LDN - Commodities	509,200.00
Commodities and other	57908795A	B	25280439.01	79004821	CC - LDN - Commodities	500,200.00
Commodities and other	57908883A	B	25280439.01	79004821	CC - LDN - Commodities	470,000.00
Commodities and other	57908885A	B	25280439.01	79004821	CC - LDN - Commodities	463,100.00
Commodities and other	57908889A	B	25280439.01	79004821	CC - LDN - Commodities	458,500.00
Commodities and other	57908891A	B	25280439.01	79004821	CC - LDN - Commodities	465,400.00
Commodities and other	57908893A	B	25280439.01	79004821	CC - LDN - Commodities	474,600.00
Commodities and other	57908895A	B	25280439.01	79004821	CC - LDN - Commodities	472,300.00
Commodities and other	57908899A	B	25280439.01	79004821	CC - LDN - Commodities	460,900.00
Commodities and other	57908901A	B	25280439.01	79004821	CC - LDN - Commodities	467,700.00
Commodities and other	57908903A	B	25280439.01	79004821	CC - LDN - Commodities	478,900.00
Commodities and other	57911293A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911294A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911295A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911296A	S	25265802.01	79014006	CC - NYK - Commodities	16,854,800.00
Commodities and other	57911297A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911298A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911299A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911300A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911301A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911302A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911303A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911304A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911309A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911310A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911311A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911312A	S	25265802.01	79014006	CC - NYK - Commodities	16,273,600.00
Commodities and other	57911313A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911314A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911315A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911316A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911317A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911318A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911319A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911320A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911324A	S	25265802.01	79014006	CC - NYK - Commodities	16,971,040.00
Commodities and other	57911407A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911408A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911409A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911411A	S	25265802.01	79014006	CC - NYK - Commodities	16,273,600.00
Commodities and other	57911412A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911413A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911415A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911416A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00