

**Positions held in all OTC derivatives contracts in notional amount at the end of each of the last 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	57911417A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911419A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911420A	S	25265802.01	79014006	CC - NYK - Commodities	17,436,000.00
Commodities and other	57911421A	S	25265802.01	79014006	CC - NYK - Commodities	18,017,200.00
Commodities and other	57911424A	S	25265802.01	79014006	CC - NYK - Commodities	17,017,536.00
Commodities and other	57911428A	S	25265802.01	79014006	CC - NYK - Commodities	16,971,040.00
Commodities and other	57915311A	S	25226333.01	79011059	CC - NYK - Commodities	14,085,350.00
Commodities and other	57915374A	S	25226333.01	79011081	CC - NYK - Commodities	7,042,675.00
Commodities and other	57919968A	S	25410390.01	79251009	CC - LDN - Commodities	4,944,246.75
Commodities and other	57919972A	S	25410390.01	79251009	CC - LDN - Commodities	5,071,395.00
Commodities and other	57919976A	S	25410390.01	79251009	CC - LDN - Commodities	5,007,454.50
Commodities and other	57919984A	S	25410390.01	79251009	CC - LDN - Commodities	4,879,584.00
Commodities and other	57923123A	B	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57923123A	S	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57923126A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57923126A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57923129A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57923129A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57923132A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57923132A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57923135A	B	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57923135A	S	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57923339A	B	25265877.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57923339A	S	25265877.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57923342A	B	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57923342A	S	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57923345A	B	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57923345A	S	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57923348A	B	25265877.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57923348A	S	25265877.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57923352A	B	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57923352A	S	25265877.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57923552A	S	25307307.01	79096017	CC - LDN - Commodities	4,612,338.96
Commodities and other	57925242A	B	25308826.01	79096008	CC - LDN - Commodities	815,319.63
Commodities and other	57926805A	B	25410440.01	79251056	CC - LDN - Commodities	6,332,809.50
Commodities and other	57926809A	B	25410440.01	79251056	CC - LDN - Commodities	6,977,241.00
Commodities and other	57926817A	B	25410440.01	79251056	CC - LDN - Commodities	6,796,084.50
Commodities and other	57926821A	B	25410440.01	79251056	CC - LDN - Commodities	6,332,809.50
Commodities and other	57926825A	B	25410440.01	79251056	CC - LDN - Commodities	6,332,809.50
Commodities and other	57926829A	B	25410440.01	79251056	CC - LDN - Commodities	6,796,084.50
Commodities and other	57926833A	B	25410440.01	79251056	CC - LDN - Commodities	6,796,084.50
Commodities and other	57926837A	B	25410440.01	79251056	CC - LDN - Commodities	7,619,595.75
Commodities and other	57926845A	B	25410440.01	79251056	CC - LDN - Commodities	7,619,595.75
Commodities and other	57926853A	B	25410440.01	79251056	CC - LDN - Commodities	6,796,084.50
Commodities and other	57926857A	B	25410440.01	79251056	CC - LDN - Commodities	6,359,487.75
Commodities and other	57926873A	B	25410440.01	79251056	CC - LDN - Commodities	6,359,487.75
Commodities and other	57926885A	B	25410440.01	79251056	CC - LDN - Commodities	6,977,241.00
Commodities and other	57926889A	B	25410440.01	79251056	CC - LDN - Commodities	6,359,487.75
Commodities and other	57926893A	B	25410440.01	79251056	CC - LDN - Commodities	6,332,809.50
Commodities and other	57926901A	B	25410440.01	79251056	CC - LDN - Commodities	6,359,487.75
Commodities and other	57926905A	B	25410440.01	79251056	CC - LDN - Commodities	6,977,241.00
Commodities and other	57926909A	B	25410440.01	79251056	CC - LDN - Commodities	3,195,000.00
Commodities and other	57926917A	B	25410440.01	79251056	CC - LDN - Commodities	3,195,000.00
Commodities and other	57926921A	B	25410440.01	79251056	CC - LDN - Commodities	6,977,241.00
Commodities and other	57926925A	B	25410440.01	79251056	CC - LDN - Commodities	3,195,000.00
Commodities and other	57926929A	B	25410440.01	79251056	CC - LDN - Commodities	3,195,000.00
Commodities and other	57926933A	B	25410440.01	79251056	CC - LDN - Commodities	3,195,000.00
Commodities and other	57926937A	B	25410440.01	79251056	CC - LDN - Commodities	3,195,000.00
Commodities and other	57926941A	B	25410440.01	79251056	CC - LDN - Commodities	3,195,000.00
Commodities and other	57926945A	B	25410440.01	79251056	CC - LDN - Commodities	3,195,000.00
Commodities and other	57926957A	B	25410440.01	79251056	CC - LDN - Commodities	3,195,000.00
Commodities and other	57926981A	S	25410440.01	79251086	CC - LDN - Commodities	3,195,000.00

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Transaction-Level Detail 2006

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57926989A	S	25410440.01	79251066	CC - LDN - Commodities	3,195,000.00
Commodities and other	57926993A	S	25410440.01	79251066	CC - LDN - Commodities	3,195,000.00
Commodities and other	57926997A	S	25410440.01	79251066	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927001A	S	25410440.01	79251066	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927009A	S	25410440.01	79251066	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927013A	S	25410440.01	79251066	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927017A	S	25410440.01	79251066	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927021A	S	25410440.01	79251066	CC - LDN - Commodities	8,276,541.04
Commodities and other	57927025A	S	25410440.01	79251066	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927029A	S	25410440.01	79251066	CC - LDN - Commodities	12,414,811.50
Commodities and other	57927033A	S	25410440.01	79251066	CC - LDN - Commodities	9,655,964.53
Commodities and other	57927037A	S	25410440.01	79251066	CC - LDN - Commodities	4,980,649.97
Commodities and other	57927041A	S	25410440.01	79251066	CC - LDN - Commodities	12,722,312.49
Commodities and other	57927053A	S	25410440.01	79251066	CC - LDN - Commodities	11,035,388.01
Commodities and other	57927057A	B	25410440.01	79251066	CC - LDN - Commodities	8,276,541.04
Commodities and other	57927065A	B	25410440.01	79251066	CC - LDN - Commodities	4,980,649.97
Commodities and other	57927069A	S	25410440.01	79251066	CC - LDN - Commodities	2,490,324.99
Commodities and other	57927074A	B	25410440.01	79251066	CC - LDN - Commodities	12,722,312.49
Commodities and other	57927082A	B	25410440.01	79251066	CC - LDN - Commodities	11,035,388.01
Commodities and other	57927086A	B	25410440.01	79251066	CC - LDN - Commodities	12,414,811.50
Commodities and other	57927095A	B	25410440.01	79251066	CC - LDN - Commodities	9,655,964.53
Commodities and other	57927103A	B	25410440.01	79251066	CC - LDN - Commodities	2,490,324.99
Commodities and other	57927123A	S	25410440.01	79251042	CC - LDN - Commodities	4,872.89
Commodities and other	57927131A	S	25410440.01	79251042	CC - LDN - Commodities	6,962.35
Commodities and other	57927139A	S	25410440.01	79251042	CC - LDN - Commodities	5,635.47
Commodities and other	57927143A	S	25410440.01	79251042	CC - LDN - Commodities	4,872.89
Commodities and other	57927151A	S	25410440.01	79251042	CC - LDN - Commodities	5,512.97
Commodities and other	57927163A	S	25410440.01	79251042	CC - LDN - Commodities	3,523.13
Commodities and other	57927171A	S	25410440.01	79251042	CC - LDN - Commodities	701.69
Commodities and other	57927175A	S	25410440.01	79251042	CC - LDN - Commodities	6,268.27
Commodities and other	57927179A	S	25410440.01	79251042	CC - LDN - Commodities	4,224.75
Commodities and other	57927183A	S	25410440.01	79251042	CC - LDN - Commodities	2,112.41
Commodities and other	57927187A	S	25410440.01	79251042	CC - LDN - Commodities	1,441.39
Commodities and other	57927199A	S	25410440.01	79251042	CC - LDN - Commodities	2,814.03
Commodities and other	57927203A	S	25410440.01	79251042	CC - LDN - Commodities	663.54
Commodities and other	57927215A	S	25410440.01	79251042	CC - LDN - Commodities	6,337.15
Commodities and other	57927219A	S	25410440.01	79251042	CC - LDN - Commodities	2,814.03
Commodities and other	57927231A	S	25410440.01	79251042	CC - LDN - Commodities	4,224.75
Commodities and other	57927235A	S	25410440.01	79251042	CC - LDN - Commodities	2,043.52
Commodities and other	57927239A	S	25410440.01	79251042	CC - LDN - Commodities	1,410.72
Commodities and other	57927243A	B	25410440.01	79251042	CC - LDN - Commodities	6,962.35
Commodities and other	57927247A	S	25410440.01	79251042	CC - LDN - Commodities	3,408.23
Commodities and other	57927251A	B	25410440.01	79251042	CC - LDN - Commodities	4,872.89
Commodities and other	57927255A	B	25410440.01	79251042	CC - LDN - Commodities	4,872.89
Commodities and other	57927259A	B	25410440.01	79251042	CC - LDN - Commodities	5,635.47
Commodities and other	57927267A	B	25410440.01	79251042	CC - LDN - Commodities	5,512.97
Commodities and other	57927275A	B	25410440.01	79251042	CC - LDN - Commodities	6,268.27
Commodities and other	57927283A	B	25410440.01	79251042	CC - LDN - Commodities	2,112.41
Commodities and other	57927295A	B	25410440.01	79251042	CC - LDN - Commodities	3,523.13
Commodities and other	57927299A	B	25410440.01	79251042	CC - LDN - Commodities	2,814.03
Commodities and other	57927303A	B	25410440.01	79251042	CC - LDN - Commodities	701.69
Commodities and other	57927311A	B	25410440.01	79251042	CC - LDN - Commodities	4,224.75
Commodities and other	57927315A	B	25410440.01	79251042	CC - LDN - Commodities	6,337.15
Commodities and other	57927319A	B	25410440.01	79251042	CC - LDN - Commodities	1,441.39
Commodities and other	57927331A	B	25410440.01	79251042	CC - LDN - Commodities	4,224.75
Commodities and other	57927335A	B	25410440.01	79251042	CC - LDN - Commodities	663.54
Commodities and other	57927339A	B	25410440.01	79251042	CC - LDN - Commodities	1,410.72
Commodities and other	57927347A	B	25410440.01	79251042	CC - LDN - Commodities	3,408.23
Commodities and other	57927351A	B	25410440.01	79251042	CC - LDN - Commodities	2,814.03
Commodities and other	57927359A	B	25410440.01	79251042	CC - LDN - Commodities	2,043.52
Commodities and other	57927565A	B	25410440.01	79251050	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927577A	B	25410440.01	79251050	CC - LDN - Commodities	3,195,000.00

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57927581A	B	25410440.01	79251050	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927585A	B	25410440.01	79251050	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927589A	B	25410440.01	79251050	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927593A	B	25410440.01	79251050	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927597A	B	25410440.01	79251050	CC - LDN - Commodities	12,780,000.00
Commodities and other	57927601A	B	25410440.01	79251050	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927605A	B	25410440.01	79251050	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927613A	B	25410440.01	79251050	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927621A	B	25410440.01	79251050	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927625A	B	25410440.01	79251050	CC - LDN - Commodities	7,847,239.50
Commodities and other	57927662A	B	25410440.01	79251050	CC - LDN - Commodities	8,798,071.50
Commodities and other	57927682A	B	25410440.01	79251050	CC - LDN - Commodities	7,312,236.75
Commodities and other	57927686A	B	25410440.01	79251050	CC - LDN - Commodities	7,312,236.75
Commodities and other	57927690A	B	25410440.01	79251050	CC - LDN - Commodities	7,312,236.75
Commodities and other	57927694A	B	25410440.01	79251050	CC - LDN - Commodities	7,312,236.75
Commodities and other	57927698A	B	25410440.01	79251050	CC - LDN - Commodities	7,847,239.50
Commodities and other	57927702A	B	25410440.01	79251050	CC - LDN - Commodities	7,847,239.50
Commodities and other	57927711A	B	25410440.01	79251050	CC - LDN - Commodities	8,798,071.50
Commodities and other	57927719A	B	25410440.01	79251050	CC - LDN - Commodities	7,847,239.50
Commodities and other	57927727A	S	25410440.01	79251081	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927735A	S	25410440.01	79251081	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927743A	S	25410440.01	79251081	CC - LDN - Commodities	12,780,000.00
Commodities and other	57927755A	S	25410440.01	79251081	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927759A	S	25410440.01	79251081	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927763A	S	25410440.01	79251081	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927767A	S	25410440.01	79251081	CC - LDN - Commodities	3,195,000.00
Commodities and other	57927776A	S	25410440.01	79251038	CC - LDN - Commodities	7,106.96
Commodities and other	57927780A	S	25410440.01	79251038	CC - LDN - Commodities	3,553.48
Commodities and other	57927784A	S	25410440.01	79251038	CC - LDN - Commodities	6,287.12
Commodities and other	57927791A	S	25410440.01	79251038	CC - LDN - Commodities	9,176.68
Commodities and other	57927795A	S	25410440.01	79251038	CC - LDN - Commodities	7,995.81
Commodities and other	57927799A	S	25410440.01	79251038	CC - LDN - Commodities	9,772.23
Commodities and other	57927807A	S	25410440.01	79251038	CC - LDN - Commodities	12,437.50
Commodities and other	57927815A	S	25410440.01	79251038	CC - LDN - Commodities	10,660.44
Commodities and other	57927819A	S	25410440.01	79251038	CC - LDN - Commodities	11,549.29
Commodities and other	57927823A	S	25410440.01	79251038	CC - LDN - Commodities	4,393.13
Commodities and other	57927839A	S	25410440.01	79251038	CC - LDN - Commodities	5,368.69
Commodities and other	57927855A	B	25410440.01	79251038	CC - LDN - Commodities	3,553.48
Commodities and other	57927863A	B	25410440.01	79251038	CC - LDN - Commodities	6,287.12
Commodities and other	57927867A	B	25410440.01	79251038	CC - LDN - Commodities	7,106.96
Commodities and other	57927871A	B	25410440.01	79251038	CC - LDN - Commodities	9,176.68
Commodities and other	57927875A	B	25410440.01	79251038	CC - LDN - Commodities	9,772.23
Commodities and other	57927879A	B	25410440.01	79251038	CC - LDN - Commodities	7,995.81
Commodities and other	57927883A	B	25410440.01	79251038	CC - LDN - Commodities	12,437.50
Commodities and other	57927891A	B	25410440.01	79251038	CC - LDN - Commodities	10,660.44
Commodities and other	57927899A	B	25410440.01	79251038	CC - LDN - Commodities	4,393.13
Commodities and other	57927903A	B	25410440.01	79251038	CC - LDN - Commodities	11,549.29
Commodities and other	57927919A	B	25410440.01	79251038	CC - LDN - Commodities	5,368.69
Commodities and other	57928063A	S	25312364.01	79006148	CC - LDN - Commodities	7,981,859.13
Commodities and other	57928071A	B	25410440.01	79251054	CC - LDN - Commodities	7,301,693.25
Commodities and other	57928075A	B	25410440.01	79251054	CC - LDN - Commodities	8,044,690.50
Commodities and other	57928079A	B	25410440.01	79251054	CC - LDN - Commodities	7,835,897.25
Commodities and other	57928083A	B	25410440.01	79251054	CC - LDN - Commodities	7,301,693.25
Commodities and other	57928087A	B	25410440.01	79251054	CC - LDN - Commodities	7,835,897.25
Commodities and other	57928107A	B	25410440.01	79251054	CC - LDN - Commodities	7,301,693.25
Commodities and other	57928115A	B	25410440.01	79251054	CC - LDN - Commodities	7,835,897.25
Commodities and other	57928123A	B	25410440.01	79251054	CC - LDN - Commodities	8,785,451.25
Commodities and other	57928127A	B	25410440.01	79251054	CC - LDN - Commodities	8,044,690.50
Commodities and other	57928131A	B	25410440.01	79251054	CC - LDN - Commodities	8,785,451.25
Commodities and other	57928135A	B	25410440.01	79251054	CC - LDN - Commodities	7,835,897.25
Commodities and other	57928171A	B	25410440.01	79251054	CC - LDN - Commodities	8,044,690.50
Commodities and other	57928175A	B	25410440.01	79251054	CC - LDN - Commodities	6,390,000.00

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Commodities and other	57928187A	B	25410440.01	79251054	CC - LDN - Commodities	7,301,693.25
Commodities and other	57928195A	B	25410440.01	79251054	CC - LDN - Commodities	8,044,690.50
Commodities and other	57928224A	S	25410440.01	79251054	CC - LDN - Commodities	6,390,000.00
Commodities and other	57928253A	S	25410440.01	79251054	CC - LDN - Commodities	6,390,000.00
Commodities and other	57928261A	S	25410440.01	79251054	CC - LDN - Commodities	6,390,000.00
Commodities and other	57928303A	S	25410440.01	79251054	CC - LDN - Commodities	6,390,000.00
Commodities and other	57928311A	S	25410440.01	79251054	CC - LDN - Commodities	6,390,000.00
Commodities and other	57928323A	S	25410440.01	79251054	CC - LDN - Commodities	6,390,000.00
Commodities and other	57928327A	S	25410440.01	79251054	CC - LDN - Commodities	6,390,000.00
Commodities and other	57928414A	S	25410440.01	79251040	CC - LDN - Commodities	1,337.11
Commodities and other	57928442A	S	25410440.01	79251040	CC - LDN - Commodities	6,203.28
Commodities and other	57928454A	B	25410440.01	79251040	CC - LDN - Commodities	1,337.11
Commodities and other	57928464A	S	25410440.01	79251040	CC - LDN - Commodities	4,769.37
Commodities and other	57928468A	S	25410440.01	79251040	CC - LDN - Commodities	2,663.80
Commodities and other	57928484A	S	25410440.01	79251040	CC - LDN - Commodities	4,135.54
Commodities and other	57928488A	S	25410440.01	79251040	CC - LDN - Commodities	6,135.17
Commodities and other	57928492A	S	25410440.01	79251040	CC - LDN - Commodities	2,845.40
Commodities and other	57928508A	S	25410440.01	79251040	CC - LDN - Commodities	3,466.58
Commodities and other	57928512A	S	25410440.01	79251040	CC - LDN - Commodities	5,577.06
Commodities and other	57928516A	S	25410440.01	79251040	CC - LDN - Commodities	4,875.38
Commodities and other	57928520A	S	25410440.01	79251040	CC - LDN - Commodities	3,410.79
Commodities and other	57928524A	S	25410440.01	79251040	CC - LDN - Commodities	6,890.15
Commodities and other	57928528A	S	25410440.01	79251040	CC - LDN - Commodities	4,180.98
Commodities and other	57928537A	B	25410440.01	79251040	CC - LDN - Commodities	6,203.28
Commodities and other	57928541A	S	25410440.01	79251040	CC - LDN - Commodities	5,577.06
Commodities and other	57928549A	S	25410440.01	79251040	CC - LDN - Commodities	6,965.87
Commodities and other	57928557A	B	25410440.01	79251040	CC - LDN - Commodities	4,769.37
Commodities and other	57928569A	B	25410440.01	79251040	CC - LDN - Commodities	2,663.80
Commodities and other	57928573A	B	25410440.01	79251040	CC - LDN - Commodities	6,135.17
Commodities and other	57928593A	B	25410440.01	79251040	CC - LDN - Commodities	4,135.54
Commodities and other	57928597A	B	25410440.01	79251040	CC - LDN - Commodities	3,466.58
Commodities and other	57928601A	B	25410440.01	79251040	CC - LDN - Commodities	2,845.40
Commodities and other	57928605A	B	25410440.01	79251040	CC - LDN - Commodities	4,875.38
Commodities and other	57928612A	B	25410440.01	79251040	CC - LDN - Commodities	5,577.06
Commodities and other	57928616A	B	25410440.01	79251040	CC - LDN - Commodities	6,890.15
Commodities and other	57928624A	B	25410440.01	79251040	CC - LDN - Commodities	3,410.79
Commodities and other	57928628A	B	25410440.01	79251040	CC - LDN - Commodities	6,965.87
Commodities and other	57928632A	B	25410440.01	79251040	CC - LDN - Commodities	5,577.06
Commodities and other	57928640A	B	25410440.01	79251040	CC - LDN - Commodities	4,180.98
Commodities and other	57928672A	S	25410440.01	79251040	CC - LDN - Commodities	6,066.99
Commodities and other	57928676A	S	25410440.01	79251040	CC - LDN - Commodities	6,271.47
Commodities and other	57928680A	S	25410440.01	79251040	CC - LDN - Commodities	2,784.89
Commodities and other	57928684A	S	25410440.01	79251040	CC - LDN - Commodities	3,562.36
Commodities and other	57928688A	S	25410440.01	79251040	CC - LDN - Commodities	2,754.60
Commodities and other	57928692A	S	25410440.01	79251040	CC - LDN - Commodities	6,965.87
Commodities and other	57928696A	S	25410440.01	79251040	CC - LDN - Commodities	4,875.38
Commodities and other	57928700A	S	25410440.01	79251040	CC - LDN - Commodities	4,180.98
Commodities and other	57928703A	S	25410440.01	79251040	CC - LDN - Commodities	3,297.11
Commodities and other	57928712A	S	25410440.01	79251040	CC - LDN - Commodities	5,577.06
Commodities and other	57928720A	S	25410440.01	79251040	CC - LDN - Commodities	5,577.06
Commodities and other	57928724A	S	25410440.01	79251040	CC - LDN - Commodities	4,769.37
Commodities and other	57928732A	S	25410440.01	79251040	CC - LDN - Commodities	4,271.91
Commodities and other	57928752A	B	25410440.01	79251040	CC - LDN - Commodities	6,066.99
Commodities and other	57928760A	B	25410440.01	79251040	CC - LDN - Commodities	2,764.89
Commodities and other	57928768A	B	25410440.01	79251040	CC - LDN - Commodities	2,754.60
Commodities and other	57928776A	B	25410440.01	79251040	CC - LDN - Commodities	6,271.47
Commodities and other	57928780A	B	25410440.01	79251040	CC - LDN - Commodities	4,875.38
Commodities and other	57928784A	B	25410440.01	79251040	CC - LDN - Commodities	3,562.36
Commodities and other	57928792A	B	25410440.01	79251040	CC - LDN - Commodities	6,965.87
Commodities and other	57928796A	B	25410440.01	79251040	CC - LDN - Commodities	5,577.06
Commodities and other	57928800A	B	25410440.01	79251040	CC - LDN - Commodities	4,180.98
Commodities and other	57928804A	B	25410440.01	79251040	CC - LDN - Commodities	4,769.37

**Positions held in all OTC derivatives contracts in notional amount at the end of each of the last 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	57928808A	B	25410440.01	79251040	CC - LDN - Commodities	3,297.11
Commodities and other	57928816A	B	25410440.01	79251040	CC - LDN - Commodities	5,577.08
Commodities and other	57928820A	B	25410440.01	79251040	CC - LDN - Commodities	4,271.91
Commodities and other	57929252A	B	25411562.01	79251057	CC - LDN - Commodities	4,927,009.50
Commodities and other	57929255A	B	25411562.01	79251057	CC - LDN - Commodities	4,094,871.75
Commodities and other	57929258A	B	25411562.01	79251057	CC - LDN - Commodities	4,094,871.75
Commodities and other	57929261A	B	25411562.01	79251057	CC - LDN - Commodities	4,394,403.00
Commodities and other	57929264A	B	25411562.01	79251057	CC - LDN - Commodities	4,394,403.00
Commodities and other	57929267A	B	25411562.01	79251057	CC - LDN - Commodities	4,094,871.75
Commodities and other	57929270A	B	25411562.01	79251057	CC - LDN - Commodities	4,927,009.50
Commodities and other	57929273A	B	25411562.01	79251057	CC - LDN - Commodities	4,394,403.00
Commodities and other	57929279A	B	25411562.01	79251057	CC - LDN - Commodities	4,394,403.00
Commodities and other	57929306A	B	25411562.01	79251057	CC - LDN - Commodities	4,094,871.75
Commodities and other	57929315A	B	25411562.01	79251057	CC - LDN - Commodities	19,968,750.00
Commodities and other	57929319A	B	25411562.01	79251057	CC - LDN - Commodities	19,968,750.00
Commodities and other	57929322A	B	25411562.01	79251057	CC - LDN - Commodities	19,968,750.00
Commodities and other	57929325A	B	25410440.01	79251055	CC - LDN - Commodities	2,110,936.50
Commodities and other	57929332A	B	25410440.01	79251055	CC - LDN - Commodities	2,325,800.25
Commodities and other	57929335A	B	25410440.01	79251055	CC - LDN - Commodities	2,110,936.50
Commodities and other	57929338A	B	25410440.01	79251055	CC - LDN - Commodities	2,265,414.75
Commodities and other	57929341A	B	25410440.01	79251055	CC - LDN - Commodities	2,265,414.75
Commodities and other	57929344A	B	25410440.01	79251055	CC - LDN - Commodities	2,110,936.50
Commodities and other	57929347A	B	25410440.01	79251055	CC - LDN - Commodities	2,539,865.25
Commodities and other	57929351A	B	25410440.01	79251055	CC - LDN - Commodities	2,265,414.75
Commodities and other	57929354A	B	25410440.01	79251055	CC - LDN - Commodities	2,539,865.25
Commodities and other	57929360A	B	25410440.01	79251055	CC - LDN - Commodities	2,265,414.75
Commodities and other	57929370A	B	25410440.01	79251055	CC - LDN - Commodities	2,119,882.50
Commodities and other	57929382A	B	25410440.01	79251055	CC - LDN - Commodities	2,119,882.50
Commodities and other	57929385A	B	25410440.01	79251055	CC - LDN - Commodities	2,325,800.25
Commodities and other	57929394A	B	25410440.01	79251055	CC - LDN - Commodities	2,119,882.50
Commodities and other	57929397A	B	25410440.01	79251055	CC - LDN - Commodities	2,325,800.25
Commodities and other	57929400A	B	25410440.01	79251055	CC - LDN - Commodities	2,110,936.50
Commodities and other	57929406A	B	25410440.01	79251055	CC - LDN - Commodities	2,119,882.50
Commodities and other	57929409A	B	25410440.01	79251055	CC - LDN - Commodities	2,325,800.25
Commodities and other	57929439A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929442A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929445A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929448A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929451A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929454A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929457A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929460A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929463A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929466A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929469A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929472A	B	25410440.01	79251052	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929508A	B	25410440.01	79251052	CC - LDN - Commodities	7,835,897.25
Commodities and other	57929523A	B	25410440.01	79251052	CC - LDN - Commodities	8,785,451.25
Commodities and other	57929532A	B	25410440.01	79251052	CC - LDN - Commodities	8,044,690.50
Commodities and other	57929544A	B	25410440.01	79251052	CC - LDN - Commodities	7,301,693.25
Commodities and other	57929550A	B	25410440.01	79251052	CC - LDN - Commodities	8,044,690.50
Commodities and other	57929553A	B	25410440.01	79251052	CC - LDN - Commodities	8,044,690.50
Commodities and other	57929556A	B	25410440.01	79251052	CC - LDN - Commodities	8,044,690.50
Commodities and other	57929559A	B	25410440.01	79251052	CC - LDN - Commodities	7,301,693.25
Commodities and other	57929562A	B	25410440.01	79251052	CC - LDN - Commodities	7,301,693.25
Commodities and other	57929565A	B	25410440.01	79251052	CC - LDN - Commodities	7,835,897.25
Commodities and other	57929568A	B	25410440.01	79251052	CC - LDN - Commodities	7,301,693.25
Commodities and other	57929571A	B	25410440.01	79251052	CC - LDN - Commodities	8,785,451.25
Commodities and other	57929574A	B	25410440.01	79251052	CC - LDN - Commodities	7,835,897.25
Commodities and other	57929577A	B	25410440.01	79251052	CC - LDN - Commodities	7,835,897.25
Commodities and other	57929583A	B	25410440.01	79251048	CC - LDN - Commodities	15,975,000.00
Commodities and other	57929598A	B	25410440.01	79251048	CC - LDN - Commodities	15,975,000.00

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

Transaction-Level Detail 2006

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57929637A	B	25410440.01	79251048	CC - LDN - Commodities	22,689,132.75
Commodities and other	57929640A	B	25410440.01	79251048	CC - LDN - Commodities	22,689,132.75
Commodities and other	57929652A	B	25410440.01	79251048	CC - LDN - Commodities	22,689,132.75
Commodities and other	57930032A	S	25410440.01	79251046	CC - LDN - Commodities	6,390,000.00
Commodities and other	57930041A	S	25410440.01	79251046	CC - LDN - Commodities	6,390,000.00
Commodities and other	57930049A	S	25410440.01	79251046	CC - LDN - Commodities	25,560,000.00
Commodities and other	57930057A	S	25410440.01	79251046	CC - LDN - Commodities	6,390,000.00
Commodities and other	57930070A	S	25410440.01	79251046	CC - LDN - Commodities	6,390,000.00
Commodities and other	57930078A	S	25410440.01	79251046	CC - LDN - Commodities	6,390,000.00
Commodities and other	57930087A	S	25410440.01	79251046	CC - LDN - Commodities	6,390,000.00
Commodities and other	57930099A	B	25410440.01	79251046	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930107A	B	25410440.01	79251046	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930119A	B	25410440.01	79251046	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930127A	B	25410440.01	79251046	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930131A	B	25410440.01	79251046	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930135A	B	25410440.01	79251046	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930139A	B	25410440.01	79251046	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930147A	B	25410440.01	79251046	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930152A	B	25410440.01	79251046	CC - LDN - Commodities	19,968,750.00
Commodities and other	57930156A	B	25410440.01	79251046	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930164A	B	25410440.01	79251046	CC - LDN - Commodities	12,780,000.00
Commodities and other	57930169A	B	25410440.01	79251046	CC - LDN - Commodities	19,968,750.00
Commodities and other	57930173A	B	25410440.01	79251046	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930186A	B	25410440.01	79251046	CC - LDN - Commodities	19,968,750.00
Commodities and other	57930203A	B	25410440.01	79251046	CC - LDN - Commodities	19,968,750.00
Commodities and other	57930211A	B	25410440.01	79251046	CC - LDN - Commodities	19,968,750.00
Commodities and other	57930215A	B	25410440.01	79251046	CC - LDN - Commodities	19,968,750.00
Commodities and other	57930259A	B	25410440.01	79251046	CC - LDN - Commodities	14,624,313.75
Commodities and other	57930267A	B	25410440.01	79251046	CC - LDN - Commodities	15,694,479.00
Commodities and other	57930276A	B	25410440.01	79251046	CC - LDN - Commodities	15,694,479.00
Commodities and other	57930284A	B	25410440.01	79251046	CC - LDN - Commodities	15,694,479.00
Commodities and other	57930292A	B	25410440.01	79251046	CC - LDN - Commodities	17,596,143.00
Commodities and other	57930304A	B	25410440.01	79251046	CC - LDN - Commodities	14,624,313.75
Commodities and other	57930308A	B	25410440.01	79251046	CC - LDN - Commodities	17,596,143.00
Commodities and other	57930312A	B	25410440.01	79251046	CC - LDN - Commodities	14,624,313.75
Commodities and other	57930316A	S	25410440.01	79251059	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930320A	B	25410440.01	79251046	CC - LDN - Commodities	14,624,313.75
Commodities and other	57930324A	S	25410440.01	79251059	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930328A	B	25410440.01	79251046	CC - LDN - Commodities	15,694,479.00
Commodities and other	57930332A	S	25410440.01	79251059	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930336A	B	25410440.01	79251046	CC - LDN - Commodities	17,596,143.00
Commodities and other	57930344A	S	25410440.01	79251059	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930360A	S	25410440.01	79251059	CC - LDN - Commodities	12,780,000.00
Commodities and other	57930368A	S	25410440.01	79251059	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930372A	S	25410440.01	79251059	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930376A	S	25410440.01	79251059	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930388A	S	25410440.01	79251059	CC - LDN - Commodities	3,195,000.00
Commodities and other	57930397A	S	25411562.01	79251043	CC - LDN - Commodities	19,968,750.00
Commodities and other	57930737A	S	25410440.01	79251036	CC - LDN - Commodities	5,814.90
Commodities and other	57930741A	S	25410440.01	79251036	CC - LDN - Commodities	4,473.00
Commodities and other	57930761A	S	25410440.01	79251036	CC - LDN - Commodities	9,009.90
Commodities and other	57930765A	S	25410440.01	79251036	CC - LDN - Commodities	10,176.08
Commodities and other	57930777A	S	25410440.01	79251036	CC - LDN - Commodities	7,268.63
Commodities and other	57930781A	S	25410440.01	79251036	CC - LDN - Commodities	11,246.40
Commodities and other	57930789A	B	25410440.01	79251036	CC - LDN - Commodities	4,473.00
Commodities and other	57930805A	B	25410440.01	79251036	CC - LDN - Commodities	10,176.08
Commodities and other	57930817A	B	25410440.01	79251036	CC - LDN - Commodities	5,814.90
Commodities and other	57930829A	B	25410440.01	79251036	CC - LDN - Commodities	9,009.90
Commodities and other	57930841A	B	25410440.01	79251036	CC - LDN - Commodities	11,246.40
Commodities and other	57930845A	B	25410440.01	79251036	CC - LDN - Commodities	7,268.63
Commodities and other	57930861A	S	25410440.01	79251036	CC - LDN - Commodities	1,118.25
Commodities and other	57930873A	S	25410440.01	79251036	CC - LDN - Commodities	1,118.25

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

Transaction-Level Detail 2006

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57930885A	S	25410440.01	79251036	CC - LDN - Commodities	1,118.25
Commodities and other	57930897A	S	25410440.01	79251036	CC - LDN - Commodities	1,070.33
Commodities and other	57930901A	S	25410440.01	79251036	CC - LDN - Commodities	1,118.25
Commodities and other	57930917A	B	25410440.01	79251036	CC - LDN - Commodities	1,118.25
Commodities and other	57930929A	B	25410440.01	79251036	CC - LDN - Commodities	1,118.25
Commodities and other	57930941A	B	25410440.01	79251036	CC - LDN - Commodities	1,118.25
Commodities and other	57930953A	B	25410440.01	79251036	CC - LDN - Commodities	1,070.33
Commodities and other	57930957A	B	25410440.01	79251036	CC - LDN - Commodities	1,118.25
Commodities and other	57930981A	S	25410440.01	79251036	CC - LDN - Commodities	8,037.41
Commodities and other	57930997A	S	25410440.01	79251036	CC - LDN - Commodities	4,542.91
Commodities and other	57931005A	S	25410440.01	79251036	CC - LDN - Commodities	2,346.34
Commodities and other	57931017A	S	25410440.01	79251036	CC - LDN - Commodities	8,965.94
Commodities and other	57931021A	S	25410440.01	79251036	CC - LDN - Commodities	1,135.69
Commodities and other	57931025A	S	25410440.01	79251036	CC - LDN - Commodities	6,869.19
Commodities and other	57931033A	S	25410440.01	79251036	CC - LDN - Commodities	3,444.59
Commodities and other	57931041A	S	25410440.01	79251036	CC - LDN - Commodities	5,678.60
Commodities and other	57931045A	B	25410440.01	79251036	CC - LDN - Commodities	8,037.41
Commodities and other	57931061A	B	25410440.01	79251036	CC - LDN - Commodities	4,542.91
Commodities and other	57931069A	B	25410440.01	79251036	CC - LDN - Commodities	2,346.34
Commodities and other	57931082A	B	25410440.01	79251036	CC - LDN - Commodities	8,965.94
Commodities and other	57931086A	B	25410440.01	79251036	CC - LDN - Commodities	1,135.69
Commodities and other	57931090A	B	25410440.01	79251036	CC - LDN - Commodities	6,869.19
Commodities and other	57931094A	S	25410440.01	79251036	CC - LDN - Commodities	5,072.25
Commodities and other	57931098A	B	25410440.01	79251036	CC - LDN - Commodities	3,444.59
Commodities and other	57931102A	S	25410440.01	79251036	CC - LDN - Commodities	6,383.48
Commodities and other	57931106A	B	25410440.01	79251036	CC - LDN - Commodities	5,678.60
Commodities and other	57931110A	S	25410440.01	79251036	CC - LDN - Commodities	5,401.40
Commodities and other	57931114A	S	25410440.01	79251036	CC - LDN - Commodities	3,475.01
Commodities and other	57931118A	S	25410440.01	79251036	CC - LDN - Commodities	1,964.16
Commodities and other	57931126A	S	25410440.01	79251036	CC - LDN - Commodities	2,978.57
Commodities and other	57931134A	S	25410440.01	79251036	CC - LDN - Commodities	4,419.32
Commodities and other	57931138A	S	25410440.01	79251036	CC - LDN - Commodities	3,928.32
Commodities and other	57931162A	S	25410440.01	79251036	CC - LDN - Commodities	5,892.41
Commodities and other	57931166A	B	25410440.01	79251036	CC - LDN - Commodities	3,475.01
Commodities and other	57931174A	B	25410440.01	79251036	CC - LDN - Commodities	2,978.57
Commodities and other	57931178A	S	25410440.01	79251036	CC - LDN - Commodities	2,428.20
Commodities and other	57931182A	B	25410440.01	79251036	CC - LDN - Commodities	4,419.32
Commodities and other	57931190A	B	25410440.01	79251036	CC - LDN - Commodities	3,928.32
Commodities and other	57931194A	B	25410440.01	79251036	CC - LDN - Commodities	5,072.25
Commodities and other	57931202A	B	25410440.01	79251036	CC - LDN - Commodities	6,383.48
Commodities and other	57931210A	B	25410440.01	79251036	CC - LDN - Commodities	5,401.40
Commodities and other	57931214A	B	25410440.01	79251036	CC - LDN - Commodities	5,892.41
Commodities and other	57931218A	B	25410440.01	79251036	CC - LDN - Commodities	1,964.16
Commodities and other	57931230A	B	25410440.01	79251036	CC - LDN - Commodities	2,428.20
Commodities and other	57933366A	S	25410440.01	79251058	CC - LDN - Commodities	7,423.65
Commodities and other	57933374A	S	25410440.01	79251058	CC - LDN - Commodities	8,060.21
Commodities and other	57933382A	S	25410440.01	79251058	CC - LDN - Commodities	7,795.91
Commodities and other	57933386A	S	25410440.01	79251058	CC - LDN - Commodities	7,706.65
Commodities and other	57933390A	S	25410440.01	79251058	CC - LDN - Commodities	8,522.68
Commodities and other	57933394A	S	25410440.01	79251058	CC - LDN - Commodities	7,615.19
Commodities and other	57933398A	S	25410440.01	79251058	CC - LDN - Commodities	8,805.78
Commodities and other	57933402A	S	25410440.01	79251058	CC - LDN - Commodities	8,339.96
Commodities and other	57933406A	S	25410440.01	79251058	CC - LDN - Commodities	8,151.52
Commodities and other	57933410A	S	25410440.01	79251058	CC - LDN - Commodities	7,863.60
Commodities and other	57933414A	S	25410440.01	79251058	CC - LDN - Commodities	7,232.49
Commodities and other	57933418A	S	25410440.01	79251058	CC - LDN - Commodities	8,619.32
Commodities and other	57933422A	S	25410440.01	79251058	CC - LDN - Commodities	7,972.23
Commodities and other	57933426A	S	25410440.01	79251058	CC - LDN - Commodities	7,331.07
Commodities and other	57933430A	S	25410440.01	79251058	CC - LDN - Commodities	7,521.32
Commodities and other	57933434A	S	25410440.01	79251058	CC - LDN - Commodities	8,892.98
Commodities and other	57933438A	S	25410440.01	79251058	CC - LDN - Commodities	8,246.41
Commodities and other	57933446A	S	25410440.01	79251058	CC - LDN - Commodities	8,431.68

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

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57933454A	S	25410440.01	79251058	CC - LDN - Commodities	8,716.59
Commodities and other	57933506A	S	25410440.01	79251058	CC - LDN - Commodities	570,340.28
Commodities and other	57933514A	S	25410440.01	79251058	CC - LDN - Commodities	545,792.46
Commodities and other	57933522A	S	25410440.01	79251058	CC - LDN - Commodities	504,232.57
Commodities and other	57933530A	S	25410440.01	79251058	CC - LDN - Commodities	551,825.49
Commodities and other	57933534A	S	25410440.01	79251058	CC - LDN - Commodities	521,757.05
Commodities and other	57933538A	S	25410440.01	79251058	CC - LDN - Commodities	527,616.56
Commodities and other	57933542A	S	25410440.01	79251058	CC - LDN - Commodities	518,079.08
Commodities and other	57933546A	S	25410440.01	79251058	CC - LDN - Commodities	479,148.08
Commodities and other	57933550A	S	25410440.01	79251058	CC - LDN - Commodities	510,320.01
Commodities and other	57933554A	S	25410440.01	79251058	CC - LDN - Commodities	578,681.60
Commodities and other	57933558A	S	25410440.01	79251058	CC - LDN - Commodities	564,277.23
Commodities and other	57933562A	S	25410440.01	79251058	CC - LDN - Commodities	498,050.10
Commodities and other	57933566A	S	25410440.01	79251058	CC - LDN - Commodities	538,839.85
Commodities and other	57933570A	S	25410440.01	79251058	CC - LDN - Commodities	491,888.01
Commodities and other	57933574A	S	25410440.01	79251058	CC - LDN - Commodities	585,948.27
Commodities and other	57933582A	S	25410440.01	79251058	CC - LDN - Commodities	485,494.81
Commodities and other	57933586A	S	25410440.01	79251058	CC - LDN - Commodities	533,579.40
Commodities and other	57933590A	S	25410440.01	79251058	CC - LDN - Commodities	582,862.22
Commodities and other	57933594A	S	25410440.01	79251058	CC - LDN - Commodities	558,103.28
Commodities and other	57936815A	B	25410440.01	79251069	CC - LDN - Commodities	7,843,405.50
Commodities and other	57936819A	B	25410440.01	79251069	CC - LDN - Commodities	7,843,405.50
Commodities and other	57936835A	B	25410440.01	79251069	CC - LDN - Commodities	7,843,405.50
Commodities and other	57936839A	B	25410440.01	79251069	CC - LDN - Commodities	8,605,253.25
Commodities and other	57936843A	B	25410440.01	79251069	CC - LDN - Commodities	8,605,253.25
Commodities and other	57936851A	B	25410440.01	79251069	CC - LDN - Commodities	7,843,405.50
Commodities and other	57936855A	B	25410440.01	79251069	CC - LDN - Commodities	8,605,253.25
Commodities and other	57936859A	B	25410440.01	79251069	CC - LDN - Commodities	11,027,881.17
Commodities and other	57936863A	B	25410440.01	79251069	CC - LDN - Commodities	11,027,881.17
Commodities and other	57936867A	B	25410440.01	79251069	CC - LDN - Commodities	11,027,881.17
Commodities and other	57936871A	B	25410440.01	79251069	CC - LDN - Commodities	8,605,253.25
Commodities and other	57936875A	B	25410440.01	79251069	CC - LDN - Commodities	11,027,881.17
Commodities and other	57936879A	B	25410440.01	79251069	CC - LDN - Commodities	11,834,708.13
Commodities and other	57936883A	B	25410440.01	79251069	CC - LDN - Commodities	11,834,708.13
Commodities and other	57936887A	B	25410440.01	79251069	CC - LDN - Commodities	11,834,708.13
Commodities and other	57936891A	B	25410440.01	79251069	CC - LDN - Commodities	13,268,764.71
Commodities and other	57936895A	B	25410440.01	79251069	CC - LDN - Commodities	11,834,708.13
Commodities and other	57936903A	B	25410440.01	79251069	CC - LDN - Commodities	13,268,764.71
Commodities and other	57936919A	B	25410440.01	79251069	CC - LDN - Commodities	13,268,764.71
Commodities and other	57939387A	B	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57939387A	S	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57939390A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57939390A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57939393A	B	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57939393A	S	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57939404A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57939404A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57939403A	B	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57939403A	S	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57939411A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57939411A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57939836A	B	25225525.01	79011227	CC - LDN - Commodities	3,349,399.69
Commodities and other	57939836A	S	25225525.01	79011227	CC - LDN - Commodities	3,349,399.69
Commodities and other	57939842A	B	25225525.01	79011227	CC - LDN - Commodities	3,461,046.35
Commodities and other	57939842A	S	25225525.01	79011227	CC - LDN - Commodities	3,461,046.35
Commodities and other	57939845A	B	25225525.01	79011227	CC - LDN - Commodities	3,461,046.35
Commodities and other	57939845A	S	25225525.01	79011227	CC - LDN - Commodities	3,461,046.35
Commodities and other	57939848A	B	25225525.01	79011227	CC - LDN - Commodities	3,126,106.38
Commodities and other	57939848A	S	25225525.01	79011227	CC - LDN - Commodities	3,126,106.38
Commodities and other	57939853A	B	25225525.01	79011227	CC - LDN - Commodities	3,461,046.35
Commodities and other	57939853A	S	25225525.01	79011227	CC - LDN - Commodities	3,461,046.35
Commodities and other	57939861A	S	25225525.01	79011227	CC - LDN - Commodities	3,492,492.90

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

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57939861A	B	25225525.01	79011227	CC - LDN - Commodities	3,492,492.90
Commodities and other	57939865A	S	25225525.01	79011227	CC - LDN - Commodities	3,154,509.72
Commodities and other	57939865A	B	25225525.01	79011227	CC - LDN - Commodities	3,154,509.72
Commodities and other	57939870A	S	25225525.01	79011227	CC - LDN - Commodities	3,379,831.84
Commodities and other	57939870A	B	25225525.01	79011227	CC - LDN - Commodities	3,379,831.84
Commodities and other	57939880A	S	25225525.01	79011227	CC - LDN - Commodities	3,492,492.90
Commodities and other	57939880A	B	25225525.01	79011227	CC - LDN - Commodities	3,492,492.90
Commodities and other	57939893A	S	25225525.01	79011227	CC - LDN - Commodities	3,492,492.90
Commodities and other	57939893A	B	25225525.01	79011227	CC - LDN - Commodities	3,492,492.90
Commodities and other	57944717A	S	25283961.01	79096017	CC - LDN - Commodities	4,612,338.96
Commodities and other	57948369A	S	25233354.01	79014007	CC - NYK - Commodities	7,212,000.00
Commodities and other	57948452A	S	25410440.01	79251066	CC - LDN - Commodities	9,853,024.97
Commodities and other	57948456A	B	25410440.01	79251066	CC - LDN - Commodities	9,853,024.97
Commodities and other	57948460A	B	25410440.01	79251066	CC - LDN - Commodities	7,389,768.79
Commodities and other	57948465A	S	25410440.01	79251066	CC - LDN - Commodities	7,389,768.79
Commodities and other	57948585A	S	25233354.01	79014007	CC - NYK - Commodities	7,212,000.00
Commodities and other	57949076A	S	25277492.01	79010606	CC - NYK - Commodities	1,352,489.35
Commodities and other	57949116A	S	25295759.01	79096017	CC - LDN - Commodities	9,224,677.93
Commodities and other	57949271A	S	25287145.01	79096130	CC - LDN - Commodities	8,040,000.00
Commodities and other	57949766A	B	25284217.01	79011410	CC - SI - Commodities	1,827,500.00
Commodities and other	57949770A	B	25284217.01	79011410	CC - SI - Commodities	1,827,500.00
Commodities and other	57949815A	B	25284217.01	79011410	CC - SI - Commodities	1,827,500.00
Commodities and other	57949820A	B	25284217.01	79011410	CC - SI - Commodities	1,827,500.00
Commodities and other	57950760A	B	25233354.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	57950765A	S	25233354.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	57958101A	S	25297607.01	79096017	CC - LDN - Commodities	9,224,677.93
Commodities and other	57958430A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958430A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958433A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958433A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958438A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958438A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958441A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958441A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958444A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958444A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958448A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958448A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958470A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958470A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958473A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958473A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958476A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958476A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958480A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958480A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958483A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958483A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57958486A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958486A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57958497A	S	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57958497A	B	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57958501A	S	25287145.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57958501A	B	25287145.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57958504A	S	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57958504A	B	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57958508A	S	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57958508A	B	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57958511A	S	25287145.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57958511A	B	25287145.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57958514A	S	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57958514A	B	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30

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

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Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57961199A	S	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961199A	B	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961202A	S	25287145.01	79011227	CC - LDN - Commodities	2,103,006.48
Commodities and other	57961202A	B	25287145.01	79011227	CC - LDN - Commodities	2,103,006.48
Commodities and other	57961205A	S	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961205A	B	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961208A	S	25287145.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57961208A	B	25287145.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57961211A	S	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961211A	B	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961214A	S	25287145.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57961214A	B	25287145.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57961217A	S	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961217A	B	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961220A	S	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961220A	B	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961223A	S	25287145.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57961223A	B	25287145.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57961226A	S	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961226A	B	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961229A	S	25287145.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57961229A	B	25287145.01	79011227	CC - LDN - Commodities	2,253,221.23
Commodities and other	57961232A	S	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961232A	B	25287145.01	79011227	CC - LDN - Commodities	2,328,328.60
Commodities and other	57961248A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961248A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961252A	S	25287145.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57961252A	B	25287145.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57961255A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961255A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961259A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961259A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961262A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961262A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961265A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961265A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961268A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961268A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961271A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961271A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961274A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961274A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961277A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961277A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961280A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961280A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961283A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961283A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961312A	S	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961312A	B	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961315A	S	25287145.01	79011227	CC - LDN - Commodities	1,089,056.93
Commodities and other	57961315A	B	25287145.01	79011227	CC - LDN - Commodities	1,089,056.93
Commodities and other	57961318A	S	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961318A	B	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961321A	S	25287145.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57961321A	B	25287145.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57961325A	S	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961325A	B	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961328A	S	25287145.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57961328A	B	25287145.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57961332A	S	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961332A	B	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30

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

Transaction-Level Detail 2006

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57961335A	S	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961335A	B	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961339A	S	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961339A	B	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961342A	S	25287145.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57961342A	B	25287145.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57961345A	S	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961345A	B	25287145.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57961348A	S	25287145.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57961348A	B	25287145.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57961811A	B	25298811.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961811A	S	25298811.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961815A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961815A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961818A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961818A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961821A	B	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57961821A	S	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57961826A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961826A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961886A	S	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961886A	B	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961890A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961890A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961893A	S	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961893A	B	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961896A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961896A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961899A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961899A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57961902A	S	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57961902A	B	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57962219A	S	25280439.01	79004821	CC - LDN - Commodities	293,750.00
Commodities and other	57962221A	S	25280439.01	79004821	CC - LDN - Commodities	329,750.00
Commodities and other	57962227A	S	25280439.01	79004821	CC - LDN - Commodities	263,500.00
Commodities and other	57962235A	S	25280439.01	79004821	CC - LDN - Commodities	289,437.50
Commodities and other	57962239A	S	25280439.01	79004821	CC - LDN - Commodities	258,750.00
Commodities and other	57962248A	S	25280439.01	79004821	CC - LDN - Commodities	303,250.00
Commodities and other	57962252A	S	25280439.01	79004821	CC - LDN - Commodities	269,187.50
Commodities and other	57962254A	S	25280439.01	79004821	CC - LDN - Commodities	314,500.00
Commodities and other	57962260A	S	25280439.01	79004821	CC - LDN - Commodities	282,250.00
Commodities and other	57962264A	S	25280439.01	79004821	CC - LDN - Commodities	261,250.00
Commodities and other	57962266A	S	25280439.01	79004821	CC - LDN - Commodities	320,125.00
Commodities and other	57962270A	S	25280439.01	79004821	CC - LDN - Commodities	308,875.00
Commodities and other	57962274A	S	25280439.01	79004821	CC - LDN - Commodities	272,875.00
Commodities and other	57962278A	S	25280439.01	79004821	CC - LDN - Commodities	260,125.00
Commodities and other	57962280A	S	25280439.01	79004821	CC - LDN - Commodities	335,625.00
Commodities and other	57962286A	S	25280439.01	79004821	CC - LDN - Commodities	251,125.00
Commodities and other	57962290A	S	25280439.01	79004821	CC - LDN - Commodities	288,562.50
Commodities and other	57962296A	S	25280439.01	79004821	CC - LDN - Commodities	254,500.00
Commodities and other	57962298A	S	25280439.01	79004821	CC - LDN - Commodities	299,500.00
Commodities and other	57962300A	S	25280439.01	79004821	CC - LDN - Commodities	279,125.00
Commodities and other	57962302A	S	25280439.01	79004821	CC - LDN - Commodities	340,125.00
Commodities and other	57962306A	S	25280439.01	79004821	CC - LDN - Commodities	290,875.00
Commodities and other	57962309A	S	25280439.01	79004821	CC - LDN - Commodities	277,562.50
Commodities and other	57962316A	S	25280439.01	79004821	CC - LDN - Commodities	265,062.50
Commodities and other	57962320A	S	25280439.01	79004821	CC - LDN - Commodities	325,875.00
Commodities and other	57962323A	S	25280439.01	79004821	CC - LDN - Commodities	242,375.00
Commodities and other	57962326A	S	25280439.01	79004821	CC - LDN - Commodities	305,125.00
Commodities and other	57962333A	S	25280439.01	79004821	CC - LDN - Commodities	337,062.50
Commodities and other	57962337A	S	25280439.01	79004821	CC - LDN - Commodities	269,750.00
Commodities and other	57962341A	S	25280439.01	79004821	CC - LDN - Commodities	298,625.00

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

Transaction-Level Detail 2006

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57962347A	S	25280439.01	79004821	CC - LDN - Commodities	331,687.50
Commodities and other	57962351A	S	25280439.01	79004821	CC - LDN - Commodities	310,750.00
Commodities and other	57962355A	S	25280439.01	79004821	CC - LDN - Commodities	295,187.50
Commodities and other	57962359A	S	25280439.01	79004821	CC - LDN - Commodities	257,875.00
Commodities and other	57962361A	S	25280439.01	79004821	CC - LDN - Commodities	283,687.50
Commodities and other	57962369A	S	25280439.01	79004821	CC - LDN - Commodities	288,000.00
Commodities and other	57962371A	S	25280439.01	79004821	CC - LDN - Commodities	322,000.00
Commodities and other	57962379A	S	25280439.01	79004821	CC - LDN - Commodities	262,375.00
Commodities and other	57962387A	S	25280439.01	79004821	CC - LDN - Commodities	318,375.00
Commodities and other	57962391A	S	25280439.01	79004821	CC - LDN - Commodities	274,437.50
Commodities and other	57962393A	S	25280439.01	79004821	CC - LDN - Commodities	301,375.00
Commodities and other	57962397A	S	25280439.01	79004821	CC - LDN - Commodities	252,250.00
Commodities and other	57962399A	S	25280439.01	79004821	CC - LDN - Commodities	327,812.50
Commodities and other	57962405A	S	25280439.01	79004821	CC - LDN - Commodities	259,000.00
Commodities and other	57962407A	S	25280439.01	79004821	CC - LDN - Commodities	307,000.00
Commodities and other	57962412A	S	25280439.01	79004821	CC - LDN - Commodities	339,625.00
Commodities and other	57962414A	S	25280439.01	79004821	CC - LDN - Commodities	318,250.00
Commodities and other	57962418A	S	25280439.01	79004821	CC - LDN - Commodities	280,687.50
Commodities and other	57962422A	S	25280439.01	79004821	CC - LDN - Commodities	255,625.00
Commodities and other	57962424A	S	25280439.01	79004821	CC - LDN - Commodities	333,625.00
Commodities and other	57962430A	S	25280439.01	79004821	CC - LDN - Commodities	292,312.50
Commodities and other	57962434A	S	25280439.01	79004821	CC - LDN - Commodities	268,625.00
Commodities and other	57962438A	S	25280439.01	79004821	CC - LDN - Commodities	276,000.00
Commodities and other	57962446A	S	25280439.01	79004821	CC - LDN - Commodities	340,000.00
Commodities and other	57962448A	S	25280439.01	79004821	CC - LDN - Commodities	298,062.50
Commodities and other	57962450A	S	25280439.01	79004821	CC - LDN - Commodities	271,312.50
Commodities and other	57962456A	S	25280439.01	79004821	CC - LDN - Commodities	312,625.00
Commodities and other	57962460A	S	25280439.01	79004821	CC - LDN - Commodities	323,937.50
Commodities and other	57962464A	S	25280439.01	79004821	CC - LDN - Commodities	285,125.00
Commodities and other	57962468A	S	25280439.01	79004821	CC - LDN - Commodities	253,375.00
Commodities and other	57962526A	S	25287145.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57962621A	S	25287145.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57963478A	B	25257536.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	57963824A	S	25225632.01	79014007	CC - NYK - Commodities	216,360,000.00
Commodities and other	57965764A	B	25226341.01	79014007	CC - NYK - Commodities	36,060,000.00
Commodities and other	57967943A	B	25217191.01	79094014	CC - LDN - Commodities	40,896,000.00
Commodities and other	57968065A	B	25277971.01	79010877	CC - NYK - Commodities	10,149,000.00
Commodities and other	57968094A	B	25277971.01	79010877	CC - NYK - Commodities	10,188,800.00
Commodities and other	57972621A	B	25234915.01	79011227	CC - LDN - Commodities	578,841.06
Commodities and other	57972621A	S	25234915.01	79011227	CC - LDN - Commodities	578,841.06
Commodities and other	57972628A	B	25234915.01	79011227	CC - LDN - Commodities	558,233.28
Commodities and other	57972628A	S	25234915.01	79011227	CC - LDN - Commodities	558,233.28
Commodities and other	57972653A	S	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57972653A	B	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57972656A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57972656A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57972659A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57972659A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57972663A	S	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57972663A	B	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57972666A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57972666A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57973264A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57973264A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57973267A	S	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57973267A	B	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57973270A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57973270A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57973274A	S	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57973274A	B	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57973277A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57973277A	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	57975070A	B	25264888.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57975070A	S	25264888.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	57975073A	B	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57975073A	S	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57975079A	B	25264888.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57975079A	S	25264888.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	57975082A	B	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57975082A	S	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57975086A	B	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57975086A	S	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	57975168A	B	25226341.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57975168A	S	25226341.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57975171A	B	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57975171A	S	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57975174A	B	25226341.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57975174A	S	25226341.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57975177A	B	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57975177A	S	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57975180A	B	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57975180A	S	25226341.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57975184A	B	25226341.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57975184A	S	25226341.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57977567A	B	25225871.01	79010606	CC - NYK - Commodities	10,068,680.00
Commodities and other	57977643A	B	253411090.01	79010877	CC - NYK - Commodities	10,149,000.00
Commodities and other	57977665A	B	25277971.01	79010877	CC - NYK - Commodities	10,149,000.00
Commodities and other	57978213A	S	25226341.01	79010606	CC - NYK - Commodities	5,556,960.00
Commodities and other	57978295A	B	25277971.01	79010956	CC - NYK - Commodities	15,047,420.80
Commodities and other	57978370A	S	25210535.01	79004821	CC - LDN - Commodities	4,719,029.92
Commodities and other	57978371A	S	25210535.01	79004821	CC - LDN - Commodities	4,719,029.92
Commodities and other	57982296A	B	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57982296A	S	25239682.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57982327A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57982327A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57982363A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57982363A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57982436A	B	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57982436A	S	25239682.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57982439A	B	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57982439A	S	25239682.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57983656A	B	25298811.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57983656A	S	25298811.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57983659A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57983659A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57983662A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57983662A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57983665A	B	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57983665A	S	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57983668A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57983668A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57983970A	S	25210865.01	79092019	CC - LDN - Commodities	6,725,000.00
Commodities and other	57983973A	S	25210865.01	79092019	CC - LDN - Commodities	6,725,000.00
Commodities and other	57984553A	S	25277492.01	79010606	CC - NYK - Commodities	2,704,978.69
Commodities and other	57985019A	S	25210535.01	79004821	CC - LDN - Commodities	1,231,051.40
Commodities and other	57985020A	S	25210535.01	79004821	CC - LDN - Commodities	1,231,051.40
Commodities and other	57985021A	S	25210535.01	79004821	CC - LDN - Commodities	1,231,051.40
Commodities and other	57985023A	S	25210535.01	79004821	CC - LDN - Commodities	1,231,051.40
Commodities and other	57985024A	S	25210535.01	79004821	CC - LDN - Commodities	1,231,051.40
Commodities and other	57985025A	S	25210535.01	79004821	CC - LDN - Commodities	1,231,051.40
Commodities and other	57985026A	S	25210535.01	79004821	CC - LDN - Commodities	4,924,205.61
Commodities and other	57985027A	S	25210535.01	79004821	CC - LDN - Commodities	4,924,205.61
Commodities and other	57985030A	S	25210535.01	79004821	CC - LDN - Commodities	4,924,205.61
Commodities and other	57985031A	S	25210535.01	79004821	CC - LDN - Commodities	4,924,205.61

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

Transaction-Level Detail 2006

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	57985262A	B	25277971.01	79010877	CC - NYK - Commodities	11,641,500.00
Commodities and other	57985283A	S	25210535.01	79004821	CC - LDN - Commodities	4,924,205.61
Commodities and other	57985360A	S	25210535.01	79004821	CC - LDN - Commodities	4,924,205.61
Commodities and other	57987745A	B	25267949.01	79010131	CC - NYK - Commodities	7,042,675.00
Commodities and other	57987865A	B	25341090.01	79010896	CC - NYK - Commodities	13,630,500.00
Commodities and other	57990622A	S	25277492.01	79010606	CC - NYK - Commodities	5,195,075.90
Commodities and other	57990729A	B	25257981.01	79010606	CC - NYK - Commodities	7,042,675.00
Commodities and other	57994307A	B	25298811.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57994307A	S	25298811.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57994310A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57994310A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57994316A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57994316A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57994319A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57994319A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57994323A	B	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57994323A	S	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57994652A	S	25280439.01	79004821	CC - LDN - Commodities	293,750.00
Commodities and other	57994654A	S	25280439.01	79004821	CC - LDN - Commodities	329,750.00
Commodities and other	57994660A	S	25280439.01	79004821	CC - LDN - Commodities	263,500.00
Commodities and other	57994663A	S	25280439.01	79004821	CC - LDN - Commodities	289,437.50
Commodities and other	57994672A	S	25280439.01	79004821	CC - LDN - Commodities	258,750.00
Commodities and other	57994680A	S	25280439.01	79004821	CC - LDN - Commodities	303,250.00
Commodities and other	57994684A	S	25280439.01	79004821	CC - LDN - Commodities	268,187.50
Commodities and other	57994687A	S	25280439.01	79004821	CC - LDN - Commodities	314,500.00
Commodities and other	57994693A	S	25280439.01	79004821	CC - LDN - Commodities	282,250.00
Commodities and other	57994697A	S	25280439.01	79004821	CC - LDN - Commodities	261,250.00
Commodities and other	57994699A	S	25280439.01	79004821	CC - LDN - Commodities	320,125.00
Commodities and other	57994703A	S	25280439.01	79004821	CC - LDN - Commodities	308,875.00
Commodities and other	57994707A	S	25280439.01	79004821	CC - LDN - Commodities	272,875.00
Commodities and other	57994711A	S	25280439.01	79004821	CC - LDN - Commodities	260,125.00
Commodities and other	57994713A	S	25280439.01	79004821	CC - LDN - Commodities	335,625.00
Commodities and other	57994721A	S	25280439.01	79004821	CC - LDN - Commodities	251,125.00
Commodities and other	57994725A	S	25280439.01	79004821	CC - LDN - Commodities	288,562.50
Commodities and other	57994731A	S	25280439.01	79004821	CC - LDN - Commodities	254,500.00
Commodities and other	57994733A	S	25280439.01	79004821	CC - LDN - Commodities	299,500.00
Commodities and other	57994735A	S	25280439.01	79004821	CC - LDN - Commodities	279,125.00
Commodities and other	57994737A	S	25280439.01	79004821	CC - LDN - Commodities	340,125.00
Commodities and other	57994741A	S	25280439.01	79004821	CC - LDN - Commodities	290,875.00
Commodities and other	57994743A	S	25280439.01	79004821	CC - LDN - Commodities	277,562.50
Commodities and other	57994749A	S	25280439.01	79004821	CC - LDN - Commodities	265,062.50
Commodities and other	57994751A	S	25280439.01	79004821	CC - LDN - Commodities	325,875.00
Commodities and other	57994753A	S	25280439.01	79004821	CC - LDN - Commodities	242,375.00
Commodities and other	57994755A	S	25280439.01	79004821	CC - LDN - Commodities	305,125.00
Commodities and other	57994759A	S	25280439.01	79004821	CC - LDN - Commodities	337,062.50
Commodities and other	57994763A	S	25280439.01	79004821	CC - LDN - Commodities	269,750.00
Commodities and other	57994767A	S	25280439.01	79004821	CC - LDN - Commodities	296,625.00
Commodities and other	57994773A	S	25280439.01	79004821	CC - LDN - Commodities	331,687.50
Commodities and other	57994777A	S	25280439.01	79004821	CC - LDN - Commodities	310,750.00
Commodities and other	57994781A	S	25280439.01	79004821	CC - LDN - Commodities	295,187.50
Commodities and other	57994785A	S	25280439.01	79004821	CC - LDN - Commodities	257,875.00
Commodities and other	57994787A	S	25280439.01	79004821	CC - LDN - Commodities	283,687.50
Commodities and other	57994795A	S	25280439.01	79004821	CC - LDN - Commodities	288,000.00
Commodities and other	57994797A	S	25280439.01	79004821	CC - LDN - Commodities	322,000.00
Commodities and other	57994805A	S	25280439.01	79004821	CC - LDN - Commodities	262,375.00
Commodities and other	57994813A	S	25280439.01	79004821	CC - LDN - Commodities	318,375.00
Commodities and other	57994817A	S	25280439.01	79004821	CC - LDN - Commodities	274,437.50
Commodities and other	57994819A	S	25280439.01	79004821	CC - LDN - Commodities	301,375.00
Commodities and other	57994823A	S	25280439.01	79004821	CC - LDN - Commodities	252,250.00
Commodities and other	57994825A	S	25280439.01	79004821	CC - LDN - Commodities	327,812.50
Commodities and other	57994831A	S	25280439.01	79004821	CC - LDN - Commodities	259,000.00
Commodities and other	57994833A	S	25280439.01	79004821	CC - LDN - Commodities	307,000.00

**Positions held in all OTC derivatives contracts in notional amount at the end of each of the last 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	57994837A	S	25280439.01	79004821	CC - LDN - Commodities	339,625.00
Commodities and other	57994839A	S	25280439.01	79004821	CC - LDN - Commodities	319,250.00
Commodities and other	57994843A	S	25280439.01	79004821	CC - LDN - Commodities	280,687.50
Commodities and other	57994847A	S	25280439.01	79004821	CC - LDN - Commodities	255,625.00
Commodities and other	57994849A	S	25280439.01	79004821	CC - LDN - Commodities	333,625.00
Commodities and other	57994855A	S	25280439.01	79004821	CC - LDN - Commodities	292,312.50
Commodities and other	57994859A	S	25280439.01	79004821	CC - LDN - Commodities	269,625.00
Commodities and other	57994863A	S	25280439.01	79004821	CC - LDN - Commodities	276,000.00
Commodities and other	57994871A	S	25280439.01	79004821	CC - LDN - Commodities	340,000.00
Commodities and other	57994873A	S	25280439.01	79004821	CC - LDN - Commodities	298,062.50
Commodities and other	57994875A	S	25280439.01	79004821	CC - LDN - Commodities	271,312.50
Commodities and other	57994881A	S	25280439.01	79004821	CC - LDN - Commodities	312,625.00
Commodities and other	57994885A	S	25280439.01	79004821	CC - LDN - Commodities	323,937.50
Commodities and other	57994889A	S	25280439.01	79004821	CC - LDN - Commodities	285,125.00
Commodities and other	57994893A	S	25280439.01	79004821	CC - LDN - Commodities	253,375.00
Commodities and other	57994922A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57994922A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57994924A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57994924A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57994930A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57994930A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57994933A	B	25264888.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57994933A	S	25264888.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57994935A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57994935A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995011A	B	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57995011A	S	25266339.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57995017A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995017A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995020A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995020A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995023A	B	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995023A	S	25266339.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995026A	B	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57995026A	S	25266339.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57995039A	B	25298811.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57995039A	S	25298811.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57995042A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995042A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995045A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995045A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995048A	B	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57995048A	S	25298811.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57995052A	B	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995052A	S	25298811.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995264A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57995264A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57995270A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995270A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995274A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995274A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995290A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995290A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995294A	B	25287145.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57995294A	S	25287145.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	57995297A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57995297A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	57995301A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995301A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995305A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995305A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995310A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995310A	S	25287145.01	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	5799531DA	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995314A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995314A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	57995318A	S	25287145.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57995318A	B	25287145.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	57997568A	B	25280439.01	79004821	CC - LDN - Commodities	587,500.00
Commodities and other	57997570A	B	25280439.01	79004821	CC - LDN - Commodities	659,500.00
Commodities and other	57997576A	B	25280439.01	79004821	CC - LDN - Commodities	578,875.00
Commodities and other	57997584A	B	25280439.01	79004821	CC - LDN - Commodities	608,500.00
Commodities and other	57997586A	B	25280439.01	79004821	CC - LDN - Commodities	629,000.00
Commodities and other	57997592A	B	25280439.01	79004821	CC - LDN - Commodities	640,250.00
Commodities and other	57997594A	B	25280439.01	79004821	CC - LDN - Commodities	617,750.00
Commodities and other	57997598A	B	25280439.01	79004821	CC - LDN - Commodities	671,250.00
Commodities and other	57997602A	B	25280439.01	79004821	CC - LDN - Commodities	573,125.00
Commodities and other	57997606A	B	25280439.01	79004821	CC - LDN - Commodities	599,000.00
Commodities and other	57997608A	B	25280439.01	79004821	CC - LDN - Commodities	680,250.00
Commodities and other	57997610A	B	25280439.01	79004821	CC - LDN - Commodities	581,750.00
Commodities and other	57997616A	B	25280439.01	79004821	CC - LDN - Commodities	651,750.00
Commodities and other	57997618A	B	25280439.01	79004821	CC - LDN - Commodities	610,250.00
Commodities and other	57997620A	B	25280439.01	79004821	CC - LDN - Commodities	674,125.00
Commodities and other	57997622A	B	25280439.01	79004821	CC - LDN - Commodities	593,250.00
Commodities and other	57997626A	B	25280439.01	79004821	CC - LDN - Commodities	663,375.00
Commodities and other	57997628A	B	25280439.01	79004821	CC - LDN - Commodities	621,500.00
Commodities and other	57997630A	B	25280439.01	79004821	CC - LDN - Commodities	590,375.00
Commodities and other	57997638A	B	25280439.01	79004821	CC - LDN - Commodities	576,000.00
Commodities and other	57997640A	B	25280439.01	79004821	CC - LDN - Commodities	644,000.00
Commodities and other	57997646A	B	25280439.01	79004821	CC - LDN - Commodities	632,750.00
Commodities and other	57997648A	B	25280439.01	79004821	CC - LDN - Commodities	602,750.00
Commodities and other	57997652A	B	25280439.01	79004821	CC - LDN - Commodities	655,625.00
Commodities and other	57997656A	B	25280439.01	79004821	CC - LDN - Commodities	614,000.00
Commodities and other	57997658A	B	25280439.01	79004821	CC - LDN - Commodities	679,250.00
Commodities and other	57997660A	B	25280439.01	79004821	CC - LDN - Commodities	636,500.00
Commodities and other	57997664A	B	25280439.01	79004821	CC - LDN - Commodities	667,250.00
Commodities and other	57997666A	B	25280439.01	79004821	CC - LDN - Commodities	584,625.00
Commodities and other	57997672A	B	25280439.01	79004821	CC - LDN - Commodities	680,000.00
Commodities and other	57997674A	B	25280439.01	79004821	CC - LDN - Commodities	598,125.00
Commodities and other	57997678A	B	25280439.01	79004821	CC - LDN - Commodities	677,000.00
Commodities and other	57997680A	B	25280439.01	79004821	CC - LDN - Commodities	625,250.00
Commodities and other	57997682A	B	25280439.01	79004821	CC - LDN - Commodities	647,875.00
Commodities and other	57997684A	B	25280439.01	79004821	CC - LDN - Commodities	570,250.00
Commodities and other	57997731A	S	25210535.01	79004821	CC - LDN - Commodities	3,693,154.21
Commodities and other	57997746A	S	25210535.01	79004821	CC - LDN - Commodities	3,693,154.21
Commodities and other	57997755A	S	25210535.01	79004821	CC - LDN - Commodities	3,693,154.21
Commodities and other	57997993A	S	25210535.01	79004821	CC - LDN - Commodities	3,693,154.21
Commodities and other	57997996A	S	25210535.01	79004821	CC - LDN - Commodities	3,693,154.21
Commodities and other	57998113A	S	25210535.01	79004821	CC - LDN - Commodities	3,693,154.21
Commodities and other	57998115A	S	25210535.01	79004821	CC - LDN - Commodities	4,719,029.92
Commodities and other	57998117A	S	25210535.01	79004821	CC - LDN - Commodities	4,719,029.92
Commodities and other	58001575A	B	25227570.01	79010480	CC - NYK - Commodities	14,123,940.00
Commodities and other	58004126A	B	25227299.01	79014007	CC - NYK - Commodities	10,818,000.00
Commodities and other	58007996A	B	25230434.01	79014007	CC - NYK - Commodities	30,050,000.00
Commodities and other	58011287A	S	25231192.01	79011330	CC - LDN - Commodities	15,000,000.00
Commodities and other	58011690A	S	25280439.01	79004821	CC - LDN - Commodities	293,750.00
Commodities and other	58011692A	S	25280439.01	79004821	CC - LDN - Commodities	329,750.00
Commodities and other	58011693A	S	25280439.01	79004821	CC - LDN - Commodities	263,500.00
Commodities and other	58011706A	S	25280439.01	79004821	CC - LDN - Commodities	289,437.50
Commodities and other	58011710A	S	25280439.01	79004821	CC - LDN - Commodities	256,750.00
Commodities and other	58011718A	S	25280439.01	79004821	CC - LDN - Commodities	303,250.00
Commodities and other	58011722A	S	25280439.01	79004821	CC - LDN - Commodities	268,187.50
Commodities and other	58011724A	S	25280439.01	79004821	CC - LDN - Commodities	314,500.00
Commodities and other	58011730A	S	25280439.01	79004821	CC - LDN - Commodities	282,250.00
Commodities and other	58011734A	S	25280439.01	79004821	CC - LDN - Commodities	261,250.00

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

Transaction-Level Detail 2006

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	58011736A	S	25280439.01	79004821	CC - LDN - Commodities	320,125.00
Commodities and other	58011740A	S	25280439.01	79004821	CC - LDN - Commodities	308,875.00
Commodities and other	58011744A	S	25280439.01	79004821	CC - LDN - Commodities	272,875.00
Commodities and other	58011748A	S	25280439.01	79004821	CC - LDN - Commodities	260,125.00
Commodities and other	58011750A	S	25280439.01	79004821	CC - LDN - Commodities	335,625.00
Commodities and other	58011756A	S	25280439.01	79004821	CC - LDN - Commodities	251,125.00
Commodities and other	58011760A	S	25280439.01	79004821	CC - LDN - Commodities	288,562.50
Commodities and other	58011766A	S	25280439.01	79004821	CC - LDN - Commodities	254,500.00
Commodities and other	58011768A	S	25280439.01	79004821	CC - LDN - Commodities	299,500.00
Commodities and other	58011770A	S	25280439.01	79004821	CC - LDN - Commodities	279,125.00
Commodities and other	58011772A	S	25280439.01	79004821	CC - LDN - Commodities	340,125.00
Commodities and other	58011776A	S	25280439.01	79004821	CC - LDN - Commodities	290,875.00
Commodities and other	58011778A	S	25280439.01	79004821	CC - LDN - Commodities	277,562.50
Commodities and other	58011784A	S	25280439.01	79004821	CC - LDN - Commodities	265,062.50
Commodities and other	58011786A	S	25280439.01	79004821	CC - LDN - Commodities	325,875.00
Commodities and other	58011788A	S	25280439.01	79004821	CC - LDN - Commodities	242,375.00
Commodities and other	58011790A	S	25280439.01	79004821	CC - LDN - Commodities	305,125.00
Commodities and other	58011794A	S	25280439.01	79004821	CC - LDN - Commodities	337,062.50
Commodities and other	58011798A	S	25280439.01	79004821	CC - LDN - Commodities	268,750.00
Commodities and other	58011802A	S	25280439.01	79004821	CC - LDN - Commodities	298,625.00
Commodities and other	58011803A	S	25280439.01	79004821	CC - LDN - Commodities	331,687.50
Commodities and other	58011812A	S	25280439.01	79004821	CC - LDN - Commodities	310,750.00
Commodities and other	58011816A	S	25280439.01	79004821	CC - LDN - Commodities	295,187.50
Commodities and other	58011821A	S	25280439.01	79004821	CC - LDN - Commodities	257,875.00
Commodities and other	58011823A	S	25280439.01	79004821	CC - LDN - Commodities	283,687.50
Commodities and other	58011831A	S	25280439.01	79004821	CC - LDN - Commodities	288,000.00
Commodities and other	58011833A	S	25280439.01	79004821	CC - LDN - Commodities	322,000.00
Commodities and other	58011842A	S	25280439.01	79004821	CC - LDN - Commodities	262,375.00
Commodities and other	58011848A	S	25280439.01	79004821	CC - LDN - Commodities	318,375.00
Commodities and other	58011852A	S	25280439.01	79004821	CC - LDN - Commodities	274,437.50
Commodities and other	58011854A	S	25280439.01	79004821	CC - LDN - Commodities	301,375.00
Commodities and other	58011859A	S	25280439.01	79004821	CC - LDN - Commodities	252,250.00
Commodities and other	58011861A	S	25280439.01	79004821	CC - LDN - Commodities	327,812.50
Commodities and other	58011867A	S	25280439.01	79004821	CC - LDN - Commodities	258,000.00
Commodities and other	58011869A	S	25280439.01	79004821	CC - LDN - Commodities	307,000.00
Commodities and other	58011873A	S	25280439.01	79004821	CC - LDN - Commodities	339,625.00
Commodities and other	58011876A	S	25280439.01	79004821	CC - LDN - Commodities	318,250.00
Commodities and other	58011880A	S	25280439.01	79004821	CC - LDN - Commodities	280,687.50
Commodities and other	58011884A	S	25280439.01	79004821	CC - LDN - Commodities	255,625.00
Commodities and other	58011886A	S	25280439.01	79004821	CC - LDN - Commodities	333,625.00
Commodities and other	58011893A	S	25280439.01	79004821	CC - LDN - Commodities	292,312.50
Commodities and other	58011897A	S	25280439.01	79004821	CC - LDN - Commodities	268,625.00
Commodities and other	58011901A	S	25280439.01	79004821	CC - LDN - Commodities	276,000.00
Commodities and other	58011910A	S	25280439.01	79004821	CC - LDN - Commodities	340,000.00
Commodities and other	58011912A	S	25280439.01	79004821	CC - LDN - Commodities	298,062.50
Commodities and other	58011914A	S	25280439.01	79004821	CC - LDN - Commodities	271,312.50
Commodities and other	58011918A	S	25280439.01	79004821	CC - LDN - Commodities	338,500.00
Commodities and other	58011922A	S	25280439.01	79004821	CC - LDN - Commodities	312,625.00
Commodities and other	58011926A	S	25280439.01	79004821	CC - LDN - Commodities	323,937.50
Commodities and other	58011930A	S	25280439.01	79004821	CC - LDN - Commodities	285,125.00
Commodities and other	58011934A	S	25280439.01	79004821	CC - LDN - Commodities	253,375.00
Commodities and other	58011949A	S	25226341.01	79011330	CC - LDN - Commodities	15,000,000.00
Commodities and other	58013247A	S	25280439.01	79004821	CC - LDN - Commodities	338,500.00
Commodities and other	58013397A	S	25280439.01	79004821	CC - LDN - Commodities	338,500.00
Commodities and other	58013830A	B	25213687.01	79004821	CC - LDN - Commodities	2,937,500.00
Commodities and other	58013832A	B	25213687.01	79004821	CC - LDN - Commodities	2,894,375.00
Commodities and other	58013834A	B	25213687.01	79004821	CC - LDN - Commodities	2,822,500.00
Commodities and other	58013836A	B	25213687.01	79004821	CC - LDN - Commodities	2,865,625.00
Commodities and other	58013838A	B	25213687.01	79004821	CC - LDN - Commodities	2,908,750.00
Commodities and other	58013840A	B	25213687.01	79004821	CC - LDN - Commodities	2,966,250.00
Commodities and other	58013842A	B	25213687.01	79004821	CC - LDN - Commodities	2,951,875.00
Commodities and other	58013844A	B	25213687.01	79004821	CC - LDN - Commodities	2,836,875.00

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

Transaction-Level Detail 2006

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	58013846A	B	25213687.01	79004821	CC - LDN - Commodities	2,880,000.00
Commodities and other	58013848A	B	25213687.01	79004821	CC - LDN - Commodities	2,923,125.00
Commodities and other	58013850A	B	25213687.01	79004821	CC - LDN - Commodities	2,980,625.00
Commodities and other	58013852A	B	25213687.01	79004821	CC - LDN - Commodities	2,851,250.00
Commodities and other	58013994A	B	25213687.01	79004821	CC - LDN - Commodities	1,175,000.00
Commodities and other	58013996A	B	25213687.01	79004821	CC - LDN - Commodities	1,157,750.00
Commodities and other	58013998A	B	25213687.01	79004821	CC - LDN - Commodities	1,129,000.00
Commodities and other	58014000A	B	25213687.01	79004821	CC - LDN - Commodities	1,146,250.00
Commodities and other	58014002A	B	25213687.01	79004821	CC - LDN - Commodities	1,163,500.00
Commodities and other	58014004A	B	25213687.01	79004821	CC - LDN - Commodities	1,186,500.00
Commodities and other	58014006A	B	25213687.01	79004821	CC - LDN - Commodities	1,180,750.00
Commodities and other	58014008A	B	25213687.01	79004821	CC - LDN - Commodities	1,134,750.00
Commodities and other	58014010A	B	25213687.01	79004821	CC - LDN - Commodities	1,152,000.00
Commodities and other	58014012A	B	25213687.01	79004821	CC - LDN - Commodities	1,169,250.00
Commodities and other	58014014A	B	25213687.01	79004821	CC - LDN - Commodities	1,192,250.00
Commodities and other	58014016A	B	25213687.01	79004821	CC - LDN - Commodities	1,140,500.00
Commodities and other	58015229A	B	25280439.01	79004821	CC - LDN - Commodities	293,750.00
Commodities and other	58015231A	B	25280439.01	79004821	CC - LDN - Commodities	329,750.00
Commodities and other	58015237A	B	25280439.01	79004821	CC - LDN - Commodities	289,437.50
Commodities and other	58015245A	B	25280439.01	79004821	CC - LDN - Commodities	303,250.00
Commodities and other	58015247A	B	25280439.01	79004821	CC - LDN - Commodities	314,500.00
Commodities and other	58015253A	B	25280439.01	79004821	CC - LDN - Commodities	320,125.00
Commodities and other	58015255A	B	25280439.01	79004821	CC - LDN - Commodities	308,875.00
Commodities and other	58015259A	B	25280439.01	79004821	CC - LDN - Commodities	335,625.00
Commodities and other	58015263A	B	25280439.01	79004821	CC - LDN - Commodities	285,562.50
Commodities and other	58015267A	B	25280439.01	79004821	CC - LDN - Commodities	299,500.00
Commodities and other	58015269A	B	25280439.01	79004821	CC - LDN - Commodities	340,125.00
Commodities and other	58015271A	B	25280439.01	79004821	CC - LDN - Commodities	290,875.00
Commodities and other	58015277A	B	25280439.01	79004821	CC - LDN - Commodities	325,875.00
Commodities and other	58015279A	B	25280439.01	79004821	CC - LDN - Commodities	305,125.00
Commodities and other	58015281A	B	25280439.01	79004821	CC - LDN - Commodities	337,062.50
Commodities and other	58015283A	B	25280439.01	79004821	CC - LDN - Commodities	296,625.00
Commodities and other	58015287A	B	25280439.01	79004821	CC - LDN - Commodities	331,687.50
Commodities and other	58015289A	B	25280439.01	79004821	CC - LDN - Commodities	310,750.00
Commodities and other	58015291A	B	25280439.01	79004821	CC - LDN - Commodities	295,187.50
Commodities and other	58015299A	B	25280439.01	79004821	CC - LDN - Commodities	288,000.00
Commodities and other	58015301A	B	25280439.01	79004821	CC - LDN - Commodities	322,000.00
Commodities and other	58015307A	B	25280439.01	79004821	CC - LDN - Commodities	316,375.00
Commodities and other	58015309A	B	25280439.01	79004821	CC - LDN - Commodities	301,375.00
Commodities and other	58015313A	B	25280439.01	79004821	CC - LDN - Commodities	327,612.50
Commodities and other	58015318A	B	25280439.01	79004821	CC - LDN - Commodities	307,000.00
Commodities and other	58015320A	B	25280439.01	79004821	CC - LDN - Commodities	339,625.00
Commodities and other	58015322A	B	25280439.01	79004821	CC - LDN - Commodities	318,250.00
Commodities and other	58015326A	B	25280439.01	79004821	CC - LDN - Commodities	333,625.00
Commodities and other	58015328A	B	25280439.01	79004821	CC - LDN - Commodities	292,312.50
Commodities and other	58015334A	B	25280439.01	79004821	CC - LDN - Commodities	340,000.00
Commodities and other	58015336A	B	25280439.01	79004821	CC - LDN - Commodities	298,062.50
Commodities and other	58015340A	B	25280439.01	79004821	CC - LDN - Commodities	338,500.00
Commodities and other	58015342A	B	25280439.01	79004821	CC - LDN - Commodities	312,625.00
Commodities and other	58015344A	B	25280439.01	79004821	CC - LDN - Commodities	323,937.50
Commodities and other	58015346A	B	25280439.01	79004821	CC - LDN - Commodities	285,125.00
Commodities and other	58015592A	S	25230434.01	79014007	CC - NYK - Commodities	30,050,000.00
Commodities and other	58018724A	B	25233354.01	79014007	CC - NYK - Commodities	10,818,000.00
Commodities and other	58019285A	S	25284696.01	79010966	CC - NYK - Commodities	377,982,000.00
Commodities and other	58019799A	B	25277971.01	79010902	CC - NYK - Commodities	7,523,710.40
Commodities and other	58019887A	S	25332248.01	79010902	CC - NYK - Commodities	7,523,710.40
Commodities and other	58022429A	S	25225632.01	79010189	CC - NYK - Commodities	14,997,120.00
Commodities and other	58023319A	S	25226341.01	79010467	CC - NYK - Commodities	56,495,760.00
Commodities and other	58025661A	S	25280439.01	79004821	CC - LDN - Commodities	293,750.00
Commodities and other	58025663A	S	25280439.01	79004821	CC - LDN - Commodities	329,750.00
Commodities and other	58025669A	S	25280439.01	79004821	CC - LDN - Commodities	263,500.00
Commodities and other	58025677A	S	25280439.01	79004821	CC - LDN - Commodities	289,437.50

**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	58025681A	S	25280439.01	79004821	CC - LDN - Commodities	258,750.00
Commodities and other	58025690A	S	25280439.01	79004821	CC - LDN - Commodities	303,250.00
Commodities and other	58025694A	S	25280439.01	79004821	CC - LDN - Commodities	268,187.50
Commodities and other	58025696A	S	25280439.01	79004821	CC - LDN - Commodities	314,500.00
Commodities and other	58025702A	S	25280439.01	79004821	CC - LDN - Commodities	282,250.00
Commodities and other	58025706A	S	25280439.01	79004821	CC - LDN - Commodities	261,250.00
Commodities and other	58025708A	S	25280439.01	79004821	CC - LDN - Commodities	320,125.00
Commodities and other	58025712A	S	25280439.01	79004821	CC - LDN - Commodities	308,875.00
Commodities and other	58025716A	S	25280439.01	79004821	CC - LDN - Commodities	272,875.00
Commodities and other	58025721A	S	25280439.01	79004821	CC - LDN - Commodities	260,125.00
Commodities and other	58025723A	S	25280439.01	79004821	CC - LDN - Commodities	335,625.00
Commodities and other	58025729A	S	25280439.01	79004821	CC - LDN - Commodities	251,125.00
Commodities and other	58025733A	S	25280439.01	79004821	CC - LDN - Commodities	288,562.50
Commodities and other	58025739A	S	25280439.01	79004821	CC - LDN - Commodities	254,500.00
Commodities and other	58025741A	S	25280439.01	79004821	CC - LDN - Commodities	298,500.00
Commodities and other	58025743A	S	25280439.01	79004821	CC - LDN - Commodities	279,125.00
Commodities and other	58025745A	S	25280439.01	79004821	CC - LDN - Commodities	340,125.00
Commodities and other	58025749A	S	25280439.01	79004821	CC - LDN - Commodities	290,875.00
Commodities and other	58025751A	S	25280439.01	79004821	CC - LDN - Commodities	277,562.50
Commodities and other	58025757A	S	25280439.01	79004821	CC - LDN - Commodities	265,062.50
Commodities and other	58025759A	S	25280439.01	79004821	CC - LDN - Commodities	325,875.00
Commodities and other	58025761A	S	25280439.01	79004821	CC - LDN - Commodities	242,375.00
Commodities and other	58025763A	S	25280439.01	79004821	CC - LDN - Commodities	305,125.00
Commodities and other	58025767A	S	25280439.01	79004821	CC - LDN - Commodities	337,062.50
Commodities and other	58025771A	S	25280439.01	79004821	CC - LDN - Commodities	269,750.00
Commodities and other	58025775A	S	25280439.01	79004821	CC - LDN - Commodities	298,625.00
Commodities and other	58025781A	S	25280439.01	79004821	CC - LDN - Commodities	331,687.50
Commodities and other	58025785A	S	25280439.01	79004821	CC - LDN - Commodities	310,750.00
Commodities and other	58025789A	S	25280439.01	79004821	CC - LDN - Commodities	295,187.50
Commodities and other	58025793A	S	25280439.01	79004821	CC - LDN - Commodities	257,875.00
Commodities and other	58025795A	S	25280439.01	79004821	CC - LDN - Commodities	283,687.50
Commodities and other	58025803A	S	25280439.01	79004821	CC - LDN - Commodities	288,000.00
Commodities and other	58025805A	S	25280439.01	79004821	CC - LDN - Commodities	322,000.00
Commodities and other	58025813A	S	25280439.01	79004821	CC - LDN - Commodities	262,375.00
Commodities and other	58025819A	S	25280439.01	79004821	CC - LDN - Commodities	318,375.00
Commodities and other	58025823A	S	25280439.01	79004821	CC - LDN - Commodities	274,437.50
Commodities and other	58025825A	S	25280439.01	79004821	CC - LDN - Commodities	301,375.00
Commodities and other	58025829A	S	25280439.01	79004821	CC - LDN - Commodities	252,250.00
Commodities and other	58025831A	S	25280439.01	79004821	CC - LDN - Commodities	327,812.50
Commodities and other	58025837A	S	25280439.01	79004821	CC - LDN - Commodities	259,000.00
Commodities and other	58025839A	S	25280439.01	79004821	CC - LDN - Commodities	307,000.00
Commodities and other	58025843A	S	25280439.01	79004821	CC - LDN - Commodities	339,625.00
Commodities and other	58025845A	S	25280439.01	79004821	CC - LDN - Commodities	318,250.00
Commodities and other	58025849A	S	25280439.01	79004821	CC - LDN - Commodities	280,687.50
Commodities and other	58025853A	S	25280439.01	79004821	CC - LDN - Commodities	255,625.00
Commodities and other	58025855A	S	25280439.01	79004821	CC - LDN - Commodities	333,625.00
Commodities and other	58025861A	S	25280439.01	79004821	CC - LDN - Commodities	292,312.50
Commodities and other	58025865A	S	25280439.01	79004821	CC - LDN - Commodities	266,625.00
Commodities and other	58025869A	S	25280439.01	79004821	CC - LDN - Commodities	278,000.00
Commodities and other	58025877A	S	25280439.01	79004821	CC - LDN - Commodities	340,000.00
Commodities and other	58025879A	S	25280439.01	79004821	CC - LDN - Commodities	298,062.50
Commodities and other	58025881A	S	25280439.01	79004821	CC - LDN - Commodities	271,312.50
Commodities and other	58025885A	S	25280439.01	79004821	CC - LDN - Commodities	338,500.00
Commodities and other	58025889A	S	25280439.01	79004821	CC - LDN - Commodities	312,625.00
Commodities and other	58025893A	S	25280439.01	79004821	CC - LDN - Commodities	323,937.50
Commodities and other	58025897A	S	25280439.01	79004821	CC - LDN - Commodities	285,125.00
Commodities and other	58025901A	S	25280439.01	79004821	CC - LDN - Commodities	253,375.00
Commodities and other	58026006A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58026006A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58026009A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026009A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58028012A	S	25257536.01	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	58026012A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026015A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026015A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026018A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026018A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026021A	S	25257536.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	58026021A	B	25257536.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	58026031A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58026031A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58026034A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026034A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026037A	B	25257536.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	58026037A	S	25257536.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	58026040A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026040A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026044A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026044A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026048A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026048A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58026134A	S	25303850.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	58026184A	S	25308826.01	79096008	CC - LDN - Commodities	835,224.67
Commodities and other	58026196A	B	25308826.01	79096008	CC - LDN - Commodities	825,394.05
Commodities and other	58026576A	S	25312364.01	79096148	CC - LDN - Commodities	10,775,494.70
Commodities and other	58028644A	S	25231192.01	79014008	CC - NYK - Commodities	10,857,600.00
Commodities and other	58029398A	B	25280439.01	79004821	CC - LDN - Commodities	293,750.00
Commodities and other	58029400A	B	25280439.01	79004821	CC - LDN - Commodities	329,750.00
Commodities and other	58029406A	B	25280439.01	79004821	CC - LDN - Commodities	289,437.50
Commodities and other	58029414A	B	25280439.01	79004821	CC - LDN - Commodities	303,250.00
Commodities and other	58029416A	B	25280439.01	79004821	CC - LDN - Commodities	314,500.00
Commodities and other	58029423A	B	25280439.01	79004821	CC - LDN - Commodities	320,125.00
Commodities and other	58029425A	B	25280439.01	79004821	CC - LDN - Commodities	308,875.00
Commodities and other	58029429A	B	25280439.01	79004821	CC - LDN - Commodities	335,625.00
Commodities and other	58029433A	B	25280439.01	79004821	CC - LDN - Commodities	288,562.50
Commodities and other	58029437A	B	25280439.01	79004821	CC - LDN - Commodities	298,500.00
Commodities and other	58029439A	B	25280439.01	79004821	CC - LDN - Commodities	340,125.00
Commodities and other	58029441A	B	25280439.01	79004821	CC - LDN - Commodities	290,875.00
Commodities and other	58029447A	B	25280439.01	79004821	CC - LDN - Commodities	325,875.00
Commodities and other	58029449A	B	25280439.01	79004821	CC - LDN - Commodities	305,125.00
Commodities and other	58029451A	B	25280439.01	79004821	CC - LDN - Commodities	337,062.50
Commodities and other	58029453A	B	25280439.01	79004821	CC - LDN - Commodities	298,625.00
Commodities and other	58029457A	B	25280439.01	79004821	CC - LDN - Commodities	331,687.50
Commodities and other	58029459A	B	25280439.01	79004821	CC - LDN - Commodities	310,750.00
Commodities and other	58029461A	B	25280439.01	79004821	CC - LDN - Commodities	295,187.50
Commodities and other	58029469A	B	25280439.01	79004821	CC - LDN - Commodities	288,000.00
Commodities and other	58029471A	B	25280439.01	79004821	CC - LDN - Commodities	322,000.00
Commodities and other	58029477A	B	25280439.01	79004821	CC - LDN - Commodities	318,375.00
Commodities and other	58029480A	B	25280439.01	79004821	CC - LDN - Commodities	301,375.00
Commodities and other	58029484A	B	25280439.01	79004821	CC - LDN - Commodities	327,812.50
Commodities and other	58029488A	B	25280439.01	79004821	CC - LDN - Commodities	307,000.00
Commodities and other	58029490A	B	25280439.01	79004821	CC - LDN - Commodities	339,625.00
Commodities and other	58029492A	B	25280439.01	79004821	CC - LDN - Commodities	318,250.00
Commodities and other	58029496A	B	25280439.01	79004821	CC - LDN - Commodities	333,625.00
Commodities and other	58029498A	B	25280439.01	79004821	CC - LDN - Commodities	292,312.50
Commodities and other	58029504A	B	25280439.01	79004821	CC - LDN - Commodities	340,000.00
Commodities and other	58029506A	B	25280439.01	79004821	CC - LDN - Commodities	298,062.50
Commodities and other	58029510A	B	25280439.01	79004821	CC - LDN - Commodities	338,500.00
Commodities and other	58029512A	B	25280439.01	79004821	CC - LDN - Commodities	312,625.00
Commodities and other	58029514A	B	25280439.01	79004821	CC - LDN - Commodities	323,937.50
Commodities and other	58029516A	B	25280439.01	79004821	CC - LDN - Commodities	285,125.00
Commodities and other	58030577A	B	25225525.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58030577A	S	25225525.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58030580A	B	25225525.01	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	58030580A	S	25225525.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58030583A	B	25225525.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	58030583A	S	25225525.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	58030586A	B	25225525.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58030586A	S	25225525.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58030590A	B	25225525.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58030590A	S	25225525.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58030946A	B	25287897.01	79011227	CC - LDN - Commodities	4,575,000.00
Commodities and other	58030961A	B	25264888.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	58030961A	S	25264888.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	58030964A	B	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58030964A	S	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58030967A	B	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58030967A	S	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58030970A	B	25264888.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	58030970A	S	25264888.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	58030973A	B	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58030973A	S	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58032300A	B	25264888.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	58032300A	S	25264888.01	79011227	CC - LDN - Commodities	1,126,610.61
Commodities and other	58032305A	B	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58032305A	S	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58032311A	B	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58032311A	S	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58032315A	B	25264888.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	58032315A	S	25264888.01	79011227	CC - LDN - Commodities	1,051,503.24
Commodities and other	58032318A	B	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58032318A	S	25264888.01	79011227	CC - LDN - Commodities	1,164,164.30
Commodities and other	58035411A	B	25265802.01	79010131	CC - NYK - Commodities	28,170,700.00
Commodities and other	58036941A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036942A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036943A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036944A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036945A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036946A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036947A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036949A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036950A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036951A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036952A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036953A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036954A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036955A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036956A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036957A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036958A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036959A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036960A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036961A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036962A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036963A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036964A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58036965A	B	25231192.01	79014009	CC - NYK - Commodities	6,010,000.00
Commodities and other	58040324A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58040324A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58040327A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58040327A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58040330A	S	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58040330A	B	25264888.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58040333A	S	25264888.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	58040333A	B	25264888.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	58040336A	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,
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Transaction-Level Detail 2006

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	58040336A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58040340A	S	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58040340A	B	25264888.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58040552A	S	25211137.01	79092001	CC - LDN - Commodities	63,900,000.00
Commodities and other	58040560A	B	25211137.01	79092001	CC - LDN - Commodities	20,485,001.50
Commodities and other	58040571A	S	25210865.01	79092001	CC - LDN - Commodities	63,900,000.00
Commodities and other	58040578A	B	25210865.01	79092001	CC - LDN - Commodities	20,485,001.50
Commodities and other	58040603A	S	25240623.01	79092001	CC - LDN - Commodities	127,800,000.00
Commodities and other	58040628A	B	25240623.01	79092001	CC - LDN - Commodities	41,630,809.50
Commodities and other	58042527A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58042527A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58042533A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042533A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042536A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042536A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042539A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042539A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042542A	B	25287145.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	58042542A	S	25287145.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	58042553A	S	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58042553A	B	25287145.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58042556A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042556A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042559A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042559A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042562A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042562A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042565A	S	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042565A	B	25287145.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58042568A	S	25287145.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	58042568A	B	25287145.01	79011227	CC - LDN - Commodities	544,528.46
Commodities and other	58043540A	S	25287145.01	79096130	CC - LDN - Commodities	8,040,000.00
Commodities and other	58043658A	B	25257536.01	79096130	CC - LDN - Commodities	4,020,000.00
Commodities and other	58044174A	B	25231192.01	79014007	CC - NYK - Commodities	432,720,000.00
Commodities and other	58047812A	S	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58047812A	B	25257536.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58047819A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58047819A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58047822A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58047822A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58047826A	S	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58047826A	B	25257536.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58047830A	S	25257536.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	58047830A	B	25257536.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	58049437A	B	25217464.01	79004458	CC - NYK - Commodities	669,573.86
Commodities and other	58049484A	S	25210329.01	79093016	CC - LDN - Commodities	284,088.00
Commodities and other	58049485A	S	25210329.01	79093016	CC - LDN - Commodities	284,088.00
Commodities and other	58049486A	S	25210329.01	79093016	CC - LDN - Commodities	284,088.00
Commodities and other	58049985A	S	25231192.01	79011330	CC - LDN - Commodities	15,000,000.00
Commodities and other	58050193A	B	25213687.01	79004821	CC - LDN - Commodities	2,635,000.00
Commodities and other	58050195A	B	25213687.01	79004821	CC - LDN - Commodities	2,681,875.00
Commodities and other	58050197A	B	25213687.01	79004821	CC - LDN - Commodities	2,728,750.00
Commodities and other	58050199A	B	25213687.01	79004821	CC - LDN - Commodities	2,791,250.00
Commodities and other	58050201A	B	25213687.01	79004821	CC - LDN - Commodities	2,775,625.00
Commodities and other	58050203A	B	25213687.01	79004821	CC - LDN - Commodities	2,650,625.00
Commodities and other	58050205A	B	25213687.01	79004821	CC - LDN - Commodities	2,697,500.00
Commodities and other	58050207A	B	25213687.01	79004821	CC - LDN - Commodities	2,744,375.00
Commodities and other	58050209A	B	25213687.01	79004821	CC - LDN - Commodities	2,806,875.00
Commodities and other	58050211A	B	25213687.01	79004821	CC - LDN - Commodities	2,666,250.00
Commodities and other	58050213A	B	25213687.01	79004821	CC - LDN - Commodities	2,760,000.00
Commodities and other	58050215A	B	25213687.01	79004821	CC - LDN - Commodities	2,713,125.00
Commodities and other	58062453A	S	25231192.01	79014007	CC - NYK - Commodities	36,060,000.00

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

Transaction-Level Detail 2006

Product	Transaction Ref	B/S	Counterparty Account	Firm Account	Business Unit Group	Notional
Commodities and other	58062466A	B	25231192.01	79014007	CC - NYK - Commodities	38,060,000.00
Commodities and other	58062928A	B	25277971.01	79010902	CC - NYK - Commodities	15,047,420.80
Commodities and other	58063707A	S	25226341.01	79011751	CC - NYK - Commodities	30,000,000.00
Commodities and other	58063837A	B	25265802.01	79014007	CC - NYK - Commodities	72,120,000.00
Commodities and other	58064924A	S	25277971.01	79010902	CC - NYK - Commodities	15,047,420.80
Commodities and other	58064943A	B	25277971.01	79010902	CC - NYK - Commodities	15,096,435.20
Commodities and other	58065219A	S	25277971.01	79010902	CC - NYK - Commodities	7,523,710.40
Commodities and other	58069558A	S	25233354.01	79014008	CC - NYK - Commodities	36,192,000.00
Commodities and other	58072561A	S	25231192.01	79014007	CC - NYK - Commodities	18,030,000.00
Commodities and other	58073687A	S	25277971.01	79010902	CC - NYK - Commodities	22,595,638.40
Commodities and other	58074415A	B	25213687.01	79004821	CC - LDN - Commodities	2,635,000.00
Commodities and other	58074418A	B	25213687.01	79004821	CC - LDN - Commodities	2,681,875.00
Commodities and other	58074420A	B	25213687.01	79004821	CC - LDN - Commodities	2,728,750.00
Commodities and other	58074422A	B	25213687.01	79004821	CC - LDN - Commodities	2,791,250.00
Commodities and other	58074424A	B	25213687.01	79004821	CC - LDN - Commodities	2,775,625.00
Commodities and other	58074426A	B	25213687.01	79004821	CC - LDN - Commodities	2,650,625.00
Commodities and other	58074428A	B	25213687.01	79004821	CC - LDN - Commodities	2,697,500.00
Commodities and other	58074430A	B	25213687.01	79004821	CC - LDN - Commodities	2,744,375.00
Commodities and other	58074432A	B	25213687.01	79004821	CC - LDN - Commodities	2,806,875.00
Commodities and other	58074434A	B	25213687.01	79004821	CC - LDN - Commodities	2,666,250.00
Commodities and other	58074436A	B	25213687.01	79004821	CC - LDN - Commodities	2,760,000.00
Commodities and other	58074438A	B	25213687.01	79004821	CC - LDN - Commodities	2,713,125.00
Commodities and other	58074570A	S	25265802.01	79011059	CC - NYK - Commodities	28,247,880.00
Commodities and other	58074585A	S	25225871.01	79011059	CC - NYK - Commodities	14,123,940.00
Commodities and other	58075037A	S	25280074.01	79092020	CC - LDN - Commodities	2,460,288.00
Commodities and other	58075038A	S	25280074.01	79092020	CC - LDN - Commodities	2,460,288.00
Commodities and other	58075039A	S	25280074.01	79092020	CC - LDN - Commodities	2,460,288.00
Commodities and other	58075040A	S	25280074.01	79092020	CC - LDN - Commodities	2,460,288.00
Commodities and other	58075041A	S	25280074.01	79092020	CC - LDN - Commodities	2,460,288.00
Commodities and other	58075042A	S	25280074.01	79092020	CC - LDN - Commodities	2,460,288.00
Commodities and other	58075293A	B	25309048.01	79014008	CC - NYK - Commodities	7,238,400.00
Commodities and other	58075294A	S	25309048.01	79014008	CC - NYK - Commodities	7,238,400.00
Commodities and other	58075487A	S	25278102.01	79011059	CC - NYK - Commodities	14,123,940.00
Commodities and other	58075597A	B	25265802.01	79011059	CC - NYK - Commodities	14,035,350.00
Commodities and other	58075598A	S	25265802.01	79011059	CC - NYK - Commodities	14,123,940.00
Commodities and other	58081343A	B	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58081343A	S	25295957.01	79011227	CC - LDN - Commodities	563,305.31
Commodities and other	58081349A	B	25295957.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	58081349A	S	25295957.01	79011227	CC - LDN - Commodities	525,751.62
Commodities and other	58081352A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58081352A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58081356A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58081356A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58081360A	B	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58081360A	S	25295957.01	79011227	CC - LDN - Commodities	582,082.15
Commodities and other	58081874A	B	25231192.01	79011081	CC - NYK - Commodities	3,859,000.00
Commodities and other	58081875A	B	25231192.01	79011081	CC - NYK - Commodities	3,859,000.00
Commodities and other	58081876A	B	25231192.01	79011081	CC - NYK - Commodities	3,859,000.00
Commodities and other	58081877A	B	25231192.01	79011081	CC - NYK - Commodities	3,859,000.00
Commodities and other	58081879A	B	25231192.01	79011081	CC - NYK - Commodities	3,859,000.00
Commodities and other	58081880A	B	25231192.01	79011081	CC - NYK - Commodities	3,859,000.00
Commodities and other	58081881A	B	25231192.01	79011081	CC - NYK - Commodities	3,859,000.00
Commodities and other	58081882A	B	25231192.01	79011081	CC - NYK - Commodities	3,859,000.00
Commodities and other	58085645A	S	25230434.01	79014007	CC - NYK - Commodities	6,010,000.00
Commodities and other	58086011A	S	25277971.01	79010902	CC - NYK - Commodities	11,787,963.20
Commodities and other	58086091A	S	25284381.01	79010902	CC - NYK - Commodities	23,575,926.40
Commodities and other	58086125A	B	25277971.01	79010902	CC - NYK - Commodities	11,812,470.40
Commodities and other	58086145A	B	25284381.01	79010902	CC - NYK - Commodities	23,624,940.80
Commodities and other	58086856A	S	25284381.01	79010902	CC - NYK - Commodities	35,363,889.60
Commodities and other	58086879A	B	25284381.01	79010902	CC - NYK - Commodities	35,363,889.60
Commodities and other	58086943A	S	25277971.01	79010902	CC - NYK - Commodities	23,575,926.40
Commodities and other	58088960A	B	25277971.01	79010902	CC - NYK - Commodities	23,575,926.40