

FCIC REQUEST DATED FEBRUARY 9, 2010: SECTION V.2.

June 2009 - Interest Rate Products			June 2008 - Interest Rate Products			June 2007 - Interest Rate Products		
#	Counterparty	Notional	#	Counterparty	Notional	#	Counterparty	Notional
1	LCH.CLEARNET LIMITED	12,726,174,896,996	1	LCH.CLEARNET LIMITED	7,184,982,554,207	1	LCH.CLEARNET LIMITED	5,379,764,336,019
2	ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY (THE)	1,927,149,424,171	2	BARCLAYS BANK PLC	2,146,755,835,376	2	JPMORGAN CHASE BANK, N.A.-LONDON BRANCH	1,829,703,813,497
3	BANK OF AMERICA, NATIONAL ASSOCIATION	1,769,474,574,388	3	THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	2,022,884,337,936	3	BANK OF AMERICA, N.A.	1,186,813,615,040
4	BARCLAYS BANK PLC	1,468,161,732,012	4	JPMORGAN CHASE BANK, N.A.-LONDON BRANCH	1,988,153,605,214	4	JPMORGAN CHASE BANK, N.A.	1,147,915,071,401
5	JPMORGAN CHASE BANK, N.A.-LONDON BRANCH	1,368,818,305,411	5	BANK OF AMERICA, NATIONAL ASSOCIATION	1,483,167,611,436	5	BARCLAYS BANK PLC	947,015,807,668
6	MERRILL LYNCH CAPITAL SERVICES, INC.	1,067,137,105,058	6	LEHMAN BROTHERS SPECIAL FINANCING, INC	1,260,527,708,568	6	THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	946,049,418,434
7	DEUTSCHE BANK AKTIENGESELLSCHAFT	1,018,235,937,201	7	DEUTSCHE BANK AKTIENGESELLSCHAFT	1,242,723,648,674	7	MERRILL LYNCH CAPITAL SERVICES, INC.	915,518,515,837
8	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	993,044,732,676	8	JPMORGAN CHASE BANK, N.A.	1,149,125,158,039	8	LEHMAN BROTHERS SPECIAL FINANCING, INC	898,848,302,611
9	CREDIT SUISSE INTERNATIONAL	884,454,210,995	9	MERRILL LYNCH CAPITAL SERVICES, INC.	1,129,386,786,740	9	DEUTSCHE BANK AKTIENGESELLSCHAFT	821,193,557,035
10	BNP PARIBAS	883,791,958,253	10	BNP PARIBAS	787,841,649,420	10	BREVNAN HOWARD MASTER FUND LIMITED	593,648,959,892
June 2009 - Currency Products			June 2008 - Currency Products			June 2007 - Currency Products		
#	Counterparty	Notional	#	Counterparty	Notional	#	Counterparty	Notional
1	ROYAL BANK OF SCOTLAND PLC-LONDON BRANCH (THE)	134,442,014,764	1	ROYAL BANK OF SCOTLAND PLC-LONDON BRANCH (THE)	97,860,699,879	1	ROYAL BANK OF SCOTLAND PLC-LONDON BRANCH (THE)	80,125,894,901
2	CITIBANK, N.A.-LONDON BRANCH	93,782,092,458	2	JPMORGAN CHASE BANK, N.A.	92,667,653,194	2	UBS AG	64,274,452,027
3	DEUTSCHE BANK AG-LONDON BRANCH	93,356,179,335	3	UBS AG	86,244,076,417	3	UBS AG	62,961,257,157
4	JPMORGAN CHASE BANK, N.A.-LONDON BRANCH	79,141,195,618	4	CITIBANK, N.A.-LONDON BRANCH	84,718,994,263	4	DEUTSCHE BANK AG-LONDON BRANCH	62,259,269,018
5	BARCLAYS BANK PLC	74,992,185,021	5	DEUTSCHE BANK AG-LONDON BRANCH	73,611,931,845	5	JPMORGAN CHASE BANK, N.A.	60,211,558,599
6	UBS AG-LONDON BRANCH	71,005,991,297	6	BARCLAYS BANK PLC	72,766,008,079	6	MERRILL LYNCH INTERNATIONAL BANK LIMITED	59,284,594,015
7	DEUTSCHE BANK AKTIENGESELLSCHAFT	67,963,399,679	7	LEHMAN BROTHERS COMMERCIAL CORPORATION	70,689,532,554	7	CITIBANK, N.A.-LONDON BRANCH	56,578,058,521
8	MERRILL LYNCH CAPITAL SERVICES, INC.	63,001,079,224	8	BARCLAYS BANK PLC	64,839,541,021	8	DAIWA SECURITIES SMBC CO., LTD.	54,138,328,040
9	UBS AG	62,321,384,338	9	JPMORGAN CHASE BANK, N.A.-LONDON BRANCH	57,945,073,180	9	CITIBANK, N.A.	49,724,800,978
10	BANK OF AMERICA, NATIONAL ASSOCIATION	59,277,784,233	10	MERRILL LYNCH CAPITAL SERVICES, INC.	56,534,965,909	10	STICHTING PENSIOENFONDS ABP	49,678,427,080
June 2009 - Equities Products			June 2008 - Equities Products			June 2007 - Equities Products		
#	Counterparty	Notional	#	Counterparty	Notional	#	Counterparty	Notional
1	DEUTSCHE BANK AG-LONDON BRANCH	95,406,921,606	1	CITADEL EQUITY FUND LTD.	123,088,924,598	1	CITADEL EQUITY FUND LTD.	170,749,229,033
2	JPMORGAN CHASE BANK, N.A.-LONDON BRANCH	70,362,251,648	2	DEUTSCHE BANK AG-LONDON BRANCH	93,069,925,205	2	DEUTSCHE BANK AG-LONDON BRANCH	88,447,045,194
3	BNP PARIBAS	61,709,365,843	3	JPMORGAN CHASE BANK, N.A.-LONDON BRANCH	84,788,339,325	3	JPMORGAN CHASE BANK, N.A.-LONDON BRANCH	88,289,926,368
4	BARCLAYS BANK PLC	47,515,277,457	4	BNP PARIBAS	56,805,436,382	4	BNP PARIBAS	47,623,209,382
5	SOCIETE GENERALE	39,320,043,837	5	LEHMAN BROTHERS INTERNATIONAL (EUROPE)	55,243,643,743	5	SOCIETE GENERALE	41,770,719,018
6	MERRILL LYNCH INTERNATIONAL	35,514,078,979	6	SOCIETE GENERALE	50,786,243,049	6	BARCLAYS BANK PLC	27,178,996,215
7	DEUTSCHE BANK AKTIENGESELLSCHAFT	28,116,868,067	7	XEROX PENSIONS LIMITED OBO XEROX FINAL SALARY PENS	50,300,056,567	7	CREDIT SUISSE INTERNATIONAL	21,788,664,431
8	MORGAN STANLEY & CO. INTERNATIONAL PLC	27,925,426,232	8	BARCLAYS BANK PLC	41,919,215,330	8	DRESDNER BANK AKTIENGESELLSCHAFT	19,444,087,107
9	CREDIT SUISSE INTERNATIONAL	24,339,828,679	9	MERRILL LYNCH INTERNATIONAL	29,910,412,546	9	MERRILL LYNCH INTERNATIONAL	18,389,585,728
10	GOLDMAN SACHS FINANCIAL PRODUCTS I LIMITED	13,168,722,116	10	BLUEMOUNTAIN EQUITY ALTERNATIVES MASTER FUND L.P.	24,848,387,303	10	MORGAN STANLEY & CO. INTERNATIONAL PLC	16,870,765,417
June 2009 - Commodities Products			June 2008 - Commodities Products			June 2007 - Commodities Products		
#	Counterparty	Notional	#	Counterparty	Notional	#	Counterparty	Notional
1	MORGAN STANLEY CAPITAL GROUP INC.	28,503,877,996	1	MORGAN STANLEY CAPITAL GROUP INC.	96,202,207,349	1	MORGAN STANLEY CAPITAL GROUP INC.	57,712,590,944
2	BARCLAYS BANK PLC	27,398,382,489	2	BARCLAYS BANK PLC	68,945,917,440	2	BARCLAYS BANK PLC	33,606,623,801
3	BAY POND PARTNERS, L.P.	15,420,234,283	3	TEMPO MASTER FUND L.P.	54,758,569,268	3	DEUTSCHE BANK AG-LONDON BRANCH	25,947,613,165
4	FORTRESS COMMODITIES FUND LTD.	13,134,677,709	4	DEUTSCHE BANK AG-LONDON BRANCH	41,236,129,837	4	CITADEL EQUITY FUND LTD.	22,955,972,496
5	DEUTSCHE BANK AKTIENGESELLSCHAFT	11,859,138,310	5	JPMORGAN CHASE BANK, N.A.	33,640,826,146	5	JPMORGAN CHASE BANK, N.A.	22,540,085,862
6	DEUTSCHE BANK AG-LONDON BRANCH	10,901,749,655	6	CREDIT SUISSE ENERGY LLC	33,304,890,856	6	SEMPRA ENERGY TRADING CORP.	18,667,573,850
7	BREVNAN HOWARD MASTER FUND LIMITED	10,898,596,701	7	SEMPRA ENERGY TRADING LLC	29,942,812,742	7	SOCIETE GENERALE	17,071,081,922
8	SOUTHWEST AIRLINES CO.	9,974,235,345	8	CITADEL ENERGY INVESTMENTS LTD.	26,313,430,053	8	BREVNAN HOWARD MASTER FUND LIMITED	15,745,064,678
9	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	8,840,099,679	9	MERRILL LYNCH COMMODITIES, INC.	22,463,470,470	9	PACIFIC GAS AND ELECTRIC COMPANY	15,588,208,968
10	UBS AG	8,390,558,985	10	mitsui & co. ENERGY RISK MANAGEMENT LIMITED	22,084,625,631	10	OBELIX	14,892,800,000
June 2009 - Credit Derivative Products			June 2008 - Credit Derivative Products			June 2007 - Credit Derivative Products		
#	Counterparty	Notional	#	Counterparty	Notional	#	Counterparty	Notional
1	JPMORGAN CHASE BANK, N.A.-LONDON BRANCH	979,086,376,698	1	DEUTSCHE BANK AG-LONDON BRANCH	842,734,615,965	1	BLUE MOUNTAIN CREDIT ALTERNATIVES MASTER FUND L.P.	1,137,068,452,315
2	DEUTSCHE BANK AG-LONDON BRANCH	546,357,200,662	2	MERRILL LYNCH INTERNATIONAL	636,910,238,971	2	DEUTSCHE BANK AG-LONDON BRANCH	669,924,372,005
3	MERRILL LYNCH INTERNATIONAL	378,679,683,374	3	MORGAN STANLEY CAPITAL SERVICES INC.	615,426,509,473	3	MORGAN STANLEY CAPITAL SERVICES INC.	606,309,486,421
4	MORGAN STANLEY CAPITAL SERVICES INC.	372,713,997,343	4	BLUE MOUNTAIN CREDIT ALTERNATIVES MASTER FUND L.P.	589,799,869,625	4	LEHMAN BROTHERS SPECIAL FINANCING, INC	595,097,382,512
5	BARCLAYS BANK PLC	339,624,950,122	5	UBS AG-LONDON BRANCH	569,787,109,205	5	MERRILL LYNCH INTERNATIONAL	582,328,947,246
6	UBS AG-LONDON BRANCH	334,751,018,803	6	JPMORGAN CHASE BANK, N.A.-LONDON BRANCH	557,614,193,130	6	JPMORGAN CHASE BANK, N.A.-LONDON BRANCH	513,233,028,961
7	ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY (THE)	228,870,438,045	7	BARCLAYS BANK PLC	479,457,432,023	7	UBS AG-LONDON BRANCH	418,438,033,803
8	CALYON	207,881,842,409	8	MORGAN STANLEY CAPITAL SERVICES INC.	378,597,274,811	8	BARCLAYS BANK PLC	341,208,310,342
9	CREDIT SUISSE INTERNATIONAL	207,071,759,231	9	CREDIT SUISSE INTERNATIONAL	348,618,728,702	9	BANK OF AMERICA, N.A.	329,924,258,010
10	BANK OF AMERICA, NATIONAL ASSOCIATION	198,802,846,189	10	CALYON	314,036,996,108	10	BEAR STEARNS CREDIT PRODUCTS INC.	308,800,702,658

June 2006 - Interest Rate Products	
Counterparty	Notional
LCH.CLEARNET LIMITED	4,254,448,112,095
JPMORGAN CHASE BANK, N.A.	1,517,955,160,245
BANK OF AMERICA, N.A.	1,058,846,535,834
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	1,011,190,457,394
LEHMAN BROTHERS SPECIAL FINANCING, INC	643,478,499,406
MERRILL LYNCH CAPITAL SERVICES, INC.	550,085,670,505
BARCLAYS BANK PLC	541,702,103,687
DEUTSCHE BANK AG	513,299,697,051
DEUTSCHE BANK AG-NEW YORK BRANCH	497,575,770,079
UBS AG-LONDON BRANCH	401,211,582,254
June 2006 - Currency Products	
Counterparty	Notional
DAIWA SECURITIES SMBC CO., LTD.	274,361,786,099
ROYAL BANK OF SCOTLAND PLC-LONDON BRANCH (THE)	66,107,132,545
STICHTING PENSIOENFONDS ABP	37,630,232,942
UBS AG	36,432,489,610
UBS AG	35,725,525,515
BANK OF AMERICA, N.A.	35,370,753,183
JPMORGAN CHASE BANK, N.A.	34,001,643,409
DEUTSCHE BANK AG-LONDON BRANCH	31,461,708,559
MERRILL LYNCH CAPITAL SERVICES, INC.	30,610,847,760
JPMORGAN CHASE BANK, N.A.	30,300,064,827
June 2006 - Equities Products	
Counterparty	Notional
CITADEL EQUITY FUND LTD.	127,338,261,263
RG JAPAN GARANTFUND	59,396,818,230
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	51,964,669,996
DEUTSCHE BANK AG	49,014,155,266
DEUTSCHE BANK AG-LONDON BRANCH	46,453,486,174
SOCIETE GENERALE	22,954,942,283
BNP PARIBAS	21,485,762,276
BARCLAYS BANK PLC	15,094,120,759
CREDIT SUISSE INTERNATIONAL	15,006,172,680
BREVN HOWARD MASTER FUND LIMITED	11,270,607,505
June 2006 - Commodities Products	
Counterparty	Notional
MORGAN STANLEY CAPITAL GROUP INC.	56,491,439,254
BARCLAYS BANK PLC	34,065,072,468
DEUTSCHE BANK AG-LONDON BRANCH	30,394,354,169
PACIFIC GAS AND ELECTRIC COMPANY	25,274,334,221
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	22,249,253,358
SEMPRA ENERGY TRADING CORP.	18,512,170,880
BREVN HOWARD MASTER FUND LIMITED	17,980,131,130
SOCIETE GENERALE	15,586,032,797
GLENCORE INTERNATIONAL AG	13,354,493,428
RWE TRADING GMBH	12,611,454,753
June 2006 - Credit Derivative Products	
Counterparty	Notional
BLUE MOUNTAIN CREDIT ALTERNATIVES MASTER FUND L.P.	505,198,778,393
DEUTSCHE BANK AG-LONDON BRANCH	307,243,524,080
MORGAN STANLEY CAPITAL SERVICES INC.	288,301,615,897
JPMORGAN CHASE BANK, N.A.	238,655,864,559
LEHMAN BROTHERS SPECIAL FINANCING, INC	206,806,513,143
UBS AG-LONDON BRANCH	178,997,823,047
BARCLAYS BANK PLC	149,147,049,779
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	147,078,534,577
BEAR STEARNS CREDIT PRODUCTS INC.	143,263,498,729
MERRILL LYNCH INTERNATIONAL	134,148,471,204