

		Goldman Sachs	Morgan Stanley	JP Morgan Chase	Bank of America
		End Q2 2009	End Q2 2009	End Q2 2009	End Q2 2009
Gross fair value of commodity contracts on balance sheet		63.2	83.0	10.2	7.6
Gross fair value of physical commodities held in inventory on balance sheet		0.7	3.3	3.5	0.6
Commodity and "other" contracts (gross notional amount) (incl off balance sheet)	Futures contracts	125.8	94.6	45.8	1881.7
	Forward contracts	103.6	138.3	46.6	25.0
	Exchange-traded options written	80.7	102.8	81.7	44.1
	Exchange-traded options purchased	87.6	102.6	72.0	41.9
	OTC options written	130.6	261.4	114.5	24.0
	OTC options purchased	108.8	398.0	118.3	23.0
	Swaps	223.0	315.3	186.2	90.3
	Total held for trading	860.0	1413.0	665.1	2130.0
	Contracts with positive fair value	63.2	83.1	44.4	24.7
	Contracts with negative fair value	60.6	82.2	43.4	22.3
Gold contracts (notional principal amount) (incl off balance sheet)	Maturing in one year or less	37.8	2.9	57.9	0.2
	Maturing over one year through five years	10.6	1.6	21.6	0.2
	Maturing over five years	0.9	0.6	1.7	0.0
Other precious metals contracts (notional principal amount) (incl off balance sheet)	Maturing in one year or less	2.0	7.9	3.5	0.1
	Maturing over one year through five years	0.1	12.9	0.8	0.0
	Maturing over five years	0.0	4.2	0.0	0.0
Other commodity contracts (notional principal amount) (incl off balance sheet)	Maturing in one year or less	191.1	288.7	118.4	91.2
	Maturing over one year through five years	178.3	514.8	136.4	45.9
	Maturing over five years	15.5	17.9	10.7	0.6

Units: U.S. \$ billion

Reporting date: Positions as at final day of calendar quarter

Source: Federal Financial Institutions Examination Center and Federal Reserve System National Information Center, *Consolidated Financial Statements for Bank Holding Companies (FR Y-9C)*