

(\$ IN THOUSANDS)	mm/dd/yyyy	mm/dd/yyyy	mm/dd/yyyy	mm/dd/yyyy	mm/dd/yyyy
Loan Commitments	7,544,174	7,033,255	7,526,188	6,598,112	6,991,330
Commit: Secured Commercial RE Loans	2,056,582	1,931,905	2,020,758	2,008,547	1,936,861
Commit: Unsecured Real Estate Lns	71,126	75,729	113,374	69,799	5,279
Credit Card Lines	798,390	812,731	812,752	783,316	1,074,881
Securities Underwriting	0	0	0	0	0
Standby Letters of Credit	377,431	283,809	389,199	214,354	262,433
Commercial & Similar Ltrs of Credit	27,174	37,684	26,392	26,200	11,831
Securities Lent	0	0	0	0	0
Credit Derivatives (BHC as Guarantor)	0	0	0	0	0
Credit Derivatives (BHC as Beneficiary)	0	0	0	0	0
DERIVATIVE CONTRACTS:					
Interest Rate Futures & Forward Contr	45,000	100,000	0	0	0
Written Options Contracts (Int Rate)	4,032,042	2,718,313	3,948,129	3,070,569	856,540
Purchased Options Contracts (Int Rate)	0	1,150,000	0	400,000	0
Interest Rate Swaps	5,089,237	4,046,633	4,046,846	4,361,581	2,022,011
Futures and Forward Foreign Exchange	129,496	92,332	122,404	65,256	41,214
Written Options Contr (Foreign Exch)	0	0	0	0	0
Purchased Options Contr (Foreign Exch)	0	0	0	0	0
Foreign Exchange Rate Swaps	0	0	0	0	0
Commodity & Other Futures & Forw Contr	0	0	0	0	0
Written Options Contr (Comm & Other)	0	0	0	0	0
Purchased Options Contr (Comm & Other)	0	0	0	0	0
Commodity & Other Swaps	0	0	0	0	0
PERCENT OF TOTAL ASSETS					
	BHC PEER 01 PCT	BHC PEER 01 PCT	BHC PEER 01 PCT	BHC PEER 01	BHC PEER 01
Loan Commitments	27.73 29.67 51	28.31 30.37 53	28.33 29.70 51	27.15 29.30	31.87 32.30
Standby Letters of Credit	1.39 3.30 27	1.14 3.40 25	1.47 3.22 32	0.88 3.19	1.20 3.47
Commercial & Similar Letters of Credit	0.10 0.14 54	0.15 0.17 59	0.10 0.14 48	0.11 0.16	0.05 0.23
Securities Lent	0.00 3.26 39	0.00 3.56 39	0.00 2.92 40	0.00 3.08	0.00 2.45
Credit Derivatives (BHC as Guarantor)	0.00 0.20 39	0.00 0.11 39	0.00 0.20 38	0.00 0.13	0.00 0.09
Credit Derivatives (BHC as Beneficiary)	0.00 0.52 36	0.00 0.22 37	0.00 0.45 38	0.00 0.26	0.00 0.26
Derivative Contracts	34.16 80.61 63	32.64 77.02 57	30.56 69.29 63	32.49 83.60	13.31 56.05
Interest Rate Contracts	33.69 63.70 67	32.27 62.28 67	30.10 55.59 69	32.23 61.43	13.12 42.71
Interest Rate Futures & Forward Contr	0.17 14.33 29	0.40 12.69 37	0.00 11.67 14	0.00 13.74	0.00 6.45
Written Options Contr (Int Rate)	14.82 10.11 79	10.94 8.35 81	14.86 8.60 82	12.63 8.95	3.90 5.78
Purchased Options Contr (Int Rate)	0.00 8.67 19	4.63 7.92 71	0.00 7.41 19	1.65 9.55	0.00 7.10
Interest Rate Swaps	18.70 27.49 64	16.29 23.79 62	15.23 25.18 66	17.95 21.17	9.22 18.59
Foreign Exchange Contracts	0.48 11.61 57	0.37 10.80 48	0.46 10.61 55	0.27 10.57	0.19 9.79
Futures & Forward Foreign Exch Contr	0.48 7.22 58	0.37 7.70 51	0.46 6.67 57	0.27 7.46	0.19 7.67
Written Options Contr (Foreign Exch)	0.00 0.72 34	0.00 0.53 33	0.00 0.53 33	0.00 0.62	0.00 0.44
Purchased Options Contr (Foreign Ex)	0.00 0.74 34	0.00 0.50 33	0.00 0.59 33	0.00 0.55	0.00 0.45
Foreign Exchange Rate Swaps	0.00 1.07 34	0.00 1.02 33	0.00 1.03 34	0.00 0.93	0.00 0.37
Equity, Commodity, & Other Deriv Contr	0.00 1.37 32	0.00 1.52 32	0.00 1.29 33	0.00 1.41	0.00 1.69
Commodity & Other Fut & Forward Contr	0.00 0.17 41	0.00 0.27 42	0.00 0.16 41	0.00 0.25	0.00 0.25
Written Options Contr (Comm & Other)	0.00 0.31 38	0.00 0.34 38	0.00 0.29 38	0.00 0.26	0.00 0.28
Purchased Options Contr (Comm & Oth)	0.00 0.37 36	0.00 0.38 36	0.00 0.33 36	0.00 0.28	0.00 0.30
Commodity & Other Swaps	0.00 0.29 36	0.00 0.23 35	0.00 0.28 36	0.00 0.25	0.00 0.29
PERCENT OF AVERAGE LOANS AND LEASES:					
Loan Commitments	39.78 57.30 44	40.10 54.11 40	41.56 57.44 42	41.14 53.52	51.22 57.90

Derivatives and Off-Balance-Sheet Transactions

BHCPR page 9 displays the dollar volume and proportion of consolidated assets accounted for by each type of derivative contract and off-balance-sheet transaction. Information on these activities is derived from Schedule HC-L of the FR Y-9C report form.

Loan Commitments

The unused portion of commitments that obligate the bank holding company to extend credit in the form of loans or participation in loans, lease financing receivables, or similar transactions. These include revolving open-end loans secured by residential and commercial real estate, construction and land development, credit card lines, securities underwriting, and other unused commitments and letters of credit.

Commitments to Fund Loans Secured by Commercial Real Estate

The unused portion of commitments to extend credit to finance commercial and multifamily residential properties. When funded, these loans would be classified as real estate loans secured by multifamily residential or nonfarm nonresidential properties.

Commitments to Fund Real Estate Loans That are Unsecured

The unused portion of commitments to extend credit to finance commercial and residential real estate activities. When funded, these loans would not be classified as real estate loans.

Credit Card Lines

The unused portion of commitments to extend credit to individuals for household, family, and other personal expenditures and to commercial or industrial enterprises through credit cards.

Securities Underwriting

The unused portion of the consolidated bank holding company's take-down of securities underwriting transactions.

Standby Letters of Credit

Outstanding and unused standby letters of credit, including guarantees issued by foreign offices.

Commercial and Similar Letters of Credit

Outstanding and unused amounts of issued or confirmed commercial letters of credit, travelers' letters of credit not issued for money or its equivalent, and all similar letters of credit, excluding standby letters of credit.

Financial Assets Sold with Recourse

The consolidated amount of the outstanding principal balance of mortgage loans and other assets that have been transferred with recourse or some other form of risk retention by the BHC in transactions recorded as sales in accordance with generally accepted accounting principles.

Securities Lent

The amount of securities lent against collateral or on an uncollateralized basis.

Credit Derivatives (BHC as Guarantor)

The gross notional amount of credit derivatives for which the BHC or any of its consolidated subsidiaries has extended credit protection to other parties.

Credit Derivatives (BHC as Beneficiary)

The gross notional amount of credit derivatives for which the BHC or any of its consolidated subsidiaries has obtained a guarantee against credit losses from other parties.

Derivative Contracts

Interest Rate Futures and Forward Contracts

The notional amount or par value of

futures and forward contracts that commit the consolidated bank holding company to buy or sell financial instruments such as U.S. Treasury securities futures, forward rate agreements, and forward agreements on U.S. government securities.

Written Options Contracts (Interest Rate)

The aggregate par value or notional amount of interest-bearing financial instruments which the bank holding company or its consolidated subsidiaries have obligated themselves to either purchase or sell under outstanding exchange-traded option contracts and over-the-counter option contracts for a fee or premium.

Purchased Options Contracts (Interest Rate)

The aggregate par value or notional amount of interest-bearing financial instruments in which the bank holding company or its consolidated subsidiaries purchased, for a fee or premium, the right to either purchase or sell under outstanding exchange-traded option contracts and over-the-counter option contracts.

Interest Rate Swaps

The notional value of outstanding interest rate and basis swaps to hedge the bank holding company's or consolidated subsidiaries' interest rate risk, in an intermediary capacity, or to hold in inventory.

Futures and Forward Foreign Exchange

The gross amount in U.S. dollars of futures and forward contracts to purchase foreign currencies and U.S. dollar exchange.

Written Options Contracts (Foreign Exchange)

The gross amount of foreign currencies and U.S. dollar exchange which the bank holding company or its consolidated subsidiaries have obligated

themselves to either purchase or sell under outstanding exchange-traded and over-the-counter option contracts for a fee or premium.

*Purchased Options Contracts
(Foreign Exchange)*

The gross amount of foreign currency and U.S. dollar exchange in which the bank holding company or its consolidated subsidiaries purchased, for a fee or premium, the right to either purchase or sell under outstanding exchange-traded and over-the-counter option contracts.

Foreign Exchange Rate Swaps

The notional principal value in U.S. dollars of outstanding cross-currency interest rate swaps to hedge the bank holding company's or consolidated subsidiaries' foreign exchange rate risk.

Commodity and Other Futures and Forward Contracts

The contract amount of futures and forward commodity contracts that obligate the bank holding company or its consolidated subsidiaries to purchase or sell equity securities or instruments based on equity indexes, agricultural products, precious or nonferrous metals, or other contracts other than an interest or foreign exchange rate contract.

*Written Options Contracts
(Commodities and Other)*

The contract amount of exchange-traded and over-the-counter equity derivative options, commodity options, and any other options (that are not interest or foreign exchange rate contracts) in which the bank holding company or its consolidated subsidiaries have obligated themselves to either purchase or sell an equity instrument, an equity index, or a commodity or product for a fee or premium.

*Purchased Options Contracts
(Commodities and Other)*

The notional amount or par value

of exchange-traded and over-the-counter equity derivative options, commodity options, and any other options (that are not interest or foreign exchange rate contracts) in which the bank holding company or its consolidated subsidiaries have purchased the right to buy or sell for a fee or premium.

Commodity and Other Swaps

The notional amount or par value of outstanding equity or equity index swaps, and all other swap agreements, other than interest or foreign exchange rate contracts.

Percent of Total Assets

*Loan Commitments
(Percent of Total Assets)*

The unused portion of commitments that obligate the bank holding company to extend credit in the form of loans or participation in loans, lease financing receivables, or similar transactions divided by total assets.

*Standby Letters of Credit
(Percent of Total Assets)*

Outstanding and unused standby letters of credit divided by total assets.

*Commercial and Similar Letters of Credit
(Percent of Total Assets)*

Outstanding and unused amounts of issued and confirmed commercial letters of credit, travelers' letters of credit not issued for money or its equivalent, and all similar letters of credit divided by total assets.

*Financial Assets Sold with Recourse
(Percent of Total Assets)*

Mortgage loans and other assets sold with recourse that have been reported as sales in accordance with generally accepted accounting principles divided by total assets.

*Securities Lent
(Percent of Total Assets)*

Securities lent divided by total assets.

*Credit Derivatives
(BHC as Guarantor)
(Percent of Total Assets)*

The gross notional amount of credit derivatives in which the BHC or any of its consolidated subsidiaries has extended credit protection to other parties divided by total assets.

*Credit Derivatives
(BHC as Beneficiary)
(Percent of Total Assets)*

The gross notional amount of credit derivatives in which the BHC or any of its consolidated subsidiaries has obtained a guarantee against credit losses divided by total assets.

*Derivative Contracts
(Percent of Total Assets)*

The sum of interest rate contracts, foreign exchange contracts, equity derivative contracts, and commodity and other contracts on a consolidated basis divided by total assets.

*Interest Rate Contracts
(Percent of Total Assets)*

The gross notional amount of interest rate contracts held for trading and for purposes other than trading divided by total assets. Interest rate contracts include single currency interest rate swaps, basis swaps, forward rate agreements, and interest rate options.

*Interest Rate Futures and Forward Contracts
(Percent of Total Assets)*

Interest rate futures and forward contracts divided by total assets.

*Written Options Contracts
(Interest Rate)
(Percent of Total Assets)*

Written interest rate options contracts divided by total assets.

*Purchased Options Contracts
(Interest Rate)
(Percent of Total Assets)*

Purchased interest rate options contracts divided by total assets.

*Interest Rate Swaps
(Percent of Total Assets)*

The notional value of interest rate swaps divided by total assets.

*Foreign Exchange Contracts
(Percent of Total Assets)*

The gross notional amount of foreign exchange rate contracts held for trading and for purposes other than trading divided by total assets. Foreign exchange contracts include cross-currency interest rate swaps, forward foreign exchange contracts, and currency futures and currency options.

*Futures and Forward Foreign Exchange Contracts
(Percent of Total Assets)*

Futures and forward contracts to purchase foreign currencies and U.S. dollar exchange divided by total assets.

*Written Options Contracts
(Foreign Exchange)
(Percent of Total Assets)*

Written options contracts on foreign currencies and U.S. dollar exchange divided by total assets.

*Purchased Options Contracts
(Foreign Exchange)
(Percent of Total Assets)*

Purchased options contracts on foreign currencies and U.S. dollar exchange divided by total assets.

*Foreign Exchange Rate Swaps
(Percent of Total Assets)*

The notional principal value in U.S. dollars of outstanding cross-currency interest rate swaps divided by total assets.

*Equity, Commodity, and Other Derivative Contracts
(Percent of Total Assets)*

The gross notional amount of equity derivative contracts as well as commodity and other contracts that are held for trading and for purposes other than trading divided by total assets.

*Commodity and Other Futures and Forward Contracts
(Percent of Total Assets)*

The contract amount of futures and forward equity derivative contracts and commodity and other contracts divided by total assets.

*Written Options Contracts
(Commodity and Other)
(Percent of Total Assets)*

Written options contracts on indi-

vidual stocks, stock index options, commodity options, and any other options (other than interest or foreign exchange rate contracts) divided by total assets.

*Purchased Options Contracts
(Commodity and Other)
(Percent of Total Assets)*

Purchased options contracts on individual stocks, stock index options, commodity options, and any other options (that are not interest or foreign exchange rate contracts) divided by total assets.

*Commodity and Other Swaps
(Percent of Total Assets)*

The notional value of equity or equity index swaps and swaps other than interest rate swaps and foreign currency swaps divided by total assets.

Percent of Average Loans and Leases

*Loan Commitments
(Percent of Average Loans and Leases)*

Loan commitments divided by average loans and leases. (See page 3-13 for the definition of average loans and leases.)