

| NOTIONAL AMOUNT (\$ IN THOUSANDS)       | MM/DD/YYYY | MM/DD/YYYY | MM/DD/YYYY | MM/DD/YYYY | MM/DD/YYYY |
|---|------------|------------|------------|------------|------------|
| Derivative Contracts                    | 3,405,382  | 11,728,101 | 5,472,266  | 17,009,232 | 9,880,665  |
| Interest Rate Contracts                 | 3,222,975  | 11,514,666 | 5,233,148  | 16,844,029 | 9,631,434  |
| Foreign Exchange Contracts              | 182,407    | 213,435    | 239,118    | 165,203    | 123,336    |
| Equity, Comm, & Other Contracts         | 0          | 0          | 0          | 0          | 125,895    |
| Derivatives Position                    |            |            |            |            |            |
| Futures and Forwards                    | 388,181    | 6,202,334  | 419,060    | 9,871,258  | 4,674,065  |
| Written Options                         | 420,306    | 212,206    | 281,174    | 266,997    | 187,968    |
| Exchange-Traded                         | 0          | 0          | 0          | 0          | 0          |
| Over-the-Counter                        | 420,306    | 212,206    | 281,174    | 266,997    | 187,968    |
| Purchased Options                       | 136,493    | 2,400,216  | 1,831,960  | 3,220,732  | 266,793    |
| Exchange-Traded                         | 0          | 2,200,000  | 1,700,000  | 3,015,000  | 0          |
| Over-the-Counter                        | 136,493    | 200,216    | 131,960    | 205,732    | 266,793    |
| Swaps                                   | 2,460,402  | 2,913,345  | 2,940,072  | 3,650,245  | 4,751,839  |
| Held for Trading                        | 2,653,556  | 2,582,701  | 2,835,630  | 3,186,926  | 4,046,428  |
| Interest Rate Contracts                 | 2,471,149  | 2,369,266  | 2,596,512  | 3,021,723  | 3,800,379  |
| Foreign Exchange Contracts              | 182,407    | 213,435    | 239,118    | 165,203    | 120,154    |
| Equity, Comm, & Other Contracts         | 0          | 0          | 0          | 0          | 125,895    |
| Non-Traded                              | 751,826    | 9,145,400  | 2,636,636  | 13,822,306 | 5,834,237  |
| Interest Rate Contracts                 | 751,826    | 9,145,400  | 2,636,636  | 13,822,306 | 5,831,055  |
| Foreign Exchange Contracts              | 0          | 0          | 0          | 0          | 3,182      |
| Equity, Comm, & Other Contracts         | 0          | 0          | 0          | 0          | 0          |
| Deriv Contr(excl Fut & FX LE 14 Days)   | 2,985,028  | 5,455,630  | 5,106,092  | 7,038,148  | 4,799,121  |
| One Year or Less                        | 836,784    | 3,322,958  | 2,664,002  | 4,663,373  | 719,785    |
| Over 1 Year to 5 Years                  | 1,196,381  | 1,382,716  | 1,427,758  | 1,604,492  | 3,218,729  |
| Over 5 Years                            | 951,863    | 749,956    | 1,014,332  | 770,283    | 860,607    |
| Gross Negative Fair Value (Abs Value)   | 94,028     | 68,175     | 95,566     | 75,812     | 92,030     |
| Gross Positive Fair Value               | 93,088     | 82,850     | 96,635     | 102,047    | 145,126    |
| Held for Trading                        | 85,158     | 63,792     | 85,933     | 67,916     | 83,454     |
| Non-Traded                              | 7,930      | 19,058     | 10,702     | 34,131     | 61,672     |
| Curr Credit Exposure on RBC Deriv Contr | 93,088     | 82,461     | 96,632     | 101,168    | 144,965    |
| Credit Losses on Derivative Contracts   | 0          | 0          | 0          | 0          | 0          |
| PAST DUE DERIVATIVE INSTRUMENTS         |            |            |            |            |            |
| FAIR VALUE:                             |            |            |            |            |            |
| 30-89 Days Past Due                     | 0          | 0          | 0          | 0          | 0          |
| (Confidential prior to March 2001)      |            |            |            |            |            |
| 90+ Days Past Due                       | 0          | 0          | 0          | 0          | 0          |

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## Derivative Instruments

BHCPR page 10 provides the dollar amounts of derivative contracts, which are grouped according to underlying risk exposure (interest rate contracts, foreign exchange contracts, equity derivative contracts, and commodity and other derivative contracts), financial technique used (futures, options, or swaps), and purpose (trading or hedging). Additional derivatives information includes the gross positive or negative fair values, current credit exposure of derivatives covered under the risk-based capital standards, maturity distribution, and past due derivative instruments at fair value.

Trading revenues generated from the four types of derivative instruments are provided on BHCPR page 4 (Non-interest Income and Expenses).

### *Derivative Contracts*

The gross notional amount or par value of derivative contracts, which include interest rate contracts, foreign exchange contracts, equity derivative contracts, and commodity and other contracts.

### *Interest Rate Contracts*

The gross notional amount or par value of interest rate derivative contracts held for trading or for purposes other than trading.

### *Foreign Exchange Contracts*

The gross notional amount or par value of foreign exchange derivative contracts held for trading or for purposes other than trading.

### *Equity, Commodity, and Other Derivative Contracts*

The gross notional amount or par value of equity, commodity and other derivative contracts held for trading or for purposes other than trading.

## Derivatives Position

### *Futures and Forwards*

The gross notional amount of futures

and forwards contracts for interest rate, foreign exchange, equity derivative, and commodity and other contracts.

### *Written Options*

The gross notional amount of exchange traded and over-the-counter written options contracts for interest rate, foreign exchange, equity derivative, and commodity and other contracts.

### *Exchange-Traded*

The gross notional amount of exchange traded written options contracts.

### *Over-the-Counter*

The gross notional amount of over-the-counter written options contracts.

### *Purchased Options*

The gross notional amount of exchange traded and over-the-counter purchased options contracts for interest rate, foreign exchange, equity derivative, and commodity and other contracts.

### *Exchange-Traded*

The gross notional amount of exchange traded purchased options contracts.

### *Over-the-Counter*

The gross notional amount of over-the-counter purchased options contracts.

### *Swaps*

The gross notional amount of swaps for interest rate, foreign exchange, equity derivative, and commodity and other contracts.

### *Held for Trading*

The gross notional amount or par value of derivative contracts (interest rate contracts, foreign exchange contracts, equity derivative contracts,

and commodity and other contracts) that are held for trading purposes. Besides derivative instruments used in dealing and other trading activities, this line item covers activities in which the BHC acquires or takes derivatives positions for sale in the near term or with the intent to resell (or repurchase) in order to profit from short-term price movements, accommodate customers' needs, or hedge trading activities.

### *Interest Rate Contracts (Held for Trading)*

The gross notional amount or par value of interest rate contracts held for trading, including single currency interest rate swaps, basis swaps, forward rate agreements, and interest rate options, including caps, floor, collars, and corridors.

### *Foreign Exchange Contracts (Held for Trading)*

The gross notional amount of foreign exchange contracts held for trading.

### *Equity, Commodity, and Other Derivative Contracts (Held for Trading)*

The gross notional amount of equity, commodity, and other derivative contracts that are held for trading.

### *Non-Traded*

The gross notional amount or par value of derivative contracts held for purposes other than trading, including interest rate contracts, foreign exchange contracts, equity derivative contracts, and commodity and other contracts.

### *Interest Rate Contracts (Non-Traded)*

The gross notional amount or par value of interest rate contracts held for purposes other than trading.

### *Foreign Exchange Contracts (Non-Traded)*

The gross notional amount of foreign

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exchange contracts held for purposes other than trading.

*Equity, Commodity, and Other Derivative Contracts (Non-Traded)*

The gross notional amount of equity, commodity, and other derivative contracts held for purposes other than trading.

*Derivative Contracts (Excluding Futures and Foreign Exchange of 14 Days or Less)*

The notional principal amounts of derivative contracts subject to risk-based capital requirements, excluding foreign exchange contracts with an original maturity of 14 days or less and futures contracts.

*One Year or Less*

The notional amount or par value of derivative contracts subject to risk-based capital requirements (excluding foreign exchange contracts with an original maturity of 14 days or less and futures contracts) that have a remaining maturity of one year or less.

*Over 1 Year to 5 Years*

The notional amount or par value of derivative contracts subject to risk-based capital requirements (excluding futures contracts) that have a remaining maturity of over one year through five years.

*Over 5 Years*

The notional amount or par value of derivative contracts subject to risk-based capital requirements (excluding futures contracts) that have a remaining maturity of over five years.

*Gross Negative Fair Value (Absolute Value)*

The total fair value of derivative contracts with negative fair values. (The absolute value is displayed for this item.)

*Gross Positive Fair Value*

The total fair value of derivative contracts with positive fair values.

*Held for Trading (Gross Positive Fair Value)*

The total fair value of derivative contracts held for trading that have a positive fair value.

*Non-Traded (Gross Positive Fair Value)*

The total fair value of derivatives contracts held for purposes other than trading that have a positive fair value.

*Current Credit Exposure on Risk-Based Capital Derivative Contracts*

The current credit exposure (or the sum of positive fair values) across all derivative contracts that are covered by the risk-based capital standards.

*Credit Losses on Off-Balance-Sheet Derivative Contracts*

The year-to-date credit losses incurred on derivative contracts regardless of whether the loss is charged directly to income (e.g., trading revenue) or the allowance for credit losses on derivatives.

*Past Due Derivative Instruments*

*Fair Value:*

*30–89 Days Past Due*

The fair value of all credit derivative contracts and all interest rate, foreign exchange rate, equity, and commodity and other derivative contracts on which a required payment by the BHCs counterparty is past due 30-89 days. This item is confidential prior to March 31, 2001.

*90+ Days Past Due*

The fair value of all credit derivative contracts and all interest rate, foreign exchange rate, equity, and commodity and other derivative contracts on which a required payment by the BHCs counterparty is past due for 90 days or more.