

PERCENT OF NOTIONAL AMOUNT	MM/DD/YYYY			MM/DD/YYYY			MM/DD/YYYY			MM/DD/YYYY			
	BHC	PEER	PCT										
Interest Rate Contracts	94.42	89.89	48	92.65	88.01	48	90.75	88.14	44	92.33	87.64	95.63	84.63
Foreign Exchange Contracts	5.58	6.64	64	7.35	7.87	68	9.25	7.99	71	7.67	8.15	4.37	9.68
Equity, Comm, & Other Contracts	0.00	2.39	26	0.00	2.73	25	0.00	2.56	25	0.00	2.78	0.00	3.30
Futures and Forwards	8.49	18.23	36	13.11	25.34	38	11.92	19.35	48	14.63	24.45	7.66	24.98
Written Options	6.09	8.40	50	8.67	9.79	59	4.80	7.54	43	7.69	9.31	5.14	8.59
Exchange-Traded	0.00	0.25	40	0.00	0.16	40	0.00	0.14	41	0.00	0.08	0.00	0.31
Over-The-Counter	6.09	7.70	53	8.67	9.39	62	4.80	7.07	47	7.69	9.05	5.14	7.79
Purchased Options	2.73	4.71	48	1.84	3.98	48	2.74	4.52	48	2.04	3.98	33.48	4.68
Exchange-Traded	0.00	0.31	40	0.00	0.22	40	0.00	0.29	41	0.00	0.15	31.07	0.25
Over-The-Counter	2.73	3.91	52	1.84	3.51	50	2.74	3.92	54	2.04	3.52	2.41	3.96
Swaps	82.69	65.08	71	76.39	53.24	69	80.54	59.22	64	75.64	53.79	53.73	58.87
Held for Trading	87.76	47.29	69	81.95	42.69	71	90.61	47.69	73	93.32	43.59	51.82	50.43
Interest Rate Contracts	82.18	37.25	80	74.60	32.87	79	81.36	37.39	80	85.65	33.48	47.45	39.62
Foreign Exchange Contracts	5.58	3.82	75	7.35	3.57	81	9.25	3.70	82	7.67	3.77	4.37	4.83
Equity, Comm, & Other Contracts	0.00	1.03	35	0.00	1.17	35	0.00	1.19	35	0.00	1.07	0.00	1.54
Non-Traded	12.24	52.71	30	18.05	57.31	28	9.39	52.31	26	6.68	56.41	48.18	49.57
Interest Rate Contracts	12.24	48.69	34	18.05	51.30	31	9.39	46.77	32	6.68	50.15	48.18	35.66
Foreign Exchange Contracts	0.00	1.40	28	0.00	1.93	28	0.00	1.94	28	0.00	1.86	0.00	2.02
Equity, Comm, & Other Contracts	0.00	0.59	34	0.00	0.69	32	0.00	0.60	33	0.00	0.82	0.00	0.71
Deriv Contr (excl Fut & FX LE 14 Days)	93.91	83.43	66	91.27	81.53	58	95.19	86.34	67	92.30	84.04	93.31	79.53
One Year or Less	16.95	24.04	51	20.79	29.29	42	18.65	25.72	48	26.38	29.65	48.68	32.71
Over 1 Year to 5 Years	35.11	29.61	56	32.88	32.21	49	32.02	31.03	44	29.16	32.79	26.09	27.38
Over 5 Years	41.85	23.01	78	37.60	16.34	85	44.52	20.77	84	36.77	16.03	18.54	12.83
Gross Negative Fair Value (Abs Val)	1.61	1.21	76	2.29	1.75	70	1.78	1.33	75	2.42	1.96	1.75	2.16
Gross Positive Fair Value	1.51	1.26	67	2.10	1.72	60	1.66	1.39	62	2.48	1.93	1.77	2.10
PERCENT OF TIER 1 CAPITAL:													
Gross Negative Fair Value, Abs Val (X)	0.01	0.09	30	0.01	0.14	26	0.01	0.12	30	0.01	0.16	0.01	0.30
Gross Positive Fair Value (X)	0.01	0.10	28	0.01	0.15	28	0.01	0.12	30	0.02	0.17	0.01	0.31
Held for Trading (X)	0.01	0.08	45	0.01	0.12	43	0.01	0.10	47	0.01	0.13	0.01	0.26
Non-Traded (X)	0.00	0.01	17	0.00	0.02	19	0.00	0.02	21	0.00	0.02	0.00	0.03
Current Credit Exposure (X)	0.01	0.04	37	0.01	0.06	30	0.01	0.05	35	0.02	0.08	0.01	0.11
Credit Losses on Derivative Contracts	0.00	0.00	46	0.00	0.00	40	0.00	0.00	41	0.00	0.01	0.00	0.02
PAST DUE DERIVATIVE INSTRUMENTS													
FAIR VALUE:													
30-89 Days Past Due	0.00	0.00	46	0.00	0.00	41	0.00	0.00	44	0.00	0.00	0.00	0.00
(Confidential prior to March 2001)													
90+ Days Past Due	0.00	0.00	46	0.00	0.00	41	0.00	0.00	44	0.00	0.00	0.00	0.00
OTHER RATIOS:													
Current Credit Exposure/Risk wtd Asts	0.12	0.51	36	0.17	0.76	32	0.13	0.65	33	0.20	0.95	0.22	1.31

Derivatives Analysis

BHCPR page 11 presents dollar amounts of derivatives-related items displayed on BHCPR page 10 as a percent of the gross notional amount of derivative contracts, Tier 1 capital, and risk weighted assets.

Percent of Notional Amount

Interest Rate Contracts (Percent of Notional Amount)

The gross notional amount or par value of interest rate contracts divided by the total notional amount of derivative contracts.

Foreign Exchange Contracts (Percent of Notional Amount)

The gross notional amount or par value of foreign exchange contracts divided by the total notional amount of derivative contracts.

Equity, Commodity and Other Contracts (Percent of Notional Amount)

The gross notional amount or par value of equity, commodity, and other derivative contracts divided by the total notional amount of derivative contracts.

Futures and Forwards (Percent of Notional Amount)

The gross notional amount of futures and forward contracts divided by the total notional amount of derivative contracts.

Written Options (Percent of Notional Amount)

The gross notional amount of written options divided by the total notional amount of derivative contracts.

Exchange-Traded (Written Options) (Percent of Notional Amount)

The gross notional amount of exchange-traded written options

divided by the total notional amount of derivative contracts.

Over-the-Counter (Written Options) (Percent of Notional Amount)

The gross notional amount of written options that are customized to meet the specific needs of counterparties to the transaction divided by the total notional amount of derivative contracts.

Purchased Options (Percent of Notional Amount)

The gross notional amount of purchased options divided by the total notional amount of derivative contracts.

Exchange-Traded (Purchased Options) (Percent of Notional Amount)

The gross notional amount of exchange-traded purchased options divided by the total notional amount of derivative contracts.

Over-the-Counter (Purchased Options) (Percent of Notional Amount)

The gross notional amount of purchased options that are customized to meet the specific needs of counterparties to the transaction divided by the total notional amount of derivative contracts.

Swaps (Percent of Notional Amount)

The notional amount of swaps divided by the total notional amount of derivative contracts.

Held for Trading (Percent of Notional Amount)

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

divided by the total notional amount of derivative contracts.

Interest Rate Contracts (Held for Trading) (Percent of Notional Amount)

The gross notional amount or par value of interest rate contracts held for trading divided by the total notional amount of derivative contracts.

Foreign Exchange Contracts (Held for Trading) (Percent of Notional Amount)

The gross notional amount of foreign exchange contracts held for trading divided by the total notional amount of derivative contracts.

Equity, Commodity, and Other Derivative Contracts (Held for Trading) (Percent of Notional Amount)

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

Non-Traded (Percent of Notional Amount)

The gross notional amount or par value of derivative contracts held for purposes other than trading divided by the total notional amount of derivative contracts.

Interest Rate Contracts (Non-Traded) (Percent of Notional Amount)

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

Foreign Exchange Contracts (Non-Traded) (Percent of Notional Amount)

The gross notional amount of foreign exchange contracts held for purposes

other than trading divided by the total notional amount of derivative contracts.

*Equity, Commodity, and
Other Derivative Contracts
(Non-Traded)
(Percent of Notional Amount)*

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

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

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, divided by the total notional amount of derivative contracts.

*One Year or Less
(Percent of Notional Amount)*

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 divided by the total notional amount of derivative contracts.

*Over 1 Year to 5 Years
(Percent of Notional Amount)*

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 divided by the total notional amount of derivative contracts.

*Over 5 Years
(Percent of Notional Amount)*

The notional amount or par value of derivative contracts subject to risk-based capital requirements (exclud-

ing futures contracts) that have a remaining maturity over five years divided by the total notional amount of derivative contracts.

*Gross Negative Fair Value
(Absolute Value)
(Percent of Notional Amount)*

The total fair value of derivative contracts with negative fair values (absolute value) divided by the total notional amount of derivative contracts.

*Gross Positive Fair Value
(Percent of Notional Amount)*

The total fair value of derivative contracts with positive fair values divided by the total notional amount of derivative contracts.

Percent of Tier 1 Capital

*Gross Negative Fair Value
(Absolute Value)
(Percent of Tier 1 Capital) (X)*

The total fair value of derivative contracts with negative fair values (absolute value) divided by Tier 1 capital. (This ratio is not expressed as a percent and is, therefore, not multiplied by 100.)

*Gross Positive Fair Value
(Percent of Tier 1 Capital) (X)*

The total fair value of derivative contracts with positive fair values divided by Tier 1 capital. (This ratio is not expressed as a percent and is, therefore, not multiplied by 100.)

*Held for Trading
(Gross Positive Fair Value)
(Percent of Tier 1 Capital) (X)*

The total positive fair value of all derivative contracts held for trading divided by Tier 1 capital. (This ratio is not expressed as a percent and is, therefore, not multiplied by 100.)

*Non-Traded
(Gross Positive Fair Value)
(Percent of Tier 1 Capital) (X)*

The total positive fair value of all

derivative contracts held for purposes other than trading divided by Tier 1 capital. (This ratio is not expressed as a percent and is, therefore, not multiplied by 100.)

*Current Credit Exposure on
Risk-Based Capital Derivative Contracts
(Percent of Tier 1 Capital) (X)*

The current credit exposure of derivatives covered under the risk-based capital standards divided by Tier 1 capital. (This ratio is not expressed as a percent and is, therefore, not multiplied by 100.)

*Credit Losses on Derivatives
(Percent of Tier 1 Capital)*

Year-to-date credit losses incurred on derivative contracts divided by Tier 1 capital.

Past Due Derivative Instruments

*30–89 Days Past Due
(Percent of Tier 1 Capital)*

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 BHC's counterparty is past due 30–89 days divided by Tier 1 capital. This item is confidential prior to March 2001.

*90+ Days Past Due
(Percent of Tier 1 Capital)*

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 divided by Tier 1 capital.

Other Ratios

*Current Credit Exposure/
Risk-Weighted Assets*

The current credit exposure of derivatives covered by the risk-based capital standards divided by risk-weighted assets.