

PERCENT OF NOTIONAL AMOUNT	MM/DD/YYYY			MM/DD/YYYY			MM/DD/YYYY			MM/DD/YYYY			
	BHC	PEER	01 PCT	BHC	PEER	01 PCT	BHC	PEER	01 PCT	BHC	PEER	01	
Interest Rate Contracts	90.50	85.45	39	96.62	87.09	58	91.27	85.40	40	96.59	87.06	98.39	89.88
Foreign Exchange Contracts	1.98	9.62	50	0.79	8.22	44	1.18	9.53	46	1.17	8.39	1.49	7.66
Equity, Comm, & Other Contracts	7.52	1.91	86	2.59	1.96	76	7.55	1.95	86	2.23	1.83	0.12	1.11
Futures and Forwards	5.83	17.39	36	3.16	20.29	20	4.66	17.99	30	4.44	19.00	4.03	19.53
Written Options	16.17	6.61	86	29.57	7.24	95	18.96	5.77	93	30.06	6.76	38.24	7.72
Exchange-Traded	0.00	0.39	38	0.00	0.38	40	0.00	0.36	40	0.00	0.41	0.00	0.16
Over-The-Counter	16.17	5.80	89	29.57	6.28	95	18.96	5.02	93	30.06	5.74	38.24	7.10
Purchased Options	2.41	5.78	42	0.93	6.73	30	2.35	5.83	44	0.82	6.76	0.06	6.32
Exchange-Traded	0.00	0.41	37	0.00	0.41	40	0.00	0.27	39	0.00	0.39	0.00	0.21
Over-The-Counter	2.41	5.01	46	0.93	5.82	32	2.35	5.13	46	0.82	5.82	0.06	5.51
Swaps	75.60	61.19	66	66.34	59.60	50	74.04	63.98	61	64.69	60.99	57.67	60.02
Held for Trading	19.27	46.44	33	5.24	38.53	32	18.24	43.70	33	6.14	38.64	3.67	40.54
Interest Rate Contracts	9.77	34.19	37	1.86	27.61	40	9.51	31.08	41	2.73	27.48	2.17	29.61
Foreign Exchange Contracts	1.98	5.55	59	0.79	3.89	55	1.18	5.60	56	1.17	4.27	1.49	5.61
Equity, Comm, & Other Contracts	7.52	1.13	89	2.59	1.11	83	7.55	1.14	89	2.23	0.94	0.00	0.73
Non-Traded	80.73	53.56	66	94.76	61.47	67	81.76	56.30	66	93.86	61.36	96.33	59.46
Interest Rate Contracts	80.73	47.54	75	94.76	54.96	78	81.76	49.73	75	93.86	55.09	96.21	56.96
Foreign Exchange Contracts	0.00	1.13	59	0.00	0.61	29	0.00	0.81	30	0.00	0.65	0.00	0.37
Equity, Comm, & Other Contracts	0.00	0.12	38	0.00	0.12	40	0.00	0.11	39	0.00	0.11	0.12	0.03
Deriv Contr (excl Fut & FX LE 14 Days)	60.68	83.94	12	46.95	84.56	6	57.97	86.30	9	46.10	86.62	41.34	83.96
One Year or Less	6.07	26.46	19	1.98	25.94	12	6.06	27.64	15	2.19	26.33	3.51	25.04
Over 1 Year to 5 Years	37.54	28.74	60	29.66	29.42	47	33.80	27.98	49	29.18	33.22	25.89	27.91
Over 5 Years	17.06	17.31	46	15.31	19.41	35	18.11	19.42	49	14.73	19.26	11.94	20.78
Gross Negative Fair Value (Abs Val)	1.22	1.73	28	0.36	0.62	26	0.73	1.19	30	0.48	0.78	0.57	0.96
Gross Positive Fair Value	3.87	1.99	92	0.44	0.67	23	2.27	1.29	87	0.39	0.75	0.37	0.79
PERCENT OF TIER 1 CAPITAL:													
Gross Negative Fair Value, Abs Val (X)	0.05	0.20	52	0.01	0.09	48	0.03	0.14	53	0.02	0.09	0.03	0.11
Gross Positive Fair Value (X)	0.15	0.23	70	0.02	0.09	50	0.09	0.15	73	0.02	0.09	0.02	0.11
Held for Trading (X)	0.04	0.19	57	0.00	0.07	48	0.02	0.12	58	0.00	0.07	0.00	0.09
Non-Traded (X)	0.11	0.03	88	0.01	0.01	69	0.06	0.02	88	0.01	0.01	0.02	0.01
Current Credit Exposure (X)	0.15	0.13	70	0.02	0.05	51	0.09	0.09	73	0.02	0.05	0.02	0.06
Credit Losses on Derivative Contracts	0.00	0.00	45	0.00	0.00	49	0.00	0.00	45	0.00	0.00	0.00	0.00
PAST DUE DERIVATIVE INSTRUMENTS													
FAIR VALUE:													
30-89 Days Past Due													
(Confidential prior to March 2001)	0.00	0.00	44	0.00	0.00	48	0.00	0.00	47	0.00	0.00	0.00	0.00
90+ Days Past Due	0.00	0.00	47	0.00	0.00	48	0.00	0.00	47	0.00	0.00	0.00	0.00
OTHER RATIOS:													
Current Credit Exposure/Risk Wtd Asts	1.15	1.35	70	0.14	0.50	50	0.66	0.84	71	0.13	0.47	0.14	0.57

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## 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 aggregate par value of futures and forward contracts divided by the total notional amount of derivative contracts.

#### *Written Options (Percent of Notional Amount)*

The aggregate par value of written options divided by the total notional amount of derivative contracts.

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

The aggregate par value of exchange-traded written options divided by the

total notional amount of derivative contracts.

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

The aggregate par value 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 aggregate par value of purchased options divided by the total notional amount of derivative contracts.

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

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

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

The aggregate par value 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 that have a remaining maturity of one year (excluding foreign exchange contracts with an original maturity of 14 days or less and futures contracts) 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 absolute value of the total negative fair value of all derivative contracts 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 positive fair value of all derivative contracts 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 positive replacement cost of derivative contracts on which the required payment is due and unpaid for 30–89 days or more divided by Tier 1 capital. This item is confidential prior to March 2001.

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

The positive replacement cost of derivative contracts on which the required payment is due and unpaid 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.