



Data Source: Call Reports.

Note: Beginning 1Q07, credit exposures are broken out as a separate category.

Interest rate contracts comprise 84% of total derivatives. FX and credit derivatives are 8% and 6%, respectively, of total notional.

\$ in billions	Q2 '10	Q1 '10	\$ Change	% Change	% of Total Derivatives
Interest Rate Contracts	188,596	181,981	6,615	4%	84.4%
Foreign Exchange Contracts	18,207	17,596	610	3%	8.2%
Equity Contracts	1,615	1,571	44	3%	0.7%
Commodity/Other	1,083	940	143	15%	0.5%
Credit Derivatives	13,876	14,364	(488)	-3.4%	6.2%
Total	223,376	216,452	6,924	3.2%	100%

Note: Numbers may not add due to rounding.

Swap contracts, at 63% of total notional derivatives, continue to represent the bulk of derivative contracts.

\$ in billions	Q2 '10	Q1 '10	\$ Change	% Change	% of Total Derivatives
Futures & Forwards	36,790	34,094	2,696	8%	16%
Swaps	141,410	136,331	5,079	4%	63%
Options	31,301	31,664	(363)	-1%	14%
Credit Derivatives	13,876	14,364	(488)	-3%	6%
Total	223,376	216,452	6,924	3.2%	100%

Note: Numbers may not add due to rounding.