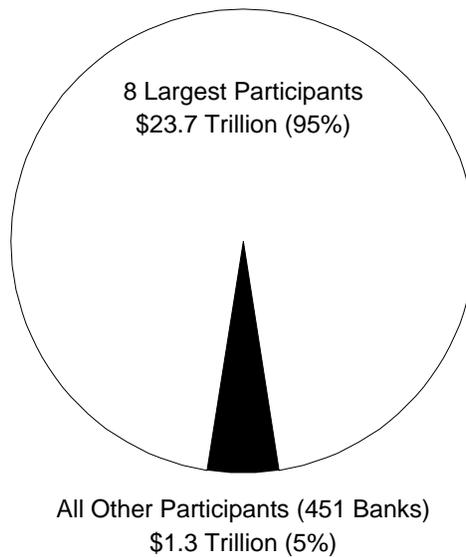


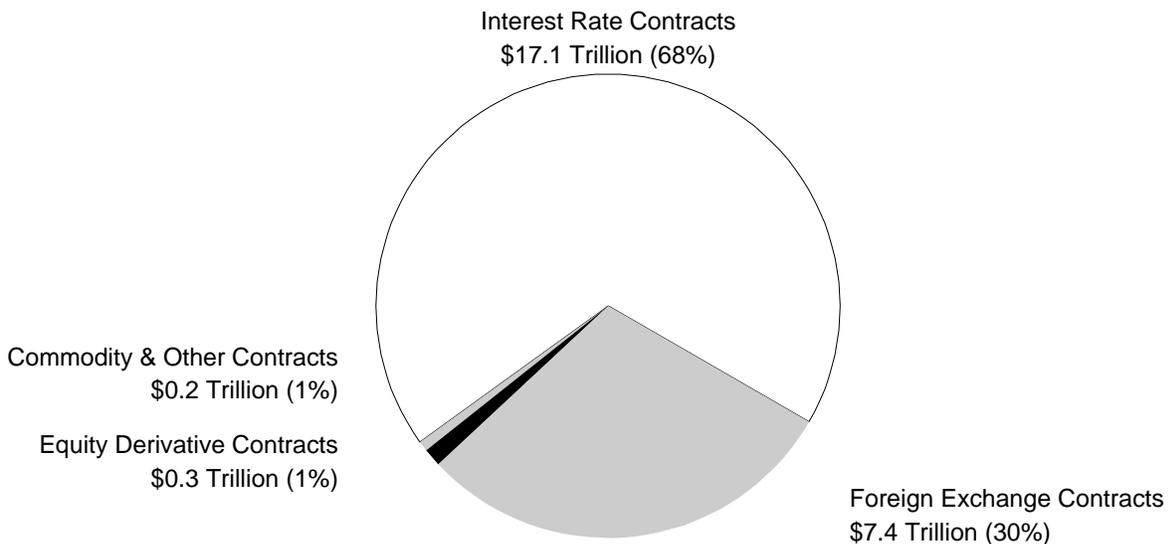
## Concentration of Off-Balance-Sheet Derivatives\*

Notional Amounts  
December 31, 1997



## Composition of Off-Balance-Sheet Derivatives\*

Notional Amounts  
December 31, 1997



\*Amounts do not represent either the net market position or the credit exposure of banks' off-balance-sheet derivative activities. They represent the gross value of all contracts written. Spot foreign exchange contracts of \$298 billion for the eight largest participants and \$18.5 billion for all others are not included.