

Turnover in notional amounts of foreign exchange and interest rate derivatives contracts

(data reported - millions of us dollars)

April 1998

category/counterparty	Foreign Exchange (*)		Interest Rates		total	
	Notional amounts	share	Notional amounts	share	Notional amounts	share
Total reported gross	666.117		98.587		764.704	
Total reported 'local-net'	603.664		85.302		688.966	
o/w						
with local banks	103.084	17%	19.226	23%	122.310	18%
with crossborder banks	419.756	70%	58.830	69%	478.586	69%
with others	76.719	13%	7.246	8%	83.965	12%
not allocated	4.105	1%	-		4.105	1%

(*) including foreign exchange derivative products

April 1995

category/counterparty	Foreign Exchange (*)		Interest Rates		total	
	Notional amounts	share	Notional amounts	share	Notional amounts	share
Total reported gross	512.160		31.238		543.398	
Total reported 'local-net'	435.286		27.047		462.333	
o/w						
with local banks	86.566	20%	6.429	24%	92.995	20%
with crossborder banks	305.911	70%	20.149	74%	326.060	71%
with others	42.819	10%	469	2%	43.288	9%

(*) including foreign exchange derivative products