

Turnover in notional amounts of foreign exchange and derivatives contracts in the month of April 2001

(data reported - millions of us dollars)

category	2001 - turnover 'local-net'				1998 - turnover 'local-net'			
	total	share	share	daily	total	share	share	daily
Foreign Exchange market	322.047	41,0%		16.950	592.108	85,9%		28.196
Spot market	99.150	12,6%		5.218	244.124	35,4%		11.625
Forward market	222.897	28,4%		11.731	347.984	50,5%		16.571
Foreign exchange derivatives	12.735	1,6%	3%	670	11.556	1,7%	12%	550
Interest rate derivatives	450.275	57,4%	97%	23.699	85.302	12,4%	88%	4.062
Total 'local-net' Turnover	785.057			41.319	688.966			32.808
Total gross Turnover	818.977				764.704			

(data expanded (*) - millions of us dollars)

category	2001 - turnover 'local-net'				1998 - turnover 'local-net'			
	total	share	share	daily	total	share	share	daily
Foreign Exchange market	402.559	41,0%		21.187	789.477	86%		37.594
Spot market	123.938	12,6%		6.523	325.499	35%		15.500
Forward market	278.621	28,4%		14.664	463.979	51%		22.094
Foreign exchange derivatives	15.919	1,6%	3%	838	15.408	2%	12%	734
Interest rate derivatives	562.844	57,4%	97%	29.623	113.736	12%	88%	5.416
Total 'local-net' Turnover	981.321			51.648	918.621			43.744
Total gross Turnover	1.023.721				1.019.605			

(*) As referred to in the text