

Turnover in notional amounts of foreign exchange and derivatives contracts in the month of April 2004

(data reported - millions of us dollars)

	grand total	total dom.cur.	of which	total for.cur.	of which
			euro/usd		usd
Foreign exchange market (*)	492.894	367.984	296.356	124.910	121.973
of which		74,7%	80,5%	25,3%	97,6%
Spot	182.319	142.200	107.008	40.119	39.818
Outright forwards	29.111	25.886	18.364	3.225	3.071
Foreign exchange swaps	207.861	150.239	135.465	57.622	57.414
Currency swaps	4.882	4.719	1.888	164	155
Options	68.722	44.941	33.632	23.781	21.515
Other products					
Interest rate market	795.108	635.211		159.897	144.618
of which		79,9%		20,1%	18,2%
F.R.A.	168.518	122.582		45.937	44.881
Interest rate swaps	580.870	472.098		108.772	95.671
Options	45.720	40.531		5.189	4.067
Other products					
Total markets	1.288.001	1.003.195		284.807	266.591
		77,9%		22,1%	93,6%

(*) including foreign exchange derivative products.

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

(data reported - millions of US dollars)

	grand total	total dom.cur.	of which	total for.cur.	of which
			euro/usd		usd
Foreign exchange market (*)	334.782	257.846	201.531	76.936	76.653
of which		77,0%	78,2%	23,0%	99,6%
Spot	99.150	83.120	50.670	16.030	15.852
Outright forwards	15.014	14.272	10.849	742	734
Foreign exchange swaps	207.883	148.615	129.866	59.267	59.173
Currency swaps	525	504	234	21	21
Options	11.303	10.427	9.005	876	873
Other products	907	907	907		
Interest rate market	450.275	400.192		50.014	49.957
of which		88,9%		11,1%	
F.R.A.	129.015	115.945		13.069	13.063
Interest rate swaps	315.013	278.342		36.671	36.635
Options	6.178	5.904		274	259
Other products	69				
Total markets	785.056	658.037		126.950	
		83,8%		16,2%	

(*) including foreign exchange derivative products.