Statistical Press Release annex of 8 September, 2010

Table 1

Foreign exchange and interest rate derivatives markets by instrument

Average daily turnover in April, in millions of US dollars and percentages

	2001		2004		2007		2010		Change (%) 2007 - 2010
	Amount	%	Amount	%	Amount	%	Amount	%	
A. Foreign exchange market	**1721**	**100%**	**1961**	**100%**	**3736**	**100%**	**3654**	**100%**	-2%
Spot transactions	917	53%	1033	53%	1548	41%	1060	29%	-32%
Outright forwards	104	6%	75	4%	821	22%	496	14%	-40%
Foreign exchange swaps	688	40%	826	42%	1245	33%	1974	54%	59%
Currency swaps	0	0%	15	1%	0	0%	0	0%	-
Options and other derivatives	12	1%	12	1%	121	3%	124	3%	2%
B. Interest rate derivatives	**328**	**100%**	**916**	**100%**	**786**	**100%**	**739**	**100%**	-6%
Forward rate agreements	38	12%	29	3%	1	0%	4	1%	500%
Interest rate swaps	288	88%	753	82%	635	81%	653	88%	3%
Options and other derivatives	2	1%	134	15%	150	19%	81	11%	-46%
Total (A + B)	**2049**		**2877**		**4522**		**4393**		-3%

Table 2

Foreign exchange market by currency

Average daily turnover in April, in percentages[1]

	2001	2004	2007	2010
US dollar (USD)	74%	71%	75%	79%
Japanese yen (JPY)	13%	14%	10%	7%
Euro (EUR)	85%	90%	77%	66%
Pound sterling (GBP)	13%	17%	17%	11%
Swiss franc (CHF)	7%	4%	10%	12%
Other currencies	8%	4%	12%	25%

1) In the foreign exchange market, since each deal involves two currencies, the sum of turnover for all currencies amounts to 200%.

Table 3

Foreign exchange market by currency pair

Average daily turnover in April, in millions of US dollars and percentages

		2001		2004		2007		2010	
		Amount	%	Amount	%	Amount	%	Amount	%
Spot transactions									
	Total	**917**	**100%**	**1 033**	**100%**	**1 548**	**100%**	**1 060**	**100%**
Of which:	EUR/USD	414	**45%**	727	70%	930	60%	730	69%
	EUR/GBP	111	**12%**	65	6%	156	10%	69	6%
	EUR/Other	234	**26%**	141	14%	319	21%	161	15%
Outright forwards									
	Total	**104**	**100%**	**75**	**100%**	**821**	**100%**	**496**	**100%**
Of which:	EUR/USD	59	57%	55	73%	400	49%	72	15%
	EUR/GBP	5	5%	5	7%	141	17%	13	3%
	EUR/Other	25	24%	7	9%	175	21%	225	45%
Foreign exchange swaps									
	Total	**688**	**100%**	**826**	**100%**	**1 245**	**100%**	**1 974**	**100%**
Of which:	EUR/USD	547	80%	403	49%	532	43%	860	44%
	EUR/GBP	50	7%	198	24%	37	3%	38	2%
	EUR/Other	15	2%	136	16%	76	6%	189	10%
Currency swaps									
	Total	**0**	**0%**	**15**	**100%**	**0**	**0%**	**0**	**0%**
Of which:	EUR/USD	0	0%	15	100%	0	0%	0	0%
	EUR/GBP	0	0%	0	0%	0	0%	0	0%
	EUR/Other	0	0%	0	0%	0	0%	0	0%
Options and other derivatives									
	Total	**12**	**100%**	**12**	**100%**	**121**	**100%**	**124**	**100%**
Of which:	EUR/USD	2	17%	12	100%	58	48%	35	29%
	EUR/GBP	0	0%	0	0%	4	4%	8	6%
	EUR/Other	5	42%	0	0%	16	13%	19	16%
Foreign exchange market total									
	Total	**1 721**	**100%**	**1 961**	**100%**	**3 736**	**100%**	**3 654**	**100%**
Of which:	EUR/USD	1 022	59%	1 212	62%	1 919	51%	1 697	46%
	EUR/GBP	166	10%	268	14%	338	9%	127	3%
	EUR/Other	279	16%	284	14%	587	16%	594	16%

Table 4

Foreign exchange market by counterparty

Average daily turnover in April, in millions of US dollars and percentages

	2001		2004		2007		2010	
	Amount	%	Amount	%	Amount	%	Amount	%
Spot transactions	**917**	**53%**	**1 033**	**53%**	**1 548**	**41%**	**1 060**	**29%**
Financial institutions	653	38%	907	46%	1 306	35%	903	25%
Other	264	15%	126	6%	242	6%	157	4%
Outright forwards	104	**6%**	75	**4%**	821	**22%**	496	**14%**
Financial institutions	62	4%	44	2%	737	20%	319	9%
Other	42	2%	31	2%	85	2%	177	5%
Foreign exchange swaps	**688**	**40%**	**826**	**42%**	**1 245**	**33%**	**1 974**	**54%**
Financial institutions	594	35%	793	40%	1 225	33%	1 902	52%
Other	94	5%	33	2%	20	1%	72	2%
Currency swaps	**0**	**0%**	**15**	**1%**	**0**	**0%**	**0**	**0%**
Financial institutions	0	0%	15	1%	0	0%	0	0%
Other	0	0%	0	0%	0	0%	0	0%
Options and other derivatives	**12**	**1%**	**12**	**1%**	**121**	**3%**	**124**	**3%**
Financial institutions	8	0%	6	0%	108	3%	118	3%
Other	4	0%	6	0%	13	0%	5	0%
Foreign exchange market total	**1 721**	**100%**	**1 961**	**100%**	**3 736**	**100%**	**3 654**	**100%**
Financial institutions	1 317	77%	1 765	90%	3 376	90%	3 243	89%
Other	404	23%	196	10%	360	10%	411	11%
Memo item:								
Local	362	21%	292	15%	609	16%	403	11%
Cross-border	1 359	79%	1 669	85%	3 127	84%	3 171	87%

Table 5

Interest rate derivatives by currency

Average daily turnover in April, in percentages

	2001	2004	2007	2010
US dollar (USD)	9%	4%	9%	6%
Euro (EUR)	91%	94%	90%	89%
Pound sterling (GBP)	0%	2%	0%	4%
Other currencies	0%	0%	1%	1%

Table 6

Interest rate derivatives by counterparty

Average daily turnover in April, in millions of US dollars and percentages

	2001		2004		2007		2010	
	Amount	%	Amount	%	Amount	%	Amount	%
Forward rate agreements	**38**	**12%**	**29**	**3%**	**1**	**0%**	**4**	**1%**
Financial institutions	38	12%	29	3%	1	0%	4	1%
Other	0	0%	0	0%	0	0%	0	0%
Interest rate swaps	**288**	**88%**	**753**	**82%**	**635**	**81%**	**653**	**88%**
Financial institutions	277	84%	719	78%	587	75%	641	87%
Other	11	3%	34	4%	47	6%	12	2%
Options and other derivatives	**2**	**1%**	**134**	**15%**	**150**	**19%**	**81**	**11%**
Financial institutions	2	1%	45	5%	92	12%	50	7%
Other	0	0%	89	10%	58	7%	32	4%
Interest rate derivatives total	**328**	**100%**	**916**	**100%**	**786**	**100%**	**739**	**100%**
Financial institutions	317	97%	793	87%	680	87%	695	94%
Other	11	3%	123	13%	105	13%	44	6%
Memo item:								
Local	38	11%	227	25%	112	14%	47	6%
Cross-border	290	88%	690	75%	674	86%	692	94%