

Metadata	
Table code	FI_CB_053
Title	Commercial Banks' Outstanding Interest Rate Swap Classified by Counterparty
Frequency ,Lag time and Release schedule	<p>Frequency Monthly Lag time 40 days Release schedule Preliminary figures: Day 10th Actual figures (with revision, if necessary) : The subsequent scheduled release</p>
<p>Summary Methodology</p> <ul style="list-style-type: none"> • Analytical Framework, Concepts, Definitions, and Classifications • Scope of the data • Accounting Conventions • Nature of the Basic Data Sources • Compilation Practices 	<p>Interest Rate Swap is a contract between two parties to exchange floating interest rates for fixed interest rates or vice versa for the purpose of hedging interest rate risk.</p> <p>This table shows commercial banks' outstanding notional amount of Interest Rate Swap contracts classified by counterparties at the end of the month, in millions of Baht. The data covers positions of all branches and offices of commercial banks.</p> <p>Domestically Registered Commercial Banks comprising Thai commercial banks, retail banks, and subsidiary of foreign bank</p> <p>Branches of Foreign Bank</p> <p>Other Depository Institutions comprising Government Savings Bank, Government Housing Banks, Bank for Agriculture and Agricultural Cooperatives, Export-Import Bank of Thailand, Islamic Bank of Thailand, Small and Medium Enterprise Development Bank of Thailand, Finance Companies Saving Cooperatives (or Thrift and Credit Cooperatives), and Money Market Mutual Funds</p> <p>Other Financial Corporations (OFCs) comprise non-depository institutions: Life Insurance, and Insurance Companies Pension Funds including Government Pension Fund Financial Institutions Development Fund (FIDF) Non-depository Specialized Financial Institutions Secondary Mortgage Corporations Small Business Credit Guarantee Corporations Other Financial Intermediaries covering Mutual Funds, Asset Management Companies, Asset Management Corporation, Leasing Companies, Securities Companies, Mutual Fund Management Companies, Holding Companies, Licensed Financial Companies, Credit Card Companies, Personal Finance Companies Financial Auxiliaries covering Stock Exchange, Futures Exchange, Thai Bond Dealing Centre, Deposit Insurance Institution, Foreign Exchange companies, Representative offices, Trusts, etc. Independent regulatory bodies including Securities and Exchange Commission and other agencies that supervise financial corporations</p> <p>Domestically Registered Juristic entities (nonfinancial business corporations)</p> <p>Other Resident sectors comprising central government, local public administration, public nonfinancial corporations, households, and nonprofit organizations.</p> <p>Nonresidents include foreign financial institutions, juristic persons and individuals.</p>

Metadata	
Source of data	1. Domestically Registered Commercial Banks 2. Branches of Foreign Bank
Accessibility	BOT's website (http://www2.bot.or.th/statistics/ReportPage.aspx?reportID=600&language=eng)
Revision policy	Revision is made when updated data become available.
Remark	To avoid double counting, outstanding interbank amounts are adjusted down by 50%.

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