

Metadata	
Table code	FI_CB_055
Title	Commercial Banks' Foreign Currency Interest Rate Swap Transactions Classified by Counter Parties.
Frequency ,Lag time and Release schedule	<p>Frequency Monthly Lag time 40 days Release schedule Preliminary figures: 10 th of each month. Actual figures (with revision, if any): The subsequent schedule release.</p>
Summary Methodology • Analytical Framework, Concepts, Definitions, and Classifications • Scope of the data • Accounting Conventions • Nature of the Basic Data Sources • Compilation Practices	<p>Volume of Foreign Currency Interest Rate Swap Transactions refers to the contract between two counter parties to exchange two different foreign currency interest rate streams for the purpose of hedging interest rate risk.</p> <p>Processing data obtained from daily report submitted by financial institutions with 7 days lag.</p> <p>This table shows in details the Notional Amount of Foreign Currency Interest Rate Swap Transactions classified by groups of counter parties and by aging.</p> <p><u>Local Customers</u> means authorized juristic persons' counter parties who reside in Thailand and are not authorized to transact business relating to foreign means of payment.</p> <p><u>Foreign Customers</u> means authorized juristic persons' counter parties who reside outside Thailand.</p> <p><u>Authorized juristic persons</u> means counter parties such as commercial banks and juristic persons established by specific law and authorized to transact business relating to foreign means of payment.</p> <p>In case of transactions done between authorized juristic persons, the notional amount related will be reduced by 50% to avoid double counting since both counter parties are expected to report the same transaction simultaneously.</p>
Source of data	<ol style="list-style-type: none"> 1. Thai Commercial banks. 2. Foreign Bank Branches 3. Juristic persons established by specific law and authorized to transact business relating to foreign means of payment.
Accessibility	BOT's website (http://www2.bot.or.th/statistics/ReportPage.aspx?reportID=617&language=eng).
Revision policy	Revision is made along with source data's significant adjustment.

Financial Institutions and Financial Market Data Processing Team 1-2
Statistics and Information Systems Department
Tel. 66(0)2283-5119