Version 2.0 Draft



Report Forms for the Triennial Central Bank Survey of Foreign Exchange and Derivatives Market Activity

Turnover in April 2013 (Central Banks)

Please select the reporting country

Central Bank Survey of Foreign Exchange and Derivatives Market Activity FOREIGN EXCHANGE CONTRACTS Turnover in nominal or notional principal amounts in April 2013 (in millions of USD)

Instruments											U	ISD aga	inst										
	AUD	BRL	CAD	CHF	CNY	EUR	GBP	HKD	INR	JPY	KRW	MXN	NOK	NZD	PLN	RUB	SEK	SGD	TRY	TWD	ZAR	Other ²	тот
SPOT ³ with reporting dealers local cross-border																							-
with other financial institutions																							_
local cross-border																							-
non-reporting banks institutional investors hedge funds and proprietary trading firms official sector financial institutions others undistributed																							- - - -
with non-financial customers local cross-border																							- - -
TOTAL SPOT o/w prime brokered o/w retail-driven	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
OUTRIGHT FORWARDS ⁴ with reporting dealers local cross-border with other financial institutions local cross-border																							- - - -
non-reporting banks institutional investors hedge funds and proprietary trading firms official sector financial institutions others undistributed																							- - - -
with non-financial customers local cross-border																							- - -
TOTAL OUTRIGHT FORWARDS o/w prime brokered	-	_	-	-	-	-	-	-	-	_	-	-	-	-	-	-	-	-	-	-	-	-	- -
o/w retail-driven o/w non-deliverable forwards ⁵	1313		201.00			10000	100100			0.00		30000		000000	200000		9509903		10001000				_
MATURITIES OUTRIGHT FORWARDS seven days or less over seven days and up to one year over one year																							
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cross-border FOTAL FOREIGN EXCHANGE SWAPS	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	-	_	-	_	_	-	-
o/w prime brokered o/w retail-driven MATURITIES FOREIGN EXCHANGE SWAPS																							-
seven days or less over seven days and up to one year over one year All transactions involving exposure to more than of																							- - -

¹ All transactions involving exposure to more than one currency, whether in interest rates or exchange rates. ² "Other" covers currencies that are included in the Triennial but not explicitly listed in each column of this table. See also table A4 for a more detailed breakdown of total turnover in "other" currencies. ³ Excluding "tomorrow/next day" transactions. ⁴ Including non-deliverable forwards and other contracts-for-differences. ⁵ Data should be provided for the "total" column ⁶ currency pairs as well as for the "other" and "total" column.

Central Bank Survey of Foreign Exchange and Derivatives Market Activity FOREIGN EXCHANGE CONTRACTS Turnover in nominal or notional principal amounts in April 2013 (in millions of USD)

Instruments							EUR a	against										JPY	against	t			RESIDUAL	GRAN
	AUD	CAD	CHF	CNY	DKK	GBP	HUF	JPY	NOK	PLN	SEK	TRY	Other ²	тот	AUD	BRL	CAD	NZD	TRY	ZAR	Other ²	тот	3	TOTAL
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local														_								_		#RE
cross-border														_								_		#REI
																								#KE
with other financial institutions														-								_		#REI
local														-								-		#RE
cross-border														-								_		#REF
non-reporting banks														-								_		#RE
institutional investors														-								_		#RE
hedge funds and proprietary trading firms official sector financial institutions														-								_		#RE
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others														_								_		#RE
undistributed																								#RE
with non-financial customers														-								_		#RE
local														_								_		#RE
cross-border														-								-		#RE
TOTAL SDOT																								
TOTAL SPOT o/w prime brokered	-	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	_	-	#REF
o/w prime brokered o/w retail-driven														_								_		#RE
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OUTRIGHT FORWARDS ⁶																								
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cross-border														-								-		#RE
with other financial institutions														_								_		
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local														_								_		#RE
cross-border														_								_		#RE
non-reporting banks														_								_		#RE
institutional investors														_								_		#RE
hedge funds and proprietary trading firms														_								_		#RE
official sector financial institutions														-								_		#RE
others														_								_		#RE
undistributed														-								_		#REI
with non-financial customers local														_								_		#REI
cross-border														_								_		#REI
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o/w retail-driven									l					-								-		#RE
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seven days or less														_								_		#REF
over seven days and up to one year														_								_		#RE
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FOREIGN EXCHANGE SWAPS 8																								
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hedge funds and proprietary trading firms														-								-		#RE
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others														-								-		#RE
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MATURITIES FOREIGN EXCHANGE SWAPS																								
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over seven days and up to one year														_								_		
over one year				1	1	1		1	1	1		1	1	-	I	I	I	l	1	1		I -	1	#RE

over one year

All transactions involving exposure to more than one currency, whether in interest rates or exchange rates. ² "Other" covers currencies that are included in the Triennial but not explicitly listed in each column of this table. See also table A3 for a more detailed breakdown of total turnover in "other" currencies. ³ "Residual" covers all currency pairs except those involving the domestic currency, the USD, the EUR, and the JPY. ⁴ Covers the sum of the totals in tables A1, A2, and the column "Residual". ⁵ Excluding "tomorrow/next day" transactions. ⁶ Including non-deliverable forwards and other contracts-for-differences. ⁷ Data should only be provided for the "total" columns. ⁸ A swap is considered to be a single transaction in that the two legs are not counted separately

Central Bank Survey of Foreign Exchange and Derivatives Market Activity FOREIGN EXCHANGE CONTRACTS ¹

Turnover in nominal or notional principal amounts in April 2013

(in millions of USD)

	_								Tota	al tur	nover	in lis				gains	t all ot	her cı	urren	cies 2															
Instruments	ABC	ALID	BCN	Вир	BBI	CAD	CUE	CL D												1		NI MAY	D N	OK NZ		EN BUB	DI A	DON.	DUD	CAD CE	V SC	·D TIII	B TDV	TWD	7AD Other
	AKS	AUD	BGN	ВНО	BKL	CAD	CHF	CLP	CNY	COP	CZK	DKK	GBP	нки	HUF	ואטון	LS IN	K KK	VV	IL LV	LIVIX	N IVI Y	RING	JK NZ	ם פ	EN PHP	PLN	KON	RUB	SAK SE	K SG	ואו שפ	BIRT	טעעו	ZAR Other
spot ³ with reporting dealers local cross-border with other financial institutions local cross-border																																			
non-reporting banks institutional investors hedge funds and proprietary trading firms official sector financial institutions others undistributed																																			
with non-financial customers local cross-border																																			
TOTAL SPOT o/w prime brokered o/w retail-driven	-	-	-	-	-	-	-	-	-	_	-	_	-	_	-	-	- -	-	-	- -	_	-	-	- -		_	-	-	-		-	-	-	_	- -
OUTRIGHT FORWARDS ⁴ with reporting dealers local cross-border with other financial institutions local cross-border																																			
non-reporting banks institutional investors hedge funds and proprietary trading firms official sector financial institutions others undistributed																																			
with non-financial customers local cross-border																																			
TOTAL OUTRIGHT FORWARDS	_	_	_	_	_	_	_	_	-	_	_	_	-	-	_	-	- -	_	-	- -	_	_	-	- -		_ _	_	_	-		-	. _	_	-	
o/w prime brokered o/w retail-driven o/w non-deliverable forwards ⁵	:31								313					313	<u> 134</u>											3131						:::::		323	: 3 : 5 : 5 : 5
MATURITIES OUTRIGHT FORWARDS]																Ī	1										Ī.		-	
seven days or less over seven days and up to one year over one year																																			
FOREIGN EXCHANGE SWAPS 6 with reporting dealers local cross-border																																			
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non-reporting banks institutional investors hedge funds and proprietary trading firms official sector financial institutions others undistributed																																			
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TOTAL FOREIGN EXCHANGE SWAPS	_				_	_		_		-		_		_	_											_	_								
o/w prime brokered o/w retail-driven	_	_	_	-	_	_	_	_	_	_	_	_	-	-	_	_	- -	_		- -	-	_		- -		- -	-	_	_	- -	-		-	_	
MATURITIES FOREIGN EXCHANGE SWAPS																																			
seven days or less over seven days and up to one year over one year																																			
¹ All transactions involving exposure to more than o	200 011	rrency	, who	ther in	intor	act rat	tos or	oveha	ngo ra	tos ²		ranca	ctions	which	are i	includ	d in th	ام دمار	ımne	"other	" in to	hlos A	 I	and "	rosid	lual" in ta	blo /	.2 Tr	ados ir	volvina th	- do	mostic	curron	y tho	LISD the

All transactions involving exposure to more than one currency, whether in interest rates or exchange rates. Only transactions which are included in the columns "other" in tables A1, A2, and "residual" in table A2. Trades involving the domestic currency, the USD, the EUR or the JPY in one leg, and any of the currencies listed in this table in the other leg, should be allocated to the relevant currency column in this table once; these deals should correspond to the ones reported in columns "other" of tables A1 and A2. Trades between any two currencies listed in this table should be reported in both relevant currency columns, thus summing to 200% of the deal; these trades should correspond to the ones reported in column "residual" in table A2. **Currencies subject to compulsory reporting have been** marked in blue. ³ Excluding "tomorrow/next day" transactions. ⁴ Including non-deliverable forwards and other contracts-for-differences. ⁵ Data should only be provided for the "total" column. ⁶ A swap is considered to be a single transaction in that the two legs are not counted separately. Includes "tomorrow/next day" transactions.

FOREIGN EXCHANGE CONTRACTS ¹ Turnover in nominal or notional principal amounts in April 2013 (in millions of USD)

Draft

Instruments											U	SD agair	nst										
instruments	AUD	BRL	CAD	CHF	CNY	EUR	GBP	HKD	INR	JPY	KRW	MXN	NOK	NZD	PLN	RUB	SEK	SGD	TRY	TWD	ZAR	Other ²	ТОТ
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o/w prime brokered o/w retail-driven OTC OPTIONS ⁴ Sold																							-
with reporting dealers local cross-border with other financial institutions																							- - -
local cross-border non-reporting banks institutional investors																							- - -
hedge funds and proprietary trading firms official sector financial institutions others undistributed																							- - -
with non-financial customers local cross-border TOTAL OTC OPTIONS SOLD o/w prime brokered	-	_	_	_	_	_	_	_	_	_	-	-	_	_	-	-	_	_	_	-	-	-	- - -
o/w retail-driven Bought with reporting dealers local																							_ _ _ _
cross-border with other financial institutions local cross-border non-reporting banks																							- - - -
institutional investors hedge funds and proprietary trading firms official sector financial institutions others																							- - -
undistributed with non-financial customers local cross-border TOTAL OTC OPTIONS BOUGHT	_	_	_	_	_	_	_	_		_	_	_	_	_	_	_	_	_	_	_	_	_	- - -
o/w prime brokered o/w retail-driven TOTAL OTC OPTIONS	-	_	_	_	_	-	_	_	_	_	_	_	_	_	_	_	_	_	_	_	-	_	- - -
TOTAL FX CONTRACTS o/w prime brokered o/w retail-driven	#REF! #REF! #REF!																						

¹ All transactions involving exposure to more than one currency, whether in interest rates or exchange rates. ² "Other" covers currencies that are included in the Triennial but not explicitly listed in each column of this table. See also table A3 for a more detailed breakdown of total turnover in "other" currencies. ³ A swap is considered to be a single transaction in that the two legs are not counted separately. ⁴ Including currency warrants and multicurrency swaptions.

Central Bank Survey of Foreign Exchange and Derivatives Market Activity FOREIGN EXCHANGE CONTRACTS Turnover in nominal or notional principal amounts in April 2013 (in millions of USD)

Instruments							EUR a	gainst										JPY	agains	t			RESIDUAL	GRANE
	AUD	CAD	CHF	CNY	DKK	GBP	HUF	JPY	NOK	PLN	SEK	TRY	Other ²	тот	AUD	BRL	CAD	NZD	TRY	ZAR	Other ²	тот	3	TOTAL
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with non-financial customers local cross-border														- - -								- - -		#REF! #REF! #REF!
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OTAL OTC OPTIONS BOUGHT b/w prime brokered b/w retail-driven	-	-	_	-	-	-	-	-	-	-	-	-	_	- -	-	-	_	-	_	-	-	- - -	_	#REF #REF #REF
Other products ⁷																								#REF!
TOTAL FX CONTRACTS o/w prime brokered o/w retail-driven o/w related party trades ⁸	#REF! #REF! #REF!																							

All transactions involving exposure to more than one currency, whether in interest rates or exchange rates. ² "Other" covers currencies that are included in the Triennial but not explicitly listed in each column of this table. See also table A6 for a more detailed breakdown of total turnover in "other" currencies. ³ "Residual" covers all currency pairs except those involving the domestic currency, the USD, the EUR, and the JPY. ⁴ Covers the sum of the totals in tables A4, A5 and the column "Residual". ⁵ A swap is considered to be a single transaction in that the two legs are not counted separately. Includes "tomorrow/next day" transactions. ⁶ Including currency warrants and multicurrency swaptions. ⁷ Any instrument where the transaction is highly leveraged and/or the notional amount is variable and where a decomposition into individual plain vanilla components is impractical or impossible. ⁸ Trades between desks and offices, and trades with own branches and subsidiaries and between affiliated firms (regardless of whether the counterparty is resident in the same country as the reporting dealer or in another country). Back-to-back deals and trades to facilitate internal bookkeeping and internal risk management within a given institution are not to be reported in the context of the triennial survey.

Table A6 Central Bank Survey of Foreign Exchange and Derivatives Market Activity

FOREIGN EXCHANGE CONTRACTS ¹ Turnover in nominal or notional principal amounts in April 2013 (in millions of USD)

CUMBRIDONS STANDERS CAMP STANDERS AND STAN	Instruments					_			_			_				Tota	al turno	over in	n listed	currenc	ies agai	nst all	other c	urrenci	ies ²				_					_			_		
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o/w retail-driven																																							1
TOTAL OTC OPTIONS - - - - - - - - -		-	_	-	-	-	-	[-	_	-	_	-	-	_					-	-			-	-	-	-	-	-	_	_	-	-	_	-	-	-	_	-	_
	TOTAL FX CONTRACTS	#REF!	#REF!	#REF!		#REF!	#REF!			#REF!	#REF!				#REF!											#REF!	#RE												
																																						#REF!	#REF
'		#REF!						#REF!											#REF!	#REF!			#REF!	#REF															

¹ All transactions involving exposure to more than one currency, whether in interest rates or exchange rates. ² Only transactions which are included in the columns "other" in table A5. Trades involving the domestic currency, the USD, the EUR or the JPY in one leg, and any of the currencies listed in this table in the other leg, should be allocated to the relevant currency column in this table once; these deals should correspond to the ones reported in both relevant currency columns, thus summing to 200% of the deal; these trades should correspond to the ones reported in column "residual" in table A5. **Currencies subject to compulsory reporting have been marked in blue**. ³ A swap is considered to be a single transaction in that the two legs are not counted separately. ⁴ Including currency warrants and multicurrency swaptions.

Central Bank Survey of Foreign Exchange and Derivatives Market Activity SINGLE-CURRENCY INTEREST RATE DERIVATIVES Turnover in nominal or notional principal amounts in April 2013 (in millions of USD)

Instruments	ARS	AUD	BGN	BHD	BRL	CAD	CHF	CLP	CNY	СОР	CZK	DKK I	EUR G	вр нк	D HU	F IDF	R ILS	INR	JPY	KRW	LTL	LVL	MXN	MYR N	OK NZ	D PEN	PHP	PLN	RON	RUB	SAR	SEK	SGD	гнв т	RY TV	VD US	SD ZA	R Otl	ther TO
FORWARD RATE AGREEMENTS																																							
with reporting dealers																																							_
local																																							_
cross-border																																							_
with other financial institutions																																							_
local																																							_
cross-border																																							_
with non-financial customers																																							_
local																																							_
cross-border																																							_
TOTAL FORWARD RATE AGREEMENTS	-	-	-	-	-	-	-	-	-	-	-	-	-	- -	-	-	-	-	-	-	-	-	-	-	- -	-	-	-	-	-	-	-	-	-	- -	- -	- -	-	- -
SWAPS ²																																							
with reporting dealers																																							_
local																																							_
cross-border																																							_
with other financial institutions																																							_
local																																							_
cross-border																																							_
with non-financial customers																																							_
local																																							_
cross-border																																							_
TOTAL SWAPS	_	_	_	_	_	_	_	_	_	_	_	_	_	_ _	_	_	_	_	_	_	_	_	_	_	_ _	_	_	_	_	_	_	_	_	_	_ _	_ _	_ _		_ _

¹ All transactions where all the legs are exposed to one and only one currency's interest rate, including all fixed/floating single-currency interest rate contracts. ² A swap is considered to be a single transaction in that the two legs are not counted separately.

Table B2 Central Bank Survey of Foreign Exchange and Derivatives Market Activity

SINGLE-CURRENCY INTEREST RATE DERIVATIVES ¹ Turnover in nominal or notional principal amounts in April 2013 (in millions of USD)

Instruments	ARS A	UD BGN	BHD	BRL	CAD	CHF	CLP	CNY	COP	CZK	DKK	EUR	GBP	HKD	HUF	IDR	ILS	INR	JPY	KRW	LTL	LVL	MXN	MYR	NOK	NZD	PEN	PHP	PLN	RON	RUB	SAR	SEK	SGD	ТНВ	TRY	TWD	USD	ZAR	Othe	er TC
OTC OPTIONS																																									
Sold																																									
with reporting dealers																																									_
local																																									_
cross-border																																									_
with other financial institutions																																									_
local																																									_
cross-border																																									_
with non-financial customers																																									_
local																																									_
cross-border																																									_
TOTAL OTC OPTIONS SOLD	-	- -	-	-	-	-	-	-	_	-	-	-	-	-	-	-	-	-	-	-	_	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	_
Bought																																									
with reporting dealers																																									_
local																																									_
cross-border																																									_
with other financial institutions																																									_
local																																									_
cross-border																																									_
with non-financial customers																																									_
local																																									_
cross-border																																									_
TOTAL OTC OPTIONS BOUGHT	-	- -	_	_	_	_	-	-	_	-	-	-	-	-	-	-	-	-	-	-	_	_	_	-	-	-	-	-	-	-	-	-	-	_	_	-	-	_	_	-	-
TOTAL OTC OPTIONS			_	_										_	<u>.</u>															_				_		_	_		-		-
Other products ²	0.900.900.900		90000000	0000000	0.900,900		0.900.900																																		
TOTAL INTEREST RATE CONTRACTS 3	#REF! #	REF! #REF!	! #REF!	#REF!	#REF!	#REF!	#REF!	#REF!					1 1																												
o/w related party trades 4	000000000	2000	40000	2572573	023523	282282	5725725	28225	872.572	22323	20230	522520	22222	0000000	2002000	ozaczko	2020	200200	600600	200000	D8000000	6008000	\$2800000	6008008	2000000	5000000	22000	200000	6008008	283287	1802/802	688688	15855858	36000000	633636	83883848	3635335	3053355	3600000	888889	388

¹ All transactions where all the legs are exposed to one and only one currency's interest rate, including all fixed/floating and floating/floating single-currency interest rate contracts. ² Any instrument where the transaction is highly leveraged and/or the notional amount is variable and where a decomposition into individual plain vanilla components is impractical or impossible. ³ It includes forward rate agreement, interest rate swaps, options and other products. ⁴ Trades between desks and offices, and trades with own branches and subsidiaries and between affiliated firms (regardless of whether the counterparty is resident in the same country as the reporting dealer or in another country). Back-to-back deals and trades to facilitate internal bookkeeping and internal risk management within a given institution are not to be reported in the context of the triennial survey.

Table C1 **Draft**

Central Bank Survey of Foreign Exchange and Derivatives Market Activity COMPLEMENTARY INFORMATION FOR FOREIGN EXCHANGE CONTRACTS Turnover in nominal or notional principal amounts in April 2013

#REF!

1. Information on the number of business days	!	Number of days					
2. Information on coverage and concentration			FX contracts				
a) The final number of participating institutions.							
b) The estimated percentage coverage of their survey. ¹				¹ In percent	tage and without	t % sign, ie 90%	should be entered as 90.
c) The number of institutions accounting for 75 percent of	the reported totals.						
3. Information on trend of trading activity			FX contracts				
a) Level of turnover: below normal, normal, above normal.	ł			¹ Below norm	nal = 1, normal =	2, above norma	al = 3
b) Compared to previous 6 months: decreasing, steady, in	creasing. ²			² Decreasing	= 1, steady = 2	, increasing = 3	
4. Data on forward contracts for differences (incl. no Turnover of forward contracts where only the difference between	•	G10 currencies	In Africa &	Non-G10 c		In Latin America &	
		only'	Middle East	Pacific	III Luiope	Caribbean	
Turnover of forward contracts for differences (in millions of L	JS dollar)						
² Contracts that involve G10 currencies only on one side of t In case of transactions involving non-G10 currencies from di				the two relevant	t columns in the	form.	
5. Information on "retail-driven" transactions			FX contracts				
a) The estimated percentage share of transactions with "w	holesale" counterparties. 1						
b) The estimated percentage share of <u>online</u> transactions v	with "non-wholesale" investors. 1			¹ In percent	tage and without	t % sign, ie 90%	should be entered as 90.
c) The estimated percentage share of <u>phone</u> transactions	with "non-wholesale" investors. ¹						
6. Coverage of algorithmic (Algo) and high-frequence	y trading (HFT)activity						
a) Of your <u>spot</u> FX turnover with counterparties belonging	to the category " <u>Other Financial</u>		Spot FX				
<u>Institutions – Hedge Funds and Proprietary Trading Firms</u> ", v specialist Algo / HFT firms?	what is the estimated share of		contracts				
- All currency pairs ¹				¹ In percent	tage and without	t % sign, ie 90%	should
- Major currency pairs ^{1, 2}				be entered	d as 90.		
- Non-major currency pairs ¹					D, USD/JPY, GE F and USD/CAD	•	SD,
b) Of your <u>spot</u> FX turnover with specialist Algo / HFT firms category " <u>Other Financial Institutions – Hedge Funds and Pr</u> were the top 5 currency pairs traded? (List of currency pairs	oprietary Trading Firms", which	1 2 3	Major currency pairs ¹ /	Non-major currency pairs /			

USD/CAD

---/------/---

Central Bank Survey of Foreign Exchange and Derivatives Market Activity EXECUTION METHOD FOR FOREIGN EXCHANGE CONTRACTS Turnover in nominal or notional principal amounts in April 2013 (in millions of USD)

	Vo	oice			Electronic				
Instruments			Dire	ect		Indirect		Undistributed	Total ¹
	Direct	Indirect	Single-bank proprietary trading system	Other	Reuters Matching / EBS	Other electronic communication networks	Other		
SPOT with reporting dealers local									-
cross-border									-
with other financial institutions with non-financial customers									-
TOTAL SPOT	-	-	-	-	-	-	-	-	-
OUTRIGHT FORWARDS with reporting dealers local cross-border									- - -
with other financial institutions with non-financial customers									-
TOTAL OUTRIGHT FORWARDS	-	-	-	-	-	-	-	-	-
FOREIGN EXCHANGE SWAPS with reporting dealers local cross-border									- - -
with other financial institutions with non-financial customers									-
TOTAL FOREIGN EXCHANGE SWAPS	_	_	-	-	-	-	-	-	-
CURRENCY SWAPS with reporting dealers local cross-border with other financial institutions with non-financial customers									- - - -
TOTAL CURRENCY SWAPS	_	_	_	_	_	_	_	_	_
OTC OPTIONS with reporting dealers local cross-border with other financial institutions									- - - -
with non-financial customers TOTAL OTC OPTIONS	_	_	_	_	_	_	_	_	_
TOTAL FX CONTRACTS	-	-	-	-	_	-	-	-	-

¹ Total Spot, Outright forwards, and FX swaps should be consistent with amounts reported in A2; currency swaps and OTC options should be consistent with the amounts reported in table A5