Version 2.0

Draft

BANK FOR INTERNATIONAL SETTLEMENTS

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

Table A1

Draft

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)

Instruments	USD against																						
	AUD	BRL	CAD	CHF	CNY	EUR	GBP	HKD	INR	JPY	KRW	MXN	NOK	NZD	PLN	RUB	SEK	SGD	TRY	TWD	ZAR	Other [2]	TOT
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]																							–
MATURITIES OUTRIGHT FORWARDS																							
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																							–
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 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 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.

Table A2 **Draft**

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)

Instruments	EUR against														JPY against								RESIDUAL [3]	GRAND TOTAL [4]
	AUD	CAD	CHF	CNY	DKK	GBP	HUF	JPY	NOK	PLN	SEK	TRY	Other [2]	TOT	AUD	BRL	CAD	NZD	TRY	ZAR	Other [2]	TOT		
SPOT [5]																								
with reporting dealers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
with other financial institutions														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
non-reporting banks														–								–		#REF!
institutional investors														–								–		#REF!
hedge funds and proprietary trading firms														–								–		#REF!
official sector financial institutions														–								–		#REF!
others														–								–		#REF!
undistributed														–								–		#REF!
with non-financial customers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
TOTAL SPOT	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	#REF!
o/w prime brokered														–								–		*#REF!*
o/w retail-driven														–								–		*#REF!*
OUTRIGHT FORWARDS [6]																								
with reporting dealers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
with other financial institutions														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
non-reporting banks														–								–		#REF!
institutional investors														–								–		#REF!
hedge funds and proprietary trading firms														–								–		#REF!
official sector financial institutions														–								–		#REF!
others														–								–		#REF!
undistributed														–								–		#REF!
with non-financial customers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
TOTAL OUTRIGHT FORWARDS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	#REF!
o/w prime brokered														–								–		*#REF!*
o/w retail-driven														–								–		*#REF!*
o/w non-deliverable forwards [7]																								*#REF!*
MATURITIES OUTRIGHT FORWARDS																								
seven days or less														–								–		#REF!
over seven days and up to one year														–								–		#REF!
over one year														–								–		#REF!
FOREIGN EXCHANGE SWAPS [8]																								
with reporting dealers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
with other financial institutions														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
non-reporting banks														–								–		#REF!
institutional investors														–								–		#REF!
hedge funds and proprietary trading firms														–								–		#REF!
official sector financial institutions														–								–		#REF!
others														–								–		#REF!
undistributed														–								–		#REF!
with non-financial customers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
TOTAL FOREIGN EXCHANGE SWAPS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	#REF!
o/w prime brokered														–								–		*#REF!*
o/w retail-driven														–								–		*#REF!*
MATURITIES FOREIGN EXCHANGE SWAPS																								
seven days or less														–								–		#REF!
over seven days and up to one year														–								–		#REF!
over one year														–								–		#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] "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

Table A3 **Draft**

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)

Instruments	Total turnover in listed currencies against all other currencies [2]																																							
	ARS	AUD	BGN	BHD	BRL	CAD	CHF	CLP	CNY	COP	CZK	DKK	GBP	HKD	HUF	IDR	ILS	INR	KRW	LTL	LVL	MXN	MYR	NOK	NZD	PEN	PHP	PLN	RON	RUB	SAR	SEK	SGD	THB	TRY	TWD	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]																																								
MATURITIES OUTRIGHT FORWARDS																																								
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																																								
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 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 one currency, whether in interest rates or exchange rates. [2] 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.

Table A4 **Draft**

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)

Instruments	USD against																						
	AUD	BRL	CAD	CHF	CNY	EUR	GBP	HKD	INR	JPY	KRW	MXN	NOK	NZD	PLN	RUB	SEK	SGD	TRY	TWD	ZAR	Other [2]	TOT
CURRENCY SWAPS [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 CURRENCY SWAPS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
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	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	*#REF!*
o/w prime brokered	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*
o/w retail-driven	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#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] "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.

Table A5 **Draft**

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)

Instruments	EUR against														JPY against								RESIDUAL [3]	GRAND TOTAL [4]
	AUD	CAD	CHF	CNY	DKK	GBP	HUF	JPY	NOK	PLN	SEK	TRY	Other [2]	TOT	AUD	BRL	CAD	NZD	TRY	ZAR	Other [2]	TOT		
CURRENCY SWAPS [5]																								
with reporting dealers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
with other financial institutions														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
non-reporting banks														–								–		#REF!
institutional investors														–								–		#REF!
hedge funds and proprietary trading firms														–								–		#REF!
official sector financial institutions														–								–		#REF!
others														–								–		#REF!
undistributed														–								–		#REF!
with non-financial customers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
TOTAL CURRENCY SWAPS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	#REF!
o/w prime brokered														–								–		*#REF!*
o/w retail-driven														–								–		*#REF!*
OTC OPTIONS [6]																								
Sold																								
with reporting dealers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
with other financial institutions														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
non-reporting banks														–								–		#REF!
institutional investors														–								–		#REF!
hedge funds and proprietary trading firms														–								–		#REF!
official sector financial institutions														–								–		#REF!
others														–								–		#REF!
undistributed														–								–		#REF!
with non-financial customers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
TOTAL OTC OPTIONS SOLD	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	#REF!
o/w prime brokered														–								–		*#REF!*
o/w retail-driven														–								–		*#REF!*
Bought																								
with reporting dealers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
with other financial institutions														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
non-reporting banks														–								–		#REF!
institutional investors														–								–		#REF!
hedge funds and proprietary trading firms														–								–		#REF!
official sector financial institutions														–								–		#REF!
others														–								–		#REF!
undistributed														–								–		#REF!
with non-financial customers														–								–		#REF!
local														–								–		#REF!
cross-border														–								–		#REF!
TOTAL OTC OPTIONS BOUGHT	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	#REF!
o/w prime brokered														–								–		*#REF!*
o/w retail-driven														–								–		*#REF!*
TOTAL OTC OPTIONS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	#REF!
Other products [7]																								
TOTAL FX CONTRACTS	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!
o/w prime brokered	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*
o/w retail-driven	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*	*#REF!*
o/w related party trades [8]																								

[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 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

Draft

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)

Instruments	Total turnover in listed currencies against all other currencies [2]																																				
	ARS	AUD	BGN	BHD	BRL	CAD	CHF	CLP	CNY	COP	CZK	DKK	GBP	HKD	HUF	IDR	ILS	INR	KRW	LTL	LVL	MXN	MYR	NOK	NZD	PEN	PHP	PLN	RON	RUB	SAR	SEK	SGD	THB	TRY	TWD	ZAR	Other
CURRENCY SWAPS [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 CURRENCY SWAPS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
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																																						
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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	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!
o/w prime brokered	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!
o/w retail-driven	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#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 tables A4, A5, and "residual" 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 columns "other" of tables A4 and A5. 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 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.

Table B1

Draft

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	AUD	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	THB	TRY	TWD	USD	ZAR	Other	TOT
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 and floating/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

Draft

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	AUD	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	THB	TRY	TWD	USD	ZAR	Other	TOT
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	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
Other products [2]	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .
TOTAL INTEREST RATE CONTRACTS [3]	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!
o/w related party trades [4]	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .	. . .

[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]	
c) The number of institutions accounting for 75 percent of the reported totals.	

[1] In percentage and without % sign, ie 90% should be entered as 90.

3. Information on trend of trading activity

	FX contracts
a) Level of turnover: below normal, normal, above normal.[1]	
b) Compared to previous 6 months: decreasing, steady, increasing.[2]	

[1] Below normal = 1, normal = 2, above normal = 3

[2] Decreasing = 1, steady = 2, increasing = 3

4. Data on forward contracts for differences (incl. non-deliverable forwards)

Turnover of forward contracts where only the difference between the contracted forward outright rate and the prevailing spot rate is settled at maturity.

	G10 currencies only[1]	Non-G10 currencies[2]			
		In Africa & Middle East	In Asia & Pacific	In Europe	In Latin America & Caribbean
Turnover of forward contracts for differences (in millions of US dollar)					

[1] Contracts that only involve G10 currencies on both sides of the transaction (G10 currencies = CAD, CHF, EUR, GBP, JPY, SEK, USD)
[2] Contracts that involve G10 currencies only on one side of the transaction or non-G10 currencies on both sides of the transaction.
In case of transactions involving non-G10 currencies from different regional areas, please split the notional amount evenly between the two relevant columns in the form.

5. Information on "retail-driven" transactions

	FX contracts
a) The estimated percentage share of transactions with "wholesale" counterparties. [1]	
b) The estimated percentage share of <u>online</u> transactions with "non-wholesale" investors. [1]	
c) The estimated percentage share of <u>phone</u> transactions with "non-wholesale" investors. [1]	

[1] In percentage and without % sign, ie 90% should be entered as 90.

6. Coverage of algorithmic (Algo) and high-frequency trading (HFT)activity

a) Of your <u>spot</u> FX turnover with counterparties belonging to the category "<u>Other Financial Institutions – Hedge Funds and Proprietary Trading Firms</u>", what is the estimated share of specialist Algo / HFT firms?

	Spot FX contracts
- All currency pairs [1]	
- Major currency pairs [1, 2]	
- Non-major currency pairs [1]	

[1] In percentage and without % sign, ie 90% should be entered as 90.

[2] EUR/USD, USD/JPY, GBP/USD, AUD/USD, USD/CHF and USD/CAD

b) Of your <u>spot</u> FX turnover with specialist Algo / HFT firms belonging to the counterparty category "<u>Other Financial Institutions – Hedge Funds and Proprietary Trading Firms</u>", which were the top 5 currency pairs traded? (List of currency pairs in descending order)

	Major currency pairs [1]	Non-major currency pairs
1	---/---	---/---
2	---/---	---/---
3	---/---	---/---
4	---/---	---/---
5	---/---	---/---

[1] EUR/USD, USD/JPY, GBP/USD, AUD/USD, USD/CHF and USD/CAD

Table C2 **Draft**

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)

Instruments	Voice		Electronic					Undistributed	Total [1]
			Direct		Indirect				
	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