

Table 1

Draft

Central Bank Survey of Foreign Exchange and Derivatives Market Activity
FOREIGN EXCHANGE AND GOLD CONTRACTS ¹
Nominal or notional principal amounts outstanding at end-June 2013
(in millions of USD)

Instruments	USD	EUR	JPY	GBP	CHF	CAD	SEK	Other ²	TOT
OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS ³									
with reporting dealers									-
with other financial institutions									-
with non-financial customers									-
TOTAL	-	-	-	-	-	-	-	-	-
TOTAL INCLUDING GOLD	•••••	•••••	•••••	•••••	•••••	•••••	•••••	•••••	
CURRENCY SWAPS									
with reporting dealers									-
with other financial institutions									-
with non-financial customers									-
TOTAL	-	-	-	-	-		-	-	-
OTC OPTIONS ⁴									
Sold									
with reporting dealers									-
with other financial institutions									-
with non-financial customers									-
TOTAL	-	-	-	-	-		-	-	-
TOTAL INCLUDING GOLD	•••••	•••••	•••••	•••••	•••••	•••••	•••••	•••••	
Bought									
with reporting dealers									-
with other financial institutions									-
with non-financial customers									-
TOTAL	-	-	-	-	-		-	-	-
TOTAL INCLUDING GOLD	•••••	•••••	•••••	•••••	•••••	•••••	•••••	•••••	
TOTAL OTC OPTIONS	-	-	-	-	-		-	-	-
Other products ⁵	•••••	•••••	•••••	•••••	•••••	•••••	•••••	•••••	
TOTAL FX CONTRACTS	-	-	-	-	-		-	-	-
TOTAL FX CONTRACTS INCLUDING GOLD	•••••	•••••	•••••	•••••	•••••	•••••	•••••	•••••	
Memorandum items:									
Gross positive market values ⁶									-
Gross negative market values ⁶									-

¹ All instruments involving exposure to more than one currency, whether in interest rates or exchange rates. ² Additional currencies in which the reporter has a material amount of contracts outstanding. ³ If swaps are executed on a forward/forward basis, the two forward parts of the transaction should be reported separately. ⁴ Including currency warrants and multicurrency swaptions. ⁵ 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. ⁶ Gross market values of total FX contracts.

Table 2

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Central Bank Survey of Foreign Exchange and Derivatives Market Activity
SINGLE-CURRENCY INTEREST RATE DERIVATIVES ¹
Nominal or notional principal amounts outstanding at end-June 2013
(in millions of USD)

Instruments	USD	EUR	JPY	GBP	CHF	CAD	SEK	Other ²	TOT
FORWARD RATE AGREEMENTS									
with reporting dealers									–
with other financial institutions									–
with non-financial customers									–
TOTAL	–	–	–	–	–		–	–	–
SWAPS									
with reporting dealers									–
with other financial institutions									–
with non-financial customers									–
TOTAL	–	–	–	–	–		–	–	–
OTC OPTIONS									
Sold									
with reporting dealers									–
with other financial institutions									–
with non-financial customers									–
TOTAL	–	–	–	–	–		–	–	–
Bought									
with reporting dealers									–
with other financial institutions									–
with non-financial customers									–
TOTAL	–	–	–	–	–		–	–	–
TOTAL OTC OPTIONS	–	–	–	–	–		–	–	–
Other products ³									
TOTAL INTEREST RATE CONTRACTS	–	–	–	–	–		–	–	–
Memorandum items:									
Gross positive market values ⁴									–
Gross negative market values ⁴									–

¹ All instruments 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 Additional currencies in which the reporter has a material amount of contracts outstanding. ³ 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. ⁴ Gross market values of total interest rate contracts.

Table 3

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Central Bank Survey of Foreign Exchange and Derivatives Market Activity
EQUITY, COMMODITY, CREDIT AND "OTHER" DERIVATIVES ¹
Nominal or notional principal amounts outstanding at end-June 2013
(in millions of USD)

Instruments	Equity-linked derivatives							Precious metals (other than gold)	Other commodities	Credit derivatives ⁵	Other derivatives ⁶
	US	Japanese	European ²	Latin American	Other Asian ³	Other ⁴	Total				
FORWARDS AND SWAPS											
with reporting dealers							—				
with other financial institutions							—				
with non-financial customers							—				
TOTAL	—	—	—	—	—	—	—			—	—
OTC OPTIONS											
Sold											
with reporting dealers							—				
with other financial institutions							—				
with non-financial customers							—				
TOTAL	—	—	—	—	—	—	—			—	—
Bought											
with reporting dealers							—				
with other financial institutions							—				
with non-financial customers							—				
TOTAL	—	—	—	—	—	—	—			—	—
TOTAL OTC OPTIONS	—	—	—	—	—	—	—	—	—	—	—
TOTAL CONTRACTS	—	—	—	—	—	—	—	—	—	—	—
Memorandum items:											
Gross positive market values							—				
Gross negative market values							—				

¹ Any instrument whose price is assumed to be mainly determined by the price of an equity or a stock index, a commodity or the creditworthiness of a particular reference credit. ² Excluding Albania, Bulgaria, Hungary, Poland, Romania and the successor republics of the former Czechoslovakia, Soviet Union and Yugoslavia. ³ All countries in Asia other than Japan. ⁴ Africa, Australia, New Zealand and all other countries/regions not listed in the table. ⁵ Include CDS. ⁶ Any instrument which does not involve an exposure to foreign exchange, interest rate, equity, commodity or credit risk.

Table 5

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Central Bank Survey of Foreign Exchange and Derivatives Market Activity
CREDIT DEFAULT SWAPS
Nominal or notional principal amounts outstanding and gross-market values at end-June 2013
(in millions of USD)

Instruments	Amounts Outstanding						Gross Fair Values	
	Total		Sovereigns		Non-sovereigns		Gross Positive Fair Values	Gross Negative Fair Values
	Bought	Sold	Bought	Sold	Bought	Sold		
SINGLE-NAME INSTRUMENTS								
with reporting dealers	–	–						
with other financial institutions	–	–	–	–	–	–		
CCPs ¹	–	–						
Banks and securities firms	–	–						
Insurance firms ² (including pension funds)	–	–						
SPVs, SPCs or SPEs	–	–						
Hedge funds	–	–						
Other	–	–						
with non-financial customers	–	–						
TOTAL	–	–	–	–	–	–	–	–
MULTI-NAME INSTRUMENTS								
with reporting dealers	–	–						
with other financial institutions	–	–						
CCPs ¹	–	–						
Banks and securities firms	–	–						
Insurance firms ² (including pension funds)	–	–						
SPVs, SPCs or SPEs	–	–						
Hedge funds	–	–						
Other	–	–						
with non-financial customers	–	–						
TOTAL	–	–					–	–
TOTAL CDS	–	–					–	–

¹ Central Counterparty (CCP) defined as an entity that interposes itself between counterparties to contracts traded in one or more financial markets, becoming the buyer to every seller and the seller to every buyer. ²