

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 2016
(Central Banks)**

Please select the reporting country

Central Bank Survey of Foreign Exchange and Derivatives Market Activity
FOREIGN EXCHANGE CONTRACTS ¹
 Turnover in nominal or notional principal amounts in April 2016
 (in millions of USD)

| Instruments | USD against | | | | | | | | | | | | | | | | | | | | TOT | | |
|--|-------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|--------------------|
| | AUD | BRL | CAD | CHF | CNY | EUR | GBP | HKD | INR | JPY | KRW | MXN | NOK | NZD | PLN | RUB | SEK | SGD | TRY | TWD | | ZAR | Other ² |
| 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 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 2016
 (in millions of USD)

| Instruments | USD against | | | | | | | | | | | | | | | | | | | | TOT | | |
|---|-------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--------------------|
| | AUD | BRL | CAD | CHF | CNY | EUR | GBP | HKD | INR | JPY | KRW | MXN | NOK | NZD | PLN | RUB | SEK | SGD | TRY | TWD | | ZAR | Other ² |
| 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 CONTRACTS¹
Turnover in nominal or notional principal amounts in April 2016
(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 SWAPS⁵ | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 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! |
| <i>a/w prime brokered</i> | | | | | | | | | | | | | | | | | | | | | | | | | | | | #REF! |
| <i>a/w retail-driven</i> | | | | | | | | | | | | | | | | | | | | | | | | | | | | #REF! |
| OTC OPTIONS⁵ | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 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! |
| <i>a/w prime brokered</i> | | | | | | | | | | | | | | | | | | | | | | | | | | | | #REF! |
| <i>a/w retail-driven</i> | | | | | | | | | | | | | | | | | | | | | | | | | | | | #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! |
| <i>a/w prime brokered</i> | | | | | | | | | | | | | | | | | | | | | | | | | | | | #REF! |
| <i>a/w retail-driven</i> | | | | | | | | | | | | | | | | | | | | | | | | | | | | #REF! |
| TOTAL OTC OPTIONS | | | | | | | | | | | | | | | | | | | | | | | | | | | | #REF! |
| Other products⁷ | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 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! |
| <i>a/w prime brokered</i> | #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! |
| <i>a/w retail-driven</i> | #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! |
| <i>a/w related party trades⁸</i> | #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 "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 CONTRACTS¹
Turnover in nominal or notional principal amounts in April 2016
(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 SWAPS³ | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 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 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | |
| a/w prime brokered | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| a/w retail-driven | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OTC OPTIONS⁴ | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 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 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | |
| a/w prime brokered | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| a/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 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | |
| a/w prime brokered | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| a/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! | | |
| a/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! | | |
| a/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 2016
(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

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 2016
(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! | #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.

**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 2016**

1. Information on the number of business days

| | |
|----------------|--|
| Number of days | |
|----------------|--|

2. Information on coverage and concentration

- 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.

| |
|--------------|
| FX contracts |
| |
| |
| |

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

3. Information on trend of trading activity

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

| |
|--------------|
| FX contracts |
| |
| |

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

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

4.1. 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

- a) The estimated percentage share of transactions with "wholesale" counterparties.¹
- b) The estimated percentage share of online transactions with "non-wholesale" investors.¹
- c) The estimated percentage share of phone transactions with "non-wholesale" investors.¹

| |
|--------------|
| FX contracts |
| |
| |
| |

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 spot FX turnover with counterparties belonging to the category "Other Financial Institutions - Hedge Funds and Proprietary Trading Firms", what is the estimated share of specialist Algo / HFT firms?

- All currency pairs.¹
- Major currency pairs.^{1,2}
- Non-major currency pairs.¹

| |
|-------------------|
| Spot FX contracts |
| |
| |
| |

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

| | Major currency pairs ¹ | Non-major currency pairs |
|----|-----------------------------------|--------------------------|
| 1. | EUR/USD | USD/JPY |
| 2. | GBP/USD | AUD/USD |
| 3. | USD/CHF | USD/CAD |
| 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 2016
(in millions of USD)

| Instruments | Voice | | Electronic | | | | | Unallocated | Total ¹ |
|-------------------------------------|--------|----------|--|-------|------------------------|------------|---|-------------|--------------------|
| | Direct | Indirect | Direct | | Indirect | | | | |
| | | | Single-bank proprietary trading system | Other | Reuters Matching / EBS | Dark Pools | Other electronic communication networks | | |
| 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