Version 2.0 Draft



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

Instruments											ι	JSD aga	inst										
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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.

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	official sector financial institutions									1						1							-	1	#F
	others														-								-		
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ered	v prime brokered									1						1							-	1	1
<u>n</u>	v retail-driven									1					-	1							-	1	
FOREIGN EXCHANGE SWAPS	ATURITIES FOREIGN EXCHANGE SWAPS									1						1								1	
	seven days or less														_								_		
	over seven days and up to one year	1				1		1															1 -		1
	over one year									1					-	1							-		1

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 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

MATURITIES FOREIGN EXCHANGE SWAPS

	_												(in	mil	nal   lions	s of	USE	))																					
Instruments				1							_	_			ncies	_	-	_																					
	AR	AUE	BGN	BHE	BRL	CAD	CHF	CLP	CNY	COP	CZK	DKK	GBP	HKI	HUE	IDF	R ILS	INR	KRW	LTL	LVL	MXN	MYR	NO	K NZ	PEI	PHI	PL	N RC	ON F	RUB	SAR	SEK	SGE	THE	TRY	TW	ZAF	Oth
SPOT <sup>3</sup> 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 undstributed																																							
with non-financial customers local cross-border																																							
TOTAL SPOT o/w prime brokered o/w retail-driven	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
OUTRIGHT FORWARDS <sup>4</sup> 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 <sup>5</sup>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
MATURTIES OUTRIGHT FORWARDS seven days or less over seven days and up to one year over one year																																							
FOREIGN EXCHANGE SWAPS <sup>6</sup> with reporting dealers local cross-border																																							
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with non-financial customers local cross-border																																							
TOTAL FOREIGN EXCHANGE SWAPS	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

seven days or less over seven days and up to one year over one year

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

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

Instruments											u	SD agair	nst										
	AUD	BRL	CAD	CHF	CNY	EUR	GBP	HKD	INR	JPY	KRW	MXN	NOK	NZD	PLN	RUB	SEK	SGD	TRY	TWD	ZAR	Other 2	TO
CURRENCY SWAPS 3																							
with reporting dealers local																							_
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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 <sup>4</sup>																							
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																							-
vith non-financial customers																							
local																							-
cross-border																							
TOTAL OTC OPTIONS SOLD	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
n/w prime brokered n/w retail-driven																							-
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official sector financial institutions																							
others																							
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ith non-financial customers local																							
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OTAL OTC OPTIONS BOUGHT	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
/w prime brokered																							
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/w prime brokered	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	##											
/w retail-driven	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#6											

"All transactions involving exposure to more than one currency, whether in interest rates or exchange rates. <sup>2</sup> '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. <sup>3</sup> A swap is considered to be a single transaction in that the two legs are not counted separately. <sup>4</sup> Including currency warrants and multicurrency swaptions.

Instruments							EUR a	gainst										JPY	agains	t			RESIDUAL 3	GRAN
	AUD	CAD	CHF	CNY	DKK	GBP	HUF	JPY	NOK	PLN	SEK	TRY	Other <sup>2</sup>	тот	AUD	BRL	CAD	NZD	TRY	ZAR	Other <sup>2</sup>	тот	KESIDUAL	TOTAL
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OTAL CURRENCY SWAPS	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	#REF
'w prime brokered 'w retail-driven														_								_		#REF
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official sector financial institutions														-								-		#RE
others														-								-		#RE
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local														-								-		#RE
cross-border														-								-		#RE
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cross-border														-								-		#RI
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non-reporting banks														-								-		#RE
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hedge funds and proprietary trading firms official sector financial institutions														-								-		#RE
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undistributed														-								-		#RE
n non-financial customers local														_								_		#RE
cross-border														-								-		#RE
TAL OTC OPTIONS BOUGHT	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	#RE
r prime brokered r retail-driven														_								_		#RE
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TAL OTC OPTIONS																								#RE
her products <sup>7</sup>																								
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TAL 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!	#RE
v prime blokered v 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!	#RE

and transactions involving exposure to more than one currency, whether in interest rates or exchange rates. <sup>2</sup> '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. <sup>3</sup> 'Residual' covers all currency pairs except those involving the domestic currency, the USD, the EUR, and the JPY. <sup>4</sup> Covers the sum of the totals in tables A4, A5 and the column 'Residual'. <sup>5</sup> A swap is considered to be a single transaction in that the two legs are not courted separately. Includes 'tomorrow/next day' transactions. <sup>8</sup> Including currency warrants and multicurrency swaptions. <sup>7</sup> 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. <sup>8</sup> Trades between desks and offices, and trades with own branches and subsidiaries and between affiliated firms (regardless of whether the counterparty is resident in the same country as the reporting dealer or in another country). Back-to-back deals and trades to facilitate internal bookkeeping and internal risk management within a given institution are not to be reported in the context of the triennial survey.

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

### FOREIGN EXCHANGE CONTRACTS <sup>1</sup> Turnover in nominal or notional principal amounts in April 2016 (in millions of USD)

Instruments																		d curren																			
	ARS	AUD	BGN	BHD	BRL	CAD	CHF	CLP	CNY	COP	CZK	DKK	GBP	HKD	HUF	IDR II	S INR	KRW	LTL	LVL	MXN	MYR	NOK	NZD	PEN	PHP	PLN	RON	N RU	JB S	AR SEK	SGD	THB	TRY	TWD	ZAR	0,
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 ith non-financial customers																																					
local cross-border DTAL CURRENCY SWAPS w prime brokered w retail-driven	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1		-   -	-	-	-	-	-	-	-	-	-	-	-	-	-	-   -	-	-	-	-	-	
OTC OPTIONS <sup>4</sup> Sold  with reporting dealers local ross-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																																					
ith non-financial customers local cross-border DTAL OTC OPTIONS SOLD w prime brokered	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-   -	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-	-	
/w retail-driven ought tith reporting dealers local cross-border ith other financial institutions																																					
local cross-border non-reporting banks institutional investors hedge funds and proprietary trading firms official sector financial institutions																																					
others undistributed th non-financial customers local																																					
cross-border DTAL OTC OPTIONS BOUGHT W prime brokered W retail-driven	-	-	-	-	-	-	-	-	-	=	-	-	-	-	-	= :	=	=	-	-	-	-	=	-	-	-	-	-	-	-		-	-	-	-	-	
OTAL OTC OPTIONS OTAL FX CONTRACTS	#REF!	- #REF!							#REF!	#REF!	- #REF!	- #REF!	#REF!	- #REF!		#REF! #R				- #REF!	#REF!	#REF!			#REF!	#REF!	#REF!				 REF! #REF!		#REF!	#REF!	#REF!	#REF!	
/w prime brokered	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!		#REF! #R	EF! #REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!		EF! #F	REF! #REF!	#REF!	#REF!	#REF!	#REF!		

All transactions involving exposure to more than one currency, whether in interest rates or exchange rates. Only transactions which are included in the columns "other" in tables 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 benoe; these deals should correspond to 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**. A swap is considered to be a single transaction in that the two legs are not counted separately.

# Central Bank Survey of Foreign Exchange and Derivatives Market Activity SINGLE-CURRENCY INTEREST RATE DERIVATIVES Turnover in nominal or notional principal amounts in April 2016 (in millions of USD)

Instruments	ARS	AUD	BGN	ВНЕ	BR	L CA	AD CH	F CL	CN	COP	СZК	DKK	EUR	GBP F	KD F	IUF I	IDR II	.s I	NR JP	ΥK	RW LTL	LVL	MXN	MYR	NOK	NZD	PEN	PHP F	PLN F	RON R	JB S	AR S	EK S	GD 1	ГНВ	TRY	TWD	USD	ZAR	Other	тот
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 <sup>2</sup>																																									1
with reporting dealers																																									_
local																																									_
cross-border																																									_
with other financial institutions																																									
local																																									
																																									_
cross-border																																									_
with non-financial customers																																									-
local																																									-
cross-border																																									-
TOTAL SWAPS	-	-	-	-	-	-	-   -	-	-	-	-	-	-	-	-	-	-	-				-	-	-	-	-	-	-	-	-	-   -	-	-	-	-	-	-	-	-	-	-

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. 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 Draft

### SINGLE-CURRENCY INTEREST RATE DERIVATIVES <sup>1</sup> Turnover in nominal or notional principal amounts in April 2016 (in millions of USD)

Instruments	ARS	AUD	BGN	BHD	BRL	CAD	CHF	CLP	CNY	СОР	сzк	DKK	EUR	GBP	нкс	HUF	IDR	ILS	INR	JPY	KRW LTI	LVL	MXN	MYR	NOK	NZD	PEN	PHP	PLN	RON	RUE	SAR	SEK	SGD	тнв	TRY	TWD	USD	ZAR	Other	то
OTC OPTIONS																																									
Sold																																									ł
with reporting dealers																																									_
local																																									-
cross-border																																									_
with other financial institutions																																									-
local																																									_
cross-border																																									_
with non-financial customers																																									_
local																																									1 -
cross-border																																									_
TOTAL OTC OPTIONS SOLD	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Bought																																									ł
with reporting dealers																																									-
local																																									_
cross-border																																									- 1
with other financial institutions																																									-
local																																									_
cross-border																																									_
with non-financial customers																																									_
local																																									_
cross-border																																									_
TOTAL OTC OPTIONS BOUGHT	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TOTAL OTC OPTIONS	_	-	_	_	-	_	_	_	_	-	_	-	_	_	-	_	_	-	-	-	_   _	-	_	-	_	_	-	-	-	_	_	_	_	_	_	-	-	-	_	-	-
Other products <sup>2</sup>																																									ł
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!	#REI																				
o/w related party trades 4																											1														ı

<sup>&</sup>lt;sup>1</sup> All transactions where all the legs are exposed to one and only one currency's interest rate, including all fixed/floating single-currency interest rate contracts. <sup>2</sup> 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. <sup>3</sup> It includes forward rate agreement, interest rate swaps, options and other products. <sup>4</sup> 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		FX contracts			
a) The final number of participating institutions.					
b) The estimated percentage coverage of their survey.1			<sup>1</sup> In percent	age and without	% sign, ie 90% should be entered as 90.
c) The number of institutions accounting for 75 percent of the reported totals.					
3. Information on trend of trading activity		FX contracts			
a) Level of turnover: below normal, normal, above normal.1			Below norm	nal = 1, normal =	2, above normal = 3
b) Compared to previous 6 months: decreasing, steady, increasing.2			-2-Decreasing	= 1, steady = 2,	increasing = 3
41. Data on forward contracts for differences (incl. non-deliverable forwards)  Turnover of forward contracts where only the difference between the contracted forward outright rat	e and the prevaili	na enot rata ie ea	attled at maturity		
Turnova di formata dominada windre diny the amoranee between the contradication and adding it face		ng oper rate is at	Non-G10 c		
	G10 currencies only <sup>1</sup>	In Africa & Middle East	In Asia & Pacific	In Europe	In Latin America & Caribbean
Turnover of forward contracts for differences (in millions of US dollar)					
In case of transactions involving non-G10 currencies from different regional areas, please split the r		·			
5. Information on "retail-driven" transactions		FX contracts			
a) The estimated percentage share of transactions with "wholesale" counterparties. 4					
b) The estimated percentage share of online transactions with "non-wholesale" investors. +			<sup>1</sup> In percent	age and without	% sign, ie 90% should be entered as 90.
c) The estimated percentage share of phone transactions with "non-wholesale" investors. <sup>1</sup>					
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</u> — <u>Hedge Funds and Proprietary Trading Firms</u> ", what is the estimated share of specialist Algo / HFT firms?		Spot FX- contracts			
— All currency pairs. <sup>4</sup>			<sup>4</sup> -In percent	age and without	% sign, ie 90% should
— Major currency pairs <sup>4,2</sup>			be entered	<del>d as 90.</del>	
Non-major currency pairs. <sup>‡</sup>				O, USD/JPY, GB	P/USD, AUD/USD,
		L		and OOD/OAD	
b)—Of your spot FX turnover with specialist Algo / HFT firms belonging to the counterparty		Major currency	Non-		
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)		pairs <sup>1</sup>	Non-major- currency pairs		
	4-	/	-/-		<del>), USD/JPY,</del> <del>- AUD/USD,</del>
	<del>2</del> - 3-	/	/	USD/CHF	and
		1		USD/CAD	1

	Vo	ice			Electronic				
Instruments			Dir	ect		Indirect		Unallocated	Total 1
	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	-	-	-	-	-	-	-	-	-

<sup>&</sup>lt;sup>1</sup>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