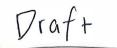
FR 3036 OMB Number 7100-0285 Approval expires May 31, 2022 Page 1 of 13



#### Board of Governors of the Federal Reserve System



# Report Forms for the Central Bank Survey of Foreign Exchange and Derivatives Market Activity—FR 3036

#### Turnover Survey as of April 2049, 2022

This report is authorized by law (12 U.S.C. §§ 225a and 263). Your voluntary cooperation in submitting this report is needed to make the results comprehensive, accurate, and timely. The Federal Reserve may not conduct or sponsor, and an organization

is not required to respond to, a collection of information unless it displays a currently valid OMB number. Individual firm information collected on the FR 3036 is considered confidential to the extent it constitutes nonpublic commercial or financial information, which is both customarily and actually treated as private by the respondent. Therefore, this information may be kept confidential under exemption 4 of the Freedom of Information Act, which exempts "trade secrets and commercial or financial information obtained from a person and privileged or confidential." [5 U.S.C. §552(b)(4)]

#### Central Bank Survey of Foreign Exchange and Derivatives Market Activity Table A1—Foreign Exchange Contracts¹ Turnover in nominal or notional principal amounts in April 2012

U.S. Dollar Amounts in Millions	ALID	BRI	CAL	CHE	CAIL	Leun	000					D agai											
U.S. Dollar Amounts in Millions NSTRUMENTS POT <sup>3</sup>		Ditt	LOVE	Chr	CINY	LEUK	GBP	THKD	INR	JPY	KRW	MXN	NOK	NZD	PLN	RUB	SEK	SGD	TRY	TWD	ZAR	Other <sup>2</sup>	Tota
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a. Local		-	-													-							
b. Cross-border														_			-						
With other financial institutions.														-									
a. Local														-									
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b. Cross-border.																							
c. Non-reporting banks																-	-						
d. Institutional investors												-		-									
e. Hedge funds and proprietary trading firms										-													
f. Official sector financial institutions										_		+			-								
g. Others								-															
h. Undistributed								-	_	-		-											-
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over six months	_	_	-															-	-	_		-	

2. Over 1 day and up to 7 days

All transactions involving exposure to more than one currency, whether in interest rates or exchange rates.
 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.
 Including non-deliverable forwards and other contracts-for-differences.
 Data should be provided for the "total" column.

#### Central Bank Survey of Foreign Exchange and Derivatives Market Activity Table A1—Foreign Exchange Contracts

Turnover in nominal or notional principal amounts in April 2049 2022

U.S. Dollar Amounts in Millions	ALID	nn.									US	D agai	inst										
U.S. Dollar Amounts in Millions NSTRUMENTS OREIGN EXCHANGE SWAPS <sup>3</sup>	AUD	BKL	CAD	CHF	CNY	EUR	GBP	HKD	INR	JPY	KRW	MXN	NOK N	NZD	PLN	RUB	SEK	SGD	TRY	TWD	ZAR	Other <sup>2</sup>	Tota
. With reporting dealers				T	T	T		T															
a. Local. b. Cross-border. With other financial activity													-	-									
	-						-											-					
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														-+				-					
c. Non-reporting banks				-																			
c. Non-reporting banks d. Institutional investors				-												-		-				-	
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g. Others																							
h. Undistributed																			-	-		-	
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Over seven days and up to one month																	1						
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Over three months and up to six months	_		-									_	_	-									
Over sixen days and up to one month Over one month and up to three months Over three months and up to six months Over six months			-											+	-	-	-	-+		-	-	-	

2. Over 1 day and up to 7 days

All transactions involving exposure to more than one currency, whether in interest rates or exchange rates,
 "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.
 Currency pairs as well as for the "other" and "total" column.

#### Central Bank Survey of Foreign Exchange and Derivatives Market Activity Table A2—Foreign Exchange Contracts¹ Turnover in nominal or notional principal amounts in April 2012

U.S. Dollar Amounts in Millions	ALID	Toas				·	EUR	agains	t									IPV	against				T-	т_
U.S. Dollar Amounts in Millions	AUD	CAD	CHE	CNY	DKK	GBP	HUF	JPY	NOK	PLN	SEK	TRY	Other <sup>2</sup>	Total	AUD	BRI	CAD	NZC	TDV	740	lou :	7	Resi-	
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Non-reporting banks	L						1	1	-	-	-	-	-											_
Institutional investors Hedge funds and proprietary trading firms								1	1			-	-											_
Official sector financial institutions		-																	-					
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#### Central Bank Survey of Foreign Exchange and Derivatives Market Activity Table A2—Foreign Exchange Contracts' Turnover in nominal or notional principal amounts in April 2019—2011—

U.S. Dollar Amounts in Millions	AUD	CAD	CHF	CNY	DKK	GBD	LUIS	agains	1	T								JPY	against				Resi-	Cen
U.S. Dollar Amounts in Millions STRUMENTS DREIGN EXCHANGE SWAPS	1000	1	1	10111	TOWN	LODP	Lunt	JPY	INOK	PLN	SEK	TRY	Other <sup>2</sup>	Total	AUD	BRI	CAD	NZD	TPV	ZAD	Oth a 2	Tatal	rest-	
DREIGN EXCHANGE SWAPS	100										de la constant						10.10	1.420	TIKI	LAR	Other	Iotal	dual3	Iota
With reporting dealers		T	T	T		т																		
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transactions involving exposure to more than one currence the covers currencies that are included in the Triennial busidual covers all oversets.	us																							
wher covers running exposure to more than one currency other covers currencies that are included in the Triennial but desidual covers all currency pairs except those involving the overs the sum of the totals in tables A1, A2, and the column	y whe	ther in	interes	t rates	or exc	hange r	ates.																,	
esidual" covers all currency pairs average in the i fiennial bu	ut not e	expliciti	y listed	d in eac	ch colu	mn of th	is tabl	900	alan ta	L1- 40														
overs the sum of the totals in tables A1, A2, and the column	e dom	estic c	urrency	, the U	SD. th	e FUR	and th	o IDV	also ta	DIG A3	tor a m	ore de	tailed b	reakdo	wn of t	otal tur	nover	in "oth	er" curr	encies				
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Table A3—Foreign Exchange Contracts'

Turnover in nominal or notional principal amounts in April 2012.

U.S. Dollar Amounts in Millions	ARS AL	D BON C	NO DOI		1000	and the same of th			-	Total t	umover in	listed cur	rencies ad	ainst all oth	et currenc	or2							-	-	
U.S. Dollar Amounts in Millions  NSTRUMENTS  POT <sup>3</sup> With reporting deplers	AILO   AC	DIBONE	BAL BAL	CAD CHE	CLP C	NY COP	CZK	OKK GB	P HKD	HUF II	DR ILS	INR I	(RW ITI	LIVI M	AL MAYO	NOW N									
POT <sup>3</sup>														TAT IN	NI WITH	NOK N	DIPEN	PHP   PI	N RON	RUB S	AR SEK	SGD	THB TRY	TWD 2	AR Othe
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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; table A2. Currencies subject to compulsory reporting have been marked in blue.
3. Excluding "tomorrow/next day" transactions.
4. Including non-deliverable invaries and other contracts for differences.

Table A3—Foreign Exchange Contracts<sup>1</sup>

Turnover in nominal or notional principal amounts in April 2011

U.S. Dollar Amounts in Millions A  STRUMENTS REIGN EXCHANGE SWAPS <sup>3</sup> Vith reporting dealers	ARS AUD BON	BHD BBI C	AD CHELO	- International			Total	turnover in I	sted currenci	es against all o	ther currencies	2						
TRUMENTS	The Boll	DITO BALLO	AU CHE C	LP CNY C	OP CZK	KK GBP HI	KD HUF	DR ILS	INR KRW	ITI LIVE I	MAYAL MAYO W	THE RESERVE OF THE PERSON NAMED IN						-
REIGN EXCHANGE SWAPS <sup>3</sup>										CIL LAL	WAN MAK NO	DK NZD PEN	PHP PLN	RON RUB	SAR SEK	SGD THR	TOV TWO	740 04
Vith reporting dealers																OOD THO	TINE TWO 2	-AR OU
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nstitutional investors					-								1					
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<sup>2.</sup> City reports subject to compulsory reporting have been marked in blue

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: table A2. Currencies subject to compulsory reporting have been marked in blue. and Re. Contended society to computing have been marked in time.

3. A swap 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 Table A4—Foreign Exchange Contracts' Turnover in nominal or notional principal amounts in April 2012

U.S. Dollar Amounts in Millions	ALID DE	- Ta								U	SD aga	ainst										_
U.S. Dollar Amounts in Millions INSTRUMENTS CURRENCY SWAPS <sup>3</sup>	HOD   BI	RL CA	DICHE	CNY	EUR	GBP	HKD	INR	JPY	KRW	MXN	NOK	NZD	PIN	DIID	OEK	con I	TOV	T			_
CURRENCY SWAPS <sup>3</sup>							10.11				1	1.101	11420	LLLIA	KUB	SEK !	SGD	IRY	TWD	ZAR C	ther <sup>2</sup> Tota	al
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b. Cross-horder							-					+										7
b. Cross-border.											<del> </del>	-										$\neg$
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All transactions involving exposure to more than one currency, whether in interest rates or exchange rates.
 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.
 A swap is considered to be a single transaction in that the two legs are not counted separately.
 Including currency warrants and multicurrency swaptions.

#### Central Bank Survey of Foreign Exchange and Derivatives Market Activity Table A5—Foreign Exchange Contracts' Turnover in nominal or notional principal amounts in April 2012

U.S. Dollar Amounts in Million: STRUMENTS URRENCY SWAPS With reporting dealers a. Local b. Cross-border. With other financial institutions a. Local										1	- Jorn	1 1111	Joure	Tota	IAUL	RKL	CAD	NZD	TRY	ZAR	Other	Total	dual <sup>3</sup>	Tota
With reporting dealers a. Local b. Cross-border With other financial institutions.																								
b. Cross-border. With other financial institutions.				T	1	_																		
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#### Table A6—Foreign Exchange Contracts<sup>1</sup>

Turnover in nominal or notional principal amounts in April 2012

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<sup>1.</sup> 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 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 A7

# Central Bank Survey of Foreign Exchange and Derivatives Market Activity SETTLEMENT OF FOREIGN EXCHANGE TRANSACTIONS Turnover in nominal or notional principal amounts in April 2022 (in millions of USD)

	All	counterparties	Rep	orting dealers	_	ner financial nstitutions		n-financial ustomers
Item	Total	o/w CLS eligible pairs	Total	o/w CLS eligible pairs	Total	o/w CLS eligible pairs	Total	o/w CLS eligible pairs
a) Total turnover (grand total in Table A5) a1) Turnover to be settled with a single payment (ie non-deliverable)								
a2) Turnover to be settled with two payments (ie spot and forwards)								
a3) Turnover to be settled with four payments (ie swaps)								
b) Two sided turnover subject to netting (before netting)								
b1) Net payable amount of two sided turnover subject to netting (after netting)								
c) Payment versus payment (PvP = c1 + c2 + c3) c1) Via CLS								
c2) Via other PvP or equivalent settlement methods								
c3) Via "same clearer" or "on-us" accounts <u>without</u> exposure to settlement risk								
d) Non-PvP d1) Via "same clearer" or "on-us" accounts <u>with</u> exposure to settlement risk								

**Dotted cells** should not be reported. To avoid double reporting, only pay side should be included.

#### Central Bank Survey of Foreign Exchange and Derivatives Market Activity Table B1—Single-Currency Interest Rate Derivatives' Turnover in nominal or notional principal amounts in April 2012

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NARD RATE AGREEMENTS th reporting dealers	ARS AUD BGN BHD BRL CAD CI	TH CEP CHT COP CZK	UKK EUR GBP HKD I	HUF IDR ILS INR	JPY KRW LTL LVL	MXN MYR NOK NZD	PEN PHP PIN	RON DIE	PAR OFK TOO	0 710 7		
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Table B2—Single-Currency Interest Rate Derivatives¹
Turnover in nominal or notional principal amounts in April 2018
2012

Policy Amounts in Millions  ARS ALD BON BPD BRL CAD ONF CLP CNY COP CZX DKK EUR GBP HOD HUF IDR LLS INR JPY KRW LTL LVL MXN MYR NOK NZD PRN PMP RN RON RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR SEK SCD THB IRY TWO USD ZAR ON PROPOSED AND ADDRESS OF THE ROOM RUB SAR SEK SCD THB IRY TWO USD ZAR SEK SCD THB IRY TWO	RUMENTS OPTIONS (sum of bought and sold)												K NOK N	D I L CIA   FI	IL LEN INC	NIRUBIS	SAR   SE	K SGD	THB TRY	Y TWD L	JSD ZAR	Other
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# Central Bank Survey of Foreign Exchange and Derivatives Market Activity Table C2—Execution Method for Foreign Exchange Contracts

Turnover in nominal or notional principal amounts in April 2019 2022

U.S. Dollar Amounts in Millions	Voice		Electronic				T	
	Direct	Indirect	Direct		Indirect		7	
			Single- bank pro- prietary trading system	Other	Anonymous Venues	Disclosed Venues	Unal-	Total1
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SPOT								
. With reporting dealers								
a. Local								
b. Cross-border								~
. With other financial institutions							1	
With nonfinancial customers				***************************************		······································		
OTAL SPOT						***************************************		
OUTRIGHT FORWARDS								
. With reporting dealers	***************************************	T					T	
a. Local							<del>                                     </del>	
b. Cross-border	***************************************						<del> </del>	
. With other financial institutions.							-	
With nonfinancial customers			<del></del>					
OTAL OUTRIGHT FORWARDS								
OREIGN EXCHANGE SWAPS							Ll	
With reporting dealers		r					,	
a Local							L	
a. Local								
b. Cross-border.								
. With other financial institutions.								
. With nonfinancial customers								
OTAL FOREIGN EXCHANGE SWAPS								
CURRENCY SWAPS								
With reporting dealers								***************************************
a. Local								
b. Cross-border.						***************************************		
. With other financial institutions								
. With nonfinancial customers								
OTAL CURRENCY SWAPS								
TC OPTIONS								
With reporting dealers					T			
a. Local								
b. Cross-border.								
With other financial institutions.								
With nonfinancial customers						***************************************		
OTAL OTC OPTIONS								
OTAL FX CONTRACTS								

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.