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 2013

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Central Bank Survey of Foreign Exchange and Derivatives Market Activity

Table A1—Foreign Exchange Contracts[1]

Turnover in nominal or notional principal amounts in April 2013

U.S. Dollar Amounts in Millions	AUD	BRL	CAD	CHF	CNY	EUR	GBP	HKD	INR	JPY	KRW	MXN	NOK	NZD	PLN	RUB	SEK	SGD	TRY	TWD	ZAR	Other[2]	Total	
INSTRUMENTS																								
SPOT[3]																								
1. With reporting dealers																								1.
a. Local																								1.a.
b. Cross-border																								1.b.
2. With other financial institutions																								2.
a. Local																								2.a.
b. Cross-border																								2.b.
c. Non-reporting banks																								2.c.
d. Institutional investors																								2.d.
e. Hedge funds and proprietary trading firms																								2.e.
f. Official sector financial institutions																								2.f.
g. Others																								2.g.
h. Undistributed																								2.h.
3. With nonfinancial customers																								3.
a. Local																								3.a.
b. Cross-border																								3.b.
Total Spot																								
1. o/w prime brokered																								1.
2. o/w retail-driven																								2.
OUTRIGHT FORWARDS[4]																								
1. With reporting dealers																								1.
a. Local																								1.a.
b. Cross-border																								1.b.
2. With other financial institutions																								2.
a. Local																								2.a.
b. Cross-border																								2.b.
c. Non-reporting banks																								2.c.
d. Institutional investors																								2.d.
e. Hedge funds and proprietary trading firms																								2.e.
f. Official sector financial institutions																								2.f.
g. Others																								2.g.
h. Undistributed																								2.h.
3. With nonfinancial customers																								3.
a. Local																								3.a.
b. Cross-border																								3.b.
Total Outright Forwards																								
1. o/w prime brokered																								1.
2. o/w retail-driven																								2.
3. o/w non-deliverable forwards[5]																								3.
MATURITIES OUTRIGHT FORWARDS																								
1. Seven days or less																								1.
2. Over seven days and up to one year																								2.
3. Over one year																								3.
FOREIGN EXCHANGE SWAPS[6]																								
1. With reporting dealers																								1.
a. Local																								1.a.
b. Cross-border																								1.b.
2. With other financial institutions																								2.
a. Local																								2.a.
b. Cross-border																								2.b.
c. Non-reporting banks																								2.c.
d. Institutional investors																								2.d.
e. Hedge funds and proprietary trading firms																								2.e.
f. Official sector financial institutions																								2.f.
g. Others																								2.g.
h. Undistributed																								2.h.
3. With nonfinancial customers																								3.
a. Local																								3.a.
b. Cross-border																								3.b.
Total Foreign Exchange Swaps																								
1. o/w prime brokered																								1.
2. o/w retail-driven																								2.
MATURITIES FOREIGN EXCHANGE SWAPS																								
1. Seven days or less																								1.
2. Over seven days and up to one year																								2.
3. Over one year																								3.

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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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Table A2—Foreign Exchange Contracts[1]

Turnover in nominal or notional principal amounts in April 2013

U.S. Dollar Amounts in Millions	EUR against														JPY against								Resi-dual[3]	Grand Total[4]	
	AUD	CAD	CHF	CNY	DKK	GBP	HUF	JPY	NOK	PLN	SEK	TRY	Other[2]	Total	AUD	BRL	CAD	NZD	TRY	ZAR	Other[2]	Total			
INSTRUMENTS																									
SPOT[5]																									
1. With reporting dealers																									1.
a. Local																									1.a.
b. Cross-border																									1.b.
2. With other financial institutions																									2.
a. Local																									2.a.
b. Cross-border																									2.b.
c. Non-reporting banks																									2.c.
d. Institutional investors																									2.d.
e. Hedge funds and proprietary trading firms																									2.e.
f. Official sector financial institutions																									2.f.
g. Others																									2.g.
h. Undistributed																									2.h.
3. With nonfinancial customers																									3.
a. Local																									3.a.
b. Cross-border																									3.b.
Total Spot																									
1. o/w prime brokered																									1.
2. o/w retail-driven																									2.
OUTRIGHT FORWARDS[6]																									
1. With reporting dealers																									1.
a. Local																									1.a.
b. Cross-border																									1.b.
2. With other financial institutions																									2.
a. Local																									2.a.
b. Cross-border																									2.b.
c. Non-reporting banks																									2.c.
d. Institutional investors																									2.d.
e. Hedge funds and proprietary trading firms																									2.e.
f. Official sector financial institutions																									2.f.
g. Others																									2.g.
h. Undistributed																									2.h.
3. With nonfinancial customers																									3.
a. Local																									3.a.
b. Cross-border																									3.b.
Total Outright Forwards																									
1. o/w prime brokered																									1.
2. o/w retail-driven																									2.
3. o/w non-deliverable forwards[7]																									3.
MATURITIES OUTRIGHT FORWARDS																									
1. Seven days or less																									1.
2. Over seven days and up to one year																									2.
3. Over one year																									3.
FOREIGN EXCHANGE SWAPS[8]																									
1. With reporting dealers																									1.
a. Local																									1.a.
b. Cross-border																									1.b.
2. With other financial institutions																									2.
a. Local																									2.a.
b. Cross-border																									2.b.
c. Non-reporting banks																									2.c.
d. Institutional investors																									2.d.
e. Hedge funds and proprietary trading firms																									2.e.
f. Official sector financial institutions																									2.f.
g. Others																									2.g.
h. Undistributed																									2.h.
3. With nonfinancial customers																									3.
a. Local																									3.a.
b. Cross-border																									3.b.
Total Foreign Exchange Swaps																									
1. o/w prime brokered																									1.
2. o/w retail-driven																									2.
MATURITIES FOREIGN EXCHANGE SWAPS																									
1. Seven days or less																									1.
2. Over seven days and up to one year																									2.
3. Over one year																									3.

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.

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Table A3—Foreign Exchange Contracts[1]

Turnover in nominal or notional principal amounts in April 2013

U.S. Dollar Amounts in Millions	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

INSTRUMENTS
SPOT[3]
1. With reporting dealers .... 1.
   a. Local .... 1.a.
   b. Cross-border.. 1.b.
2. With other financial institutions................................. 2.
   a. Local .... 2.a.
   b. Cross-border.. 2.b.
   c. Non-reporting banks .... 2.c.
   d. Institutional investors .... 2.d.
   e. Hedge funds and proprietary trading firms....... 2.e.
   f. Official sector financial institutions............... 2.f.
   g. Others .... 2.g.
   h. Undistributed... 2.h.
3. With nonfinancial customers .... 3.
   a. Local .... 3.a.
   b. Cross-border.. 3.b.
Total Spot...
1. o/w prime brokered.. 1.
2. o/w retail-driven.. 2.

OUTRIGHT FORWARDS[4]
1. With reporting dealers .... 1.
   a. Local .... 1.a.
   b. Cross-border.. 1.b.
2. With other financial institutions................................. 2.
   a. Local .... 2.a.
   b. Cross-border.. 2.b.
   c. Non-reporting banks .... 2.c.
   d. Institutional investors .... 2.d.
   e. Hedge funds and proprietary trading firms....... 2.e.
   f. Official sector financial institutions............... 2.f.
   g. Others .... 2.g.
   h. Undistributed... 2.h.
3. With nonfinancial customers .... 3.
   a. Local .... 3.a.
   b. Cross-border.. 3.b.
Total Outright Forwards ....
1. o/w prime brokered.. 1.
2. o/w retail-driven .... 2.
3. o/w non-deliverable forwards[5]...............................

MATURITIES OUTRIGHT FORWARDS
1. Seven days or less .... 1.
2. Over seven days and up to one year .... 2.
3. Over one year.. 3.

FOREIGN EXCHANGE SWAPS[6]
1. With reporting dealers .... 1.
   a. Local .... 1.a.
   b. Cross-border.. 1.b.
2. With other financial institutions................................. 2.
   a. Local .... 2.a.
   b. Cross-border.. 2.b.
   c. Non-reporting banks .... 2.c.
   d. Institutional investors .... 2.d.
   e. Hedge funds and proprietary trading firms....... 2.e.
   f. Official sector financial institutions............... 2.f.
   g. Others .... 2.g.
   h. Undistributed... 2.h.
3. With nonfinancial customers .... 3.
   a. Local .... 3.a.
   b. Cross-border.. 3.b.
Total Foreign Exchange Swaps ....
1. o/w prime brokered.. 1.
2. o/w retail-driven .... 2.

MATURITIES FOREIGN EXCHANGE SWAPS
1. Seven days or less .... 1.
2. Over seven days and up to one year .... 2.
3. Over one year... 3.

1. All transactions involving exposure to more than one currency, whether in interest rates or exchange rates. **2. Only transactions which are included in the columns "other" in tables A1, A2, and "residual" in table A2 .** Trades involving the domestic currency, the USD, the EUR or the JPY in one leg, and any of the currencies listed in this table in the other leg, should be allocated to the relevant currency column in this table once; these deals should correspond to the ones reported in columns "other" of tables A1 and A2. Trades between any two currencies listed in this table should be reported in both relevant currency columns, thus summing to 200% of the deal; these trades should correspond to the ones reported in column "residual" in table A2. Currencies subject to compulsory reporting have been marked in blue. 3. Excluding "tomorrow/next day" transactions. 4. Including non-deliverable forwards and other contracts-for-differences. **5. Data should only be provided for the "total" column. 6 A swap is considered to be a single transaction in that the two legs are not counted separately. Includes "tomorrow/next day" transactions.**
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Table A4—Foreign Exchange Contracts[1]

Turnover in nominal or notional principal amounts in April 2013

U.S. Dollar Amounts in Millions	USD against																					
	AUD	BRL	CAD	CHF	CNY	EUR	GBP	HKD	INR	JPY	KRW	MXN	NOK	NZD	PLN	RUB	SEK	SGD	TRY	TWD	ZAR	Other[2]	Total

INSTRUMENTS
CURRENCY SWAPS[3]

Row		Total ref
1. With reporting dealers		1.
a. Local		1.a.
b. Cross-border		1.b.
2. With other financial institutions		2.
a. Local		2.a.
b. Cross-border		2.b.
c. Non-reporting banks		2.c.
d. Institutional investors		2.d.
e. Hedge funds and proprietary trading firms		2.e.
f. Official sector financial institutions		2.f.
g. Others		2.g.
h. Undistributed		2.h.
3. With nonfinancial customers		3.
a. Local		3.a.
b. Cross-border		3.b.
Total Currency Swaps		
1. o/w prime brokered		1.
2. o/w retail-driven		2.

OTC OPTIONS[4]
Sold

Row		Total ref
1. With reporting dealers		1.
a. Local		1.a.
b. Cross-border		1.b.
2. With other financial institutions		2.
a. Local		2.a.
b. Cross-border		2.b.
c. Non-reporting banks		2.c.
d. Institutional investors		2.d.
e. Hedge funds and proprietary trading firms		2.e.
f. Official sector financial institutions		2.f.
g. Others		2.g.
h. Undistributed		2.h.
3. With nonfinancial customers		3.
a. Local		3.a.
b. Cross-border		3.b.
Total OTC Options Sold		
1. o/w prime brokered		1.
2. o/w retail-driven		2.

Bought

Row		Total ref
1. With reporting dealers		1.
a. Local		1.a.
b. Cross-border		1.b.
2. With other financial institutions		2.
a. Local		2.a.
b. Cross-border		2.b.
c. Non-reporting banks		2.c.
d. Institutional investors		2.d.
e. Hedge funds and proprietary trading firms		2.e.
f. Official sector financial institutions		2.f.
g. Others		2.g.
h. Undistributed		2.h.
3. With nonfinancial customers		3.
a. Local		3.a.
b. Cross-border		3.b.
Total OTC Options Bought		
1. o/w prime brokered		1.
2. o/w retail-driven		2.
TOTAL OTC OPTIONS		
TOTAL FX CONTRACTS		
1. o/w prime brokered		1.
2. o/w retail-driven		2.

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.

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Table A5—Foreign Exchange Contracts[1]

Turnover in nominal or notional principal amounts in April 2013

U.S. Dollar Amounts in Millions	EUR against														JPY against								Resi-dual[3]	Grand Total[4]
	AUD	CAD	CHF	CNY	DKK	GBP	HUF	JPY	NOK	PLN	SEK	TRY	Other[2]	Total	AUD	BRL	CAD	NZD	TRY	ZAR	Other[2]	Total		
INSTRUMENTS																								
CURRENCY SWAPS[5]																								
1. With reporting dealers																								1.
a. Local																								1.a.
b. Cross-border																								1.b.
2. With other financial institutions																								2.
a. Local																								2.a.
b. Cross-border																								2.b.
c. Non-reporting banks																								2.c.
d. Institutional investors																								2.d.
e. Hedge funds and proprietary trading firms																								2.e.
f. Official sector financial institutions																								2.f.
g. Others																								2.g.
h. Undistributed																								2.h.
3. With nonfinancial customers																								3.
a. Local																								3.a.
b. Cross-border																								3.b.
Total Currency Swaps																								
1. o/w prime brokered																								1.
2. o/w retail-driven																								2.
OTC OPTIONS[6]																								
Sold																								
1. With reporting dealers																								1.
a. Local																								1.a.
b. Cross-border																								1.b.
2. With other financial institutions																								2.
a. Local																								2.a.
b. Cross-border																								2.b.
c. Non-reporting banks																								2.c.
d. Institutional investors																								2.d.
e. Hedge funds and proprietary trading firms																								2.e.
f. Official sector financial institutions																								2.f.
g. Others																								2.g.
h. Undistributed																								2.h.
3. With nonfinancial customers																								3.
a. Local																								3.a.
b. Cross-border																								3.b.
Total OTC Options Sold																								
1. o/w prime brokered																								1
2. o/w retail-driven																								2.
Bought																								
1. With reporting dealers																								1.
a. Local																								1.
b. Cross-border																								2.
2. With other financial institutions																								2.
a. Local																								2.a.
b. Cross-border																								2.b.
c. Non-reporting banks																								2.c.
d. Institutional investors																								2.d.
e. Hedge funds and proprietary trading firms																								2.e.
f. Official sector financial institutions																								2.f.
g. Others																								2.g.
h. Undistributed																								2.h.
3. With nonfinancial customers																								3.
a. Local																								3.a.
b. Cross-border																								3.b.
Total OTC Options Bought																								
1. o/w prime brokered																								1.
2. o/w retail-driven																								2.
TOTAL OTC OPTIONS																								
OTHER PRODUCTS[7]																								
TOTAL FX CONTRACTS																								
1. o/w prime brokered																								1.
2. o/w retail-driven																								2.
3. o/w related party trades[8]																								3.

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.**

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Table A6—Foreign Exchange Contracts[1]

Turnover in nominal or notional principal amounts in April 2013

Total turnover in listed currencies against all other currencies[2]

U.S. Dollar Amounts in Millions	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	
INSTRUMENTS																																							
CURRENCY SWAPS[3]																																							
1. With reporting dealers																																							1.
a. Local																																							1.a.
b. Cross-border																																							1.b.
2. With other financial institutions																																							2.
a. Local																																							2.a.
b. Cross-border																																							2.b.
c. Non-reporting banks																																							2.c.
d. Institutional investors																																							2.d.
e. Hedge funds and proprietary trading firms																																							2.e.
f. Official sector financial institutions																																							2.f.
g. Others																																							2.g.
h. Undistributed																																							2.h.
3. With nonfinancial customers																																							3.
a. Local																																							3.a.
b. Cross-border																																							3.b.
Total Currency Swaps																																							
1. o/w prime brokered																																							1.
2. o/w retail-driven																																							2.
OTC OPTIONS[4]																																							
Sold																																							
1. With reporting dealers																																							1.
a. Local																																							1.a.
b. Cross-border																																							1.b.
2. With other financial institutions																																							2.
a. Local																																							2.a.
b. Cross-border																																							2.b.
c. Non-reporting banks																																							2.c.
d. Institutional investors																																							2.d.
e. Hedge funds and proprietary trading firms																																							2.e.
f. Official sector financial institutions																																							2.f.
g. Others																																							2.g.
h. Undistributed																																							2.h.
3. With nonfinancial customers																																							3.
a. Local																																							3.a.
b. Cross-border																																							3.b.
Total OTC Options Sold																																							
1. o/w prime brokered																																							1.
2. o/w retail-driven																																							2.
Bought																																							
1. With reporting dealers																																							1.
a. Local																																							1.a.
b. Cross-border																																							1.b.
2. With other financial institutions																																							2.
a. Local																																							2.a.
b. Cross-border																																							2.b.
c. Non-reporting banks																																							2.c.
d. Institutional investors																																							2.d.
e. Hedge funds and proprietary trading firms																																							2.e.
f. Official sector financial institutions																																							2.f.
g. Others																																							2.g.
h. Undistributed																																							2.h.
3. With nonfinancial customers																																							3.
a. Local																																							3.a.
b. Cross-border																																							3.b.
Total OTC Options Bought																																							
1. o/w prime brokered																																							1.
2. o/w retail-driven																																							2.
TOTAL OTC OPTIONS																																							
TOTAL FX CONTRACTS																																							
1. o/w prime brokered																																							1.
2. o/w retail-driven																																							2.

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.

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Table B1—Single-Currency Interest Rate Derivatives[1]

Turnover in nominal or notional principal amounts in April 2013

U.S. Dollar Amounts in Millions	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	Total	
INSTRUMENTS																																												
FORWARD RATE AGREEMENTS																																											
1. With reporting dealers																																											1.
a. Local																																											1.a.
b. Cross-border																																											1.b.
2. With other financial institutions																																											2.
a. Local																																											2.a.
b. Cross-border																																											2.b.
3. With nonfinancial customers																																											3.
a. Local																																											3.a.
b. Cross-border																																											3.b.
TOTAL FORWARD RATE AGREEMENTS																																											
SWAPS[2]																																											
1. With reporting dealers																																											1.
a. Local																																											1.a.
b. Cross-border																																											1.b.
2. With other financial institutions																																											2.
a. Local																																											2.a.
b. Cross-border																																											2.b.
3. With nonfinancial customers																																											3.
a. Local																																											3.a.
b. Cross-border																																											3.b.
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—Single-Currency Interest Rate Derivatives[1]

Turnover in nominal or notional principal amounts in April 2013

U.S. Dollar Amounts in Millions	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	Total	
INSTRUMENTS																																											
OTC OPTIONS																																											
Sold																																											
1. With reporting dealers																																											1.
a. Local																																											1.a.
b. Cross-border																																											1.b.
2. With other financial institutions																																											2.
a. Local																																											2.a.
b. Cross-border																																											2.b.
3. With nonfinancial customers																																											3.
a. Local																																											3.a.
b. Cross-border																																											3.b.
Total OTC Options Sold																																											
Bought																																											
1. With reporting dealers																																											1.
a. Local																																											1.a.
b. Cross-border																																											1.b.
2. With other financial institutions																																											2.
a. Local																																											2.a.
b. Cross-border																																											2.b.
3. With nonfinancial customers																																											3.
a. Local																																											3.a.
b. Cross-border																																											3.b.
Total OTC Options Bought																																											
TOTAL OTC OPTIONS																																											
OTHER PRODUCTS[2]																																											
TOTAL INTEREST RATE CONTRACTS[3]																																											
1. o/w related party trades[4]																																											1.

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.

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Table C1—Complementary Information for Foreign Exchange Contracts

Turnover in nominal or notional principal amounts in April 2013

1. Information on the number of business days .... | Number of Days | **1.**

2. Information on coverage and concentration | FX Contracts |

   a. The final number of participating institutions .... | | **2.a.**

   b. The estimated percentage coverage of their survey.[1] .... | | **2.b.**

   c. The number of institutions accounting for 75 percent of the reported totals .... | | **2.c.**

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

3. Information on trend of trading activity | FX Contracts |

   a. Level of turnover: below normal, normal, above normal.[1] .... | | **3.a.**

   b. Compared to previous 6 months: decreasing, steady, increasing.[2] .... | | **3.b.**

1. Below normal = 1, normal = 2, above normal = 3
2. Decreasing = 1, steady = 2, increasing = 3

4. Data on forward contracts for differences (including 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.

U.S. Dollar Amounts in Millions	G10 Currencies Only[1]	Non-G10 Currencies Only[2]			
		In Africa & Middle East	In Asia & Pacific	In Europe	In Latin America & Caribbean
Turnover of forward contracts for differences						**4.**

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

5. Information on "retail-driven" transactions | FX Contracts |

   a. The estimated percentage share of transactions with "wholesale" counterparties.[1] .... | | **5.a.**

   b. The estimated percentage share of online transactions with "non-wholesale" investors.[1] .... | | **5.b.**

   c. The estimated percentage share of phone transactions with "non-wholesale" investors.[1] .... | | **5.c.**

1. In percentage and without % sign, i.e., 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? | Spot FX Contracts |

      1.) All currency pairs[1] .... | | **6.a.1.**

      2.) Major currency pairs[1,2] .... | | **6.a.2.**

      3.) Non-major currency pairs[1] .... | | **6.a.3.**

1. In percentage and without % sign, i.e., 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	
		6.b.1.
		6.b.2.
		6.b.3.
		6.b.4.
		6.b.5.

1. EUR/USD, USD/JPY, GBP/USD, AUD/USD, USD/CHF and USD/CAD

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 2013

U.S. Dollar Amounts in Millions	Voice		Electronic					Undistri-buted	Total[1]	
			Direct		Indirect					
	Direct	Indirect	Single-bank pro-prietary trading system	Other	Reuters Matching/ EBS	Other electronic communi-cation networks	Others			
INSTRUMENTS										
SPOT										
1. With reporting dealers ……………………										1.
a. Local………………………………………										1.a.
b. Cross-border……………………………										1.b.
2. With other financial institutions………………										2.
3. With nonfinancial customers …………………										3.
TOTAL SPOT……………………………………										
OUTRIGHT FORWARDS										
1. With reporting dealers ……………………										1.
a. Local………………………………………										1.a.
b. Cross-border……………………………										1.b.
2. With other financial institutions………………										2.
3. With nonfinancial customers …………………										3.
TOTAL OUTRIGHT FORWARDS…………………										
FOREIGN EXCHANGE SWAPS										
1. With reporting dealers ……………………										1.
a. Local………………………………………										1.a.
b. Cross-border……………………………										1.b.
2. With other financial institutions………………										2.
3. With nonfinancial customers …………………										3.
TOTAL FOREIGN EXCHANGE SWAPS…………										
CURRENCY SWAPS										
1. With reporting dealers ……………………										1.
a. Local …………………………………										1.a.
b. Cross-border …………………………										1.b.
2. With other financial institutions………………										2.
3. With nonfinancial customers …………………										3.
TOTAL CURRENCY SWAPS………………………										
OTC OPTIONS										
1. With reporting dealers ……………………										1.
a. Local………………………………………										1.a.
b. Cross-border……………………………										1.b.
2. With other financial institutions………………										2.
3. With nonfinancial customers …………………										3.
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.