FR 3036 OMB Number 7100-0285 Approval expires April 30, 2025 Page 1 of 14

# 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 2025

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)]

Public reporting burden for this collection of information is estimated to be 65 hours per response, including time to gather and maintain data in the proper form, to review instructions and to complete the information collection. Send comments regarding this burden estimate to: Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551; and to the Office of Management and Budget, Paperwork Reduction Project (7100-0285), Washington, DC 20503.

Table A1—Foreign Exchange Contracts<sup>1</sup>

Turnover in nominal or notional principal amounts in April 2022



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.

Excluding "tomorrow/next day" transactions.

Including non-deliverable forwards and other contracts-for-differences.
 Data should be provided for the "total" column.

#### Table A1—Foreign Exchange Contracts<sup>1</sup>—Continued

Turnover in nominal or notional principal amounts in April 2022



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.

Currency pairs as well as for the "other" and "total" column.

Table A2—Foreign Exchange Contracts<sup>1</sup>

Turnover in nominal or notional principal amounts in April 2022

																		101/							1
		1	1				EUR a			_								JPY ag						Grand	1
U.S. Dollar Amounts in Millions	AUD	CAD	CHF	CNY	DKK	GBP	HUF	JPY	NOK	PLN	SEK	TRY	Other <sup>2</sup>	Total	AUD	BRL	CAD	NZD	TRY	ZAR	Other <sup>2</sup>	Total	dual	Total⁴	1
INSTRUMENTS																									
SPOT <sup>5</sup>																									1
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		1																					-		2.h.
3. With nonfinancial customers	-	1												-					-						3.
a. Local	-	+																	-				-		3.a.
	<u> </u>	1	+ +																				l		3.b.
b. Cross-border.	<u> </u>	+							-															-	3.D.
Total Spot		-																					-		1
1. o/w prime brokered																									1.
2. o/w retail-driven													_								-				2.
3. o/w back-to-back trades																									3.
							_																		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																							1
1. o/w prime brokered																									1.1.
2. o/w retail-driven		1																							2.
3. o/w non-deliverable forwards <sup>7</sup>																						-	i		3.
4. o/w back-to-back trades		-												-								-			4
5. o/w compression trades														$\sim$					_						5
MATURITIES OUTRIGHT FORWARDS								· · · · ·		-									_		-	-	-		o/w related party trades
	-	1	1 1											-					_	- 1				$\sim$	
1. One day		+	+ +																				<u> </u>		
2. Over one day and up to seven days		-																							2.
3. Over seven days and up to one month.		+	+ +																						о. А
4. Over one month and up to three months		-				-			-																4.
5. Over three months and up to six months																								-	5.
6. Over six months																									6.

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".

-

Covers the sum of the totals in tables A1, A2, and the column residual 5. Excluding "tomorrow/next day" transactions.
 Including non-deliverable forwards and other contracts-for-differences.

7. Data should only be provided for the "total" columns.

#### Table A2—Foreign Exchange Contracts<sup>1</sup>—Continued

Turnover in nominal or notional principal amounts in April 2022



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. A swap is considered to be a single transaction in that the two legs are not counted separately.

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

Turnover in nominal or notional principal amounts in April 2022

														Total tur	nover in I	sted currend	ies against a	ll other cu	urrencies	2										
U.S. Dollar Amounts in Millions	ARS	AUD	BGN	BHD	BRL	CADC	CHEC	LP C	NY C	COP C2	ZK C	OKK GBP	, HKD	HUF IDF	l ILS	INR KRW	LTL LVL	MXN	MYR NO	OK NZD PE	N PHP	PLN ROM	N RUB	SAR	SEK	SGD	THB 7	TRY T	WD ZA	R Oth
INSTRUMENTS		1																			_		_				_			
SPOT <sup>3</sup>																														
1. With reporting dealers		T																							<u> </u>					
a. Local		+																					-		+ · ·					
b. Cross-border		+																					+		+ · · ·					
2. With other financial institutions.		+					-	_					-								-		+		-					
a. Local		-																					+		+ +					
b. Cross-border.		+	-						_		_												+			-				
c. Non-reporting banks		-							-						-								-		+ +					
d. Institutional investors		+																					-		+ · ·					
e. Hedge funds and proprietary trading firms		+	-				-	_	_		_										-		+		-					
f. Official sector financial institutions		+																					+		+	<u> </u>				
g. Others		+																					+		+ · · ·					
h. Undistributed	· —	+-											-								_		+		+	+	+			
8. With nonfinancial customers	·	+													-								+		+	++				
a. Local		+-													-						-		+		+	+				
b. Cross-border.	· —	+					-		_		_		-								_		+'		+	+	+			
otal Spot	·	+					-														-		+		+	<u>├</u> ──┼				-
o/w prime brokered	·	+	-				-		-		-		-		-			+ +			-		+		+	+				_
o/w retail-driven.	·	+					-		-		-				-						-		+		+	+	+			_
	·																					<u> </u>		<u> </u>		<u> </u>				
With reporting dealers		<b>—</b>	-				_				_		-		_		1 1			_	_		<b>—</b>	-	<b></b>	<b>— — —</b>	<u> </u>			_
a. Local	·	+																							+	++				
b. Cross-border.	·	+	-										-								_	<u> </u>	+'		+	+				
With other financial institutions	·	+	-								-		-				<u> </u>	+ +				<u>     </u>	+'		+	──┼	+			_
a. Local		+							_		_		-		-						_				+	+				
b. Cross-border.	·	+	-											<u> </u>						_	_	<u> </u>	+'		+	+	+			
c. Non-reporting banks	·	+					_		_		_		-		-						_				+	+				
d. Institutional investors	·	+	-						_		_		_		-						_		+'		+	+	+			
		+	-				_		_		_		-		-			-			_		+'		+	$\vdash$				
e. Hedge funds and proprietary trading firms f. Official sector financial institutions	·	+							_		_		-										'		+					
		+	-								_		-								_		+'		+	+	$\rightarrow$			
g. Others		+									_		_		-						_		+'		+	$\vdash$				
h. Undistributed	·	+							_				-								_		+'		—	$\vdash$				
		+	-				_		_		_		_								_		+'		+	+	$\rightarrow$			
a. Local		+							_		_		_								_				+	+				
b. Cross-border	·		-						_		_		_		-						_	<u> </u>			+	++				
otal Outright Forwards		+							_		_		_					_			_		'			+				
o/w prime brokered		+					_						_								_		'		+	+				
o/w retail-driven		+						_	_		_										_		'		<u> </u>					
o/w non-deliverable forwards <sup>5</sup>																														
ATURITIES OUTRIGHT FORWARDS																														
One day	· 🖵	+	-										-					+ +			_		+'		$\vdash$	+				_
Over one day and up to seven days	·	+																			_				$\perp$	$ \longrightarrow $				
Over seven days and up to one month	·	+											-								_	<u> </u>	+'		+	$\downarrow$				
Over one month and up to three months	· 🖵	+																							$\vdash$	$\vdash$				
. Over three months and up to six months		$\perp$																								$\square$				
. Over six months																									1					

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.

Excluding "tomorrow/next day" transactions.
 Including non-deliverable forwards and other contracts-for-differences.

5. Data should only be provided for the "total" column.

FR 3036 Page 6 of 14

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

Turnover in nominal or notional principal amounts in April 2022

														Tota	al turnov	er in lis	ted curr	encies a	against a	all other c	urrencie	es <sup>2</sup>											
U.S. Dollar Amounts in Millions	ARS	AUD	BGN	BHD	BRL	CAD	CHF	CLP CI	VY CO	DP CZł	K DKP	< GBP	HKD	HUF	IDR	ILS	INR K	RW LT	TL LVL	MXN	MYR I	NOK	NZD PE	N PHP	PLN	RON	RUB S	SAR SI	EK SGD	THB	TRY	TWD	ZAR Othe
INSTRUMENTS																																	
FOREIGN EXCHANGE SWAPS <sup>3</sup>																																	
1. With reporting dealers																																	
a. Local																																	
b. Cross-border																																	
2. With other financial institutions																																	
a. Local																																	
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																																	
With nonfinancial customers																																	
a. Local																																	
b. Cross-border																																	
otal Foreign Exchange Swaps																																	
. o/w prime brokered																																	
. o/w retail-driven																																	
ATURITIES FOREIGN EXCHANGE SWAPS																															· · · · ·		
One day																																	
. Over one day and up to seven days																																	
3. Over seven days and up to one year																																	
4. Over one year				1																											1		

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 columns 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 used in this table to compute outputs or reporting than been marked in blue.

3. A swap is considered to be a single transaction in that the two legs are not counted separately. Includes "tomorrow/next day" transactions.

#### 1. One day

2. Over one day and up to seven days

3. Over seven days and up to one month

4. Over one month and up to three months

5. Over three months and up to six months

6. Over six

#### Table A4—Foreign Exchange Contracts<sup>1</sup>

Turnover in nominal or notional principal amounts in April 2022



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

Turnover in nominal or notional principal amounts in April 2022

							EUR a	gainst										JPY a	gainst				Resi-	Grand
U.S. Dollar Amounts in Millions	AUD	CAD	CHF	CNY	DKK	GBP	HUF	JPY	NOK	PLN	SEK	TRY	Other <sup>2</sup>	Total	AUD	BRL	CAD	NZD	TRY	ZAR	Other <sup>2</sup>	Total	dual <sup>3</sup>	Total <sup>4</sup>
NSTRUMENTS																								
URRENCY SWAPS <sup>5</sup>																								
. With reporting dealers																								
a. Local																								
b. Cross-border																								
. With other financial institutions																								· · · · ·
a. Local																								
b. Cross-border																								
c. Non-reporting banks	-																							
d. Institutional investors																								
e. Hedge funds and proprietary trading firms		+																						<u> </u>
f. Official sector financial institutions																								
g. Others																								
h. Undistributed		<u> </u>																						
. With nonfinancial customers	-																							
a. Local	<u> </u>	+	-+																	<u> </u>				
b. Cross-border		+																						-
otal Currency Swaps		+ +																						-
. o/w prime brokered	<u> </u>	+	+																	<u> </u>				<u> </u>
. o/w prime blokered	<u> </u>	+	+																					
. o/w back -to-back trades		++																						<b> </b>
		+								-				$\square$									<u> </u>	
. o/w compression trades																								L
DTC OPTIONS (sum of bought and sold) <sup>6</sup>																								
. With Reporting Dealers	<u> </u>	$ \rightarrow $	<b></b>																					<b>—</b>
a. Local	<u> </u>	$\vdash$	<b></b>																					<u> </u>
b. Cross-border.	<u> </u>	+	<b></b>																					<u> </u>
. With other financial institutions	<u> </u>	$\vdash$																						<u> </u>
a. Local	<u> </u>	$\vdash$	<b>└──</b> ┤																					<u> </u>
b. Cross-border		$ \rightarrow $	$ \rightarrow $																					<u> </u>
c. Non-reporting banks			<u> </u>																					<u> </u>
d. Institutional investors		$ \rightarrow $	<b></b>																					<u> </u>
e. Hedge funds and proprietary trading firms																								<u> </u>
f. Official sector financial institutions																								<u> </u>
g. Others																								
h. Undistributed																								
. With nonfinancial customers																								
a. Local																								
b. Cross-border																								
OTAL OTC OPTIONS																								
. o/w prime brokered																								
. o/w retail-driven																								1
. o/w back-to-back trades																								
. o/w compression trades																								
THER PRODUCTS7					·									· · · · · ·										
. o/w back-to-back trades																								
. o/w compression trades																								(
OTAL FX CONTRACTS																								
. o/w prime brokered		+																						
	-	+																						<u> </u>
o/w retail_driven																					1	-		
. o/w retail-driven	-		$ \rightarrow $																					ų –
. o/w retail-driven . o/w related party trades <sup>8</sup> . o/w back-to-back trades														$ \rightarrow $										

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

Turnover in nominal or notional principal amounts in April 2022

ſ													To	tal turno	over in I	sted currenci	es against al	l other cu	irrencies	1										
U.S. Dollar Amounts in Millions	ARS	AUD	BGN	N BHD	BRL	CAD	CHF	CLP CN	COP	CZK	DKK	GBP HK	D HUF	IDR	ILS	INR KRW	LTL LVL	MXN	MYR N	OK NZD F	PEN PHF	PLN	RON	RUB SA	R SEK	SGD	THB	TRY TW	ZAR Ot	ther
INSTRUMENTS																														
CURRENCY SWAPS <sup>3</sup>																														
1. With reporting dealers																														
a. Local																														_
b. Cross-border																														
2. With other financial institutions																														
a. Local																														
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																														
3. With nonfinancial customers																														
a. Local																														
b. Cross-border									-													-								-
otal Currency Swaps																														-
. o/w prime brokered			-						-													-			-					-
2. o/w retail-driven																														-
OTC OPTIONS (sum of bought and sold) <sup>4</sup>				-					-				-	-								-			-					
1. With reporting dealers																														
a. Local																														
b. Cross-border									-													-								
2. With other financial institutions									-													-								_
a. Local																														
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									-																					-
8. With nonfinancial customers																														
a. Local	-																													
b. Cross-border																														-
OTAL OTC OPTIONS			1							1																1				$\neg$
1. o/w prime brokered																														-
2. o/w retail-driven	<u> </u>	1	1	-																		1	1			1				-
TOTAL FX CONTRACTS	<u> </u>	+	1	-					-	1				-								-	+		-	1				-
1. o/w prime brokered		-	1							1				-								-	1			1				$\neg$
2. o/w retail-driven			1										-	-								-								-

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.

04/2022

FR 3036 Page 10 of 14

# Table A7—Settlement of Foreign Exchange Transactions

Turnover in nominal or notional principal amounts in April 2022

See next page.	All C	ounterparties	Repo	orting Dealers		er Financial stitutions		financial ustomers	
U.S. Dollar Amounts in Millions	Total	o/w CLS	Total	o/w CLS Eligible Pairs	Total	o/w C	Total	o/w CLS Eligible Pairs	
1. Total turnover (grand total in Table A5) <sup>1</sup>	Total		Total		Total	El ans	Total		1.
a. Turnover to be settled with a single payment (i.e., non-deliverable) <sup>2</sup> b. Turnover to be settled with two payments (i.e., spot and forwards)									1.a 1.b
<ul> <li>c. Turnover to be settled with four payments (i.e., swaps)</li></ul>									1.
a. Net payable amount of two sided turnover subject to netting (after netting)									2.
3. Payment versus payment (PvP = 3a + 3b + 3c) a. Via CLS									3. 3.a
b. Via other PvP or equivalent settlement methods c. Via "same clearer" or "on-us" accounts without exposure to settlement risk									3.I 3.0
4. Non-PvP									4.
a. Via "same clearer" or "on-us" accounts <u>with</u> exposure to settlement risk									4.8

1. Total turnover in this table excludes item "other products" from Table A5.

2. Shaded cells should not be reported. To avoid double reporting, only pay side should be include

	А	ВС	D	E	F	G	Н		J	к	M	O P Q R
1		Table A7		be rounded to the near	April-2024	NGE TRANSACTION in each box: e.g. \$2, 24 Working Days		2.				• • • • •
2												
4			All coun	terparties	Reportin	g Dealers	Other financi	al institutions	Non-financia	al institutions		I
5	Section	Category	Total	o/w CLS eligible pairs	Total	o/w CLS eligible pairs	Total	o/w CLS eligible pairs	Total	o/w CLS eligible pairs	Percentage check	
6	A – Gross financial obligations settled	1) Total gross financial obligations settled	0	0	0	0	0	0	0	0	#DIV/0!	Error Definition
7	B – Payment versus Payment (PvP) systems	2) Settlement via applicable PvP systems [gross]	0	0							#DIV/0!	Totals do not match as expected Section A (Row 6) - [1 = 2 + 3 + 4 + 5] Section D (Row 10) - [4 = 4a + 4b + 4c]
8	C – External settlement methods	3) Settlement subject to netting [gross]	0	0							#DIV/0!	Section E (Row 14) - [5 = 5a + 5b]
9	metrious	a) o/w net amount [value after netting]										o/w <u>should not</u> be greater then associated Total (e.g. 3a should not be greater then 3)
10		4) Gross amounts settled internally	0	0	0	0	0	0	0	0	#DIV/0!	(e.g. sa should hot be greater then 3)
11	D – Internal settlement	a) o/w Inter-branch settlement [gross]	0	0								Note: If the error is occurring due to rounding please ignore
12	methods	b) o/w Inter-affiliate settlement [gross]	0	0								
13		c) olv amounts settled over bank accounts where the Reporting Dealer has direct control over the timing of settlement [gross]	0	0								
14		5) Trades settled on a gross bilateral basis [gross]	0	0	0	0	0	0	0	0	#DIV/0!	
15		a) o'w trades eligible for applicable PvP systems but settled on a gross bilateral basis [gross]	0	0								
16	E – Gross settlement	b) olw trades <u>not</u> eligible for applicable PvP systems and settled on a gross bilateral basis [gross]	0	0								
17		<li>i) o/w currency pair is not eligible for applicable PvP systems [gross]</li>	0	0								
18		ii) olw trade type is not eligible for applicable PvP systems [gross]	0	0								
19		iii) o/w counterparty is not a member (direct or indirect) of applicable PvP systems [gross]	0	0								J
20												
21	F - Failed trades	6) Trades that had an original settlement date in the reporting month but failed to settle during the reporting month [gross]	0	0								
22 23 24		Grey shaded cells are totals calculated fi	om the input data. Dotted	cells should not be reported								

#### Table B1—Single-Currency Interest Rate Derivatives<sup>1</sup>

Turnover in nominal or notional principal amounts in April 2022



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.

FR 3036 Page 12 of 14

#### Table B2—Single-Currency Interest Rate Derivatives<sup>1</sup>

Turnover in nominal or notional principal amounts in April 2022

U.S. Dollar Amounts in Millions	ARS AU	D BGN BH	ID BRL	CAD	CHF (	CLP CN	Y COP	CZK	DKK E	EUR G	BP H	IKD HUF	= IDF	R ILS	INR	JPY	KRW	LTL	LVL	MXN MY	'R NO	DK NZE	D PEN	PHP	PLN F	RON RL	JB SA	R SEK	SGD	THB	TRY	TWD U	SD ZA	R Othe	: Total
INSTRUMENTS																																			
OTC OPTIONS (sum of bought and sold)																																			
1. With reporting dealers																																			
a. Local																																			
b. Cross-border																																			·
<ol><li>With other financial institutions</li></ol>																																			1
a. Local																																			2
b. Cross-border																																			1
3. With nonfinancial customers																																			1
a. Local																																			
b. Cross-border																																			
TOTAL OTC OPTIONS																																			
1. o/w back-to-back trades																																			
2. o/w compression trades																																			
OTHER PRODUCTS <sup>2</sup>																																			
1. o/w back-to-back trades																																			
2. o/w compression trades																																			
TOTAL INTEREST RATE CONTRACTS <sup>3</sup>																																	-		
1. o/w related party trades <sup>4</sup>																																			·
2. o/w back-to-back trades																																			
3. o/w compression trades									-																										

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.

FR 3036 Page 13 of 14

# **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 2022

	Vo	oice			Electronic			
			Dire	ect	Indi	rect	1	
			Single- bank pro- prietary trading		Anonymous	Disclosed	Unal-	<b>T</b> ( 11
U.S. Dollar Amounts in Millions	Direct	Indirect	system	Other	Venues	Venues	located	Total <sup>1</sup>
INSTRUMENTS SPOT								
1. With reporting dealers		1						
a. Local								
b. Cross-border								
2. With other financial institutions.								
3. With nonfinancial customers							1	
TOTAL SPOT								
OUTRIGHT FORWARDS			I		II		1	
1. With reporting dealers								
a. Local								
b. Cross-border								
2. With other financial institutions								
3. With nonfinancial customers								
TOTAL OUTRIGHT FORWARDS								
FOREIGN EXCHANGE SWAPS		1	11		1			
1. With reporting dealers								
a. Local								
b. Cross-border								
2. With other financial institutions								
3. With nonfinancial customers								
TOTAL FOREIGN EXCHANGE SWAPS								
CURRENCY SWAPS		I	I		I		1	
1. With reporting dealers								
a. Local								
b. Cross-border								
2. With other financial institutions								
3. With nonfinancial customers								
TOTAL CURRENCY SWAPS								
OTC OPTIONS			<u> </u>		I I		1	
1. With reporting dealers								
a. Local								
b. Cross-border								
2. With other financial institutions.								
3. With nonfinancial customers								
TOTAL OTC OPTIONS.								
TOTAL FX CONTRACTS								
		l						

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.