



# What's the current state of the Foreign Exchange market?

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14 November 2018

- Join Teleconference (Phone) or Integrated VoIP (PC headset)
- For Phone
  - Click “Country/Region” to select country code
  - Complete phone number
  - You are called by an external number
  - Pick up phone, press 1, you are in the conference
- You can at **any time** enable sound or switch Phone/IP
  - Click “Communicate” then “Audio”
- You will hear silence until the session starts

## Housekeeping

- You are on a listen only mode
- Submit questions using Q&A feature
- Questions may be submitted at any time to “All Panelists”
- There will be a Q&A session at end of the presentation

The screenshot displays the Zoom meeting interface. At the top, there are icons for Participants, Chat, and Q&A. A red arrow points to the Q&A icon. Below the top bar, there is a 'Participants' section with a dropdown arrow, a gear icon, and a close icon. The 'Speaking:' section shows 'Panelists: 1' and '(Host)'. The 'Attendees:' section shows 'Karin DESMET (me)'. At the bottom, there is a 'Q&A' section with a dropdown arrow and a close icon. The 'Ask:' dropdown menu is open, showing options: 'All Panelists', 'Host', 'Presenter', and 'Host & Presenter'. A red arrow points to the 'Host' option. There is also a 'Send' button.

# Agenda

**1**

**Global and regional FX trends**

**2**

**SWIFT FX Performance Insights**

**3**

**What's next for SWIFT FX data?**

## Unique position of SWIFT in the FX market

# 1 million per day

MT 300 messages are sent over SWIFT to confirm FX Spot, Swap and Forward trades

# 10,000

Users of Category 3, FX & Derivative messages

# 1,000

Users of the MT 305 Option confirmation

# 2,000

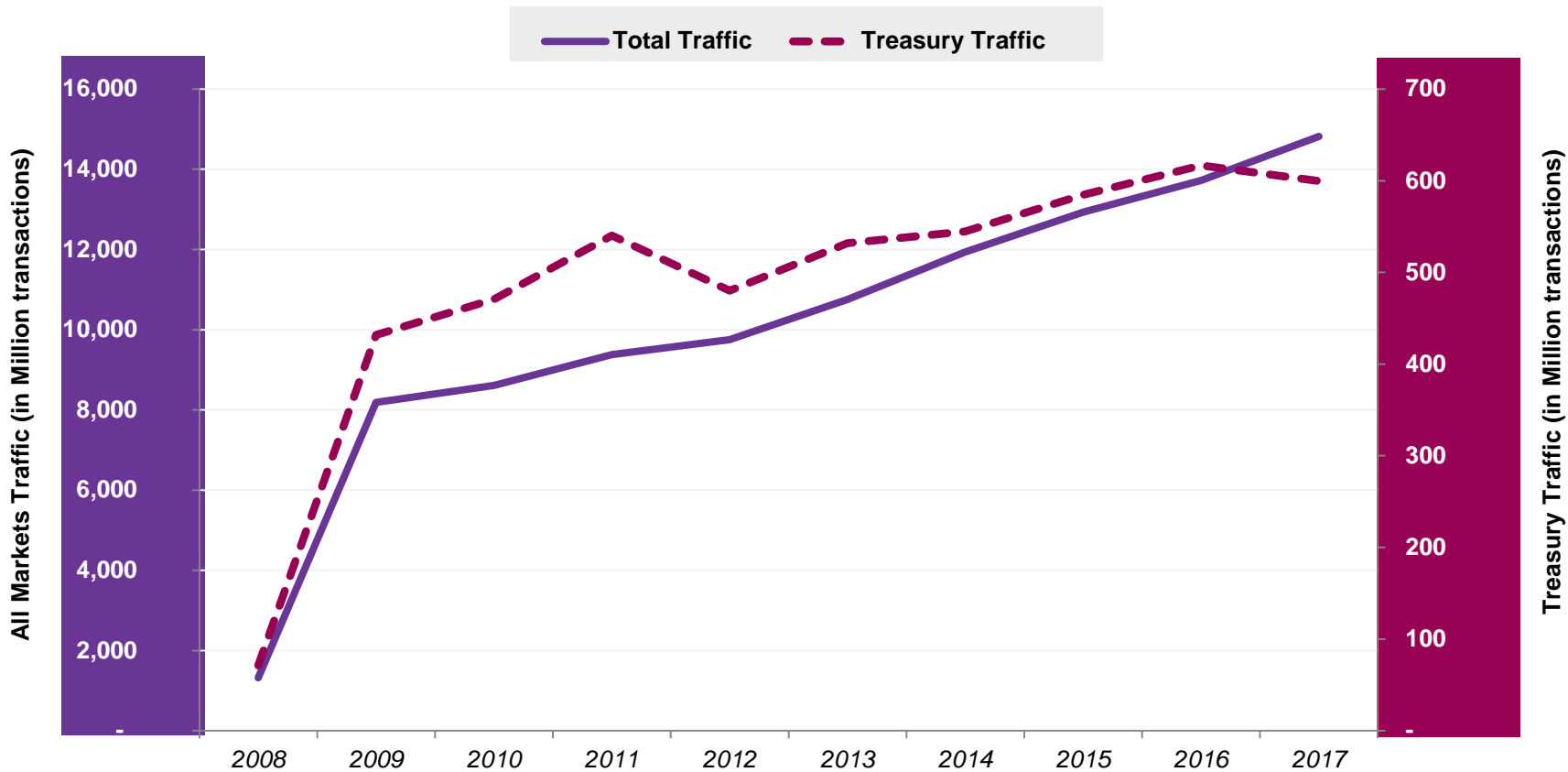
Investment Managers & Corporates

# 71

Members using the SWIFT exclusive channel to   
Fundamental to FX

# Global Messaging Trends

Live, delivered traffic sent and received since 2008



**Total Traffic Growth**  
FY 2017 vs FY 2014

**+24%**

All Markets

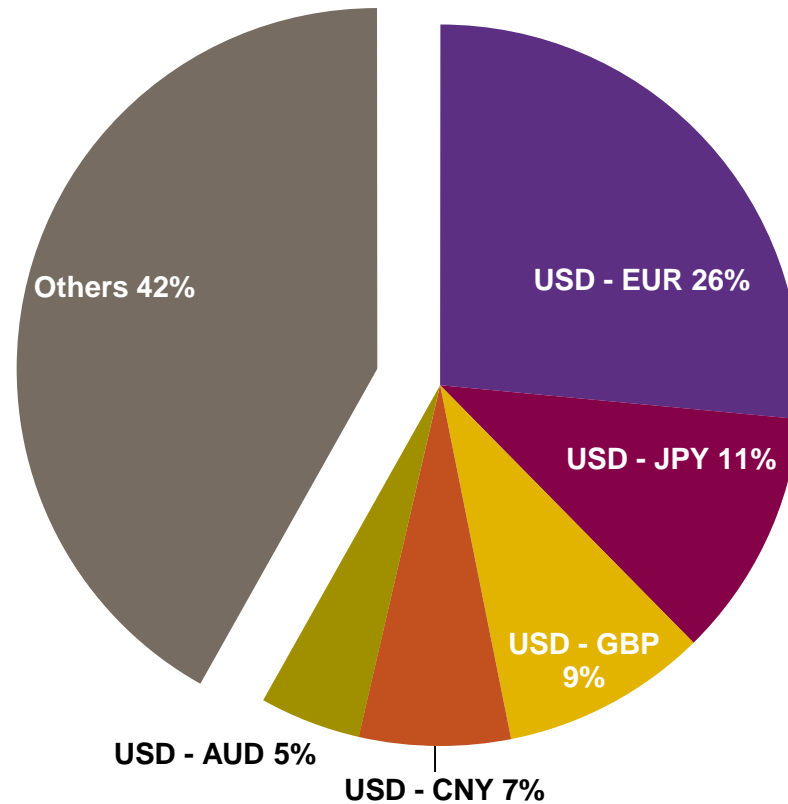
**+10%**

Treasury Market



# Top currency pairs traded worldwide

Live, delivered, sent and received MT 300, YTD July 2018, by value



# Treasury regional trends

Live, delivered, sent and received MT 300, YTD July 2018, by value

- Central & Latin America
- Africa
- Middle East
- Europe - Euro Zone
- North America
- Asia-Pacific
- Europe - Non Euro Zone

**45%** of FX confirmations are sent/received in Europe – Non Euro Zone for YTD July 2018



YTD July 2016

YTD July 2017

YTD July 2018



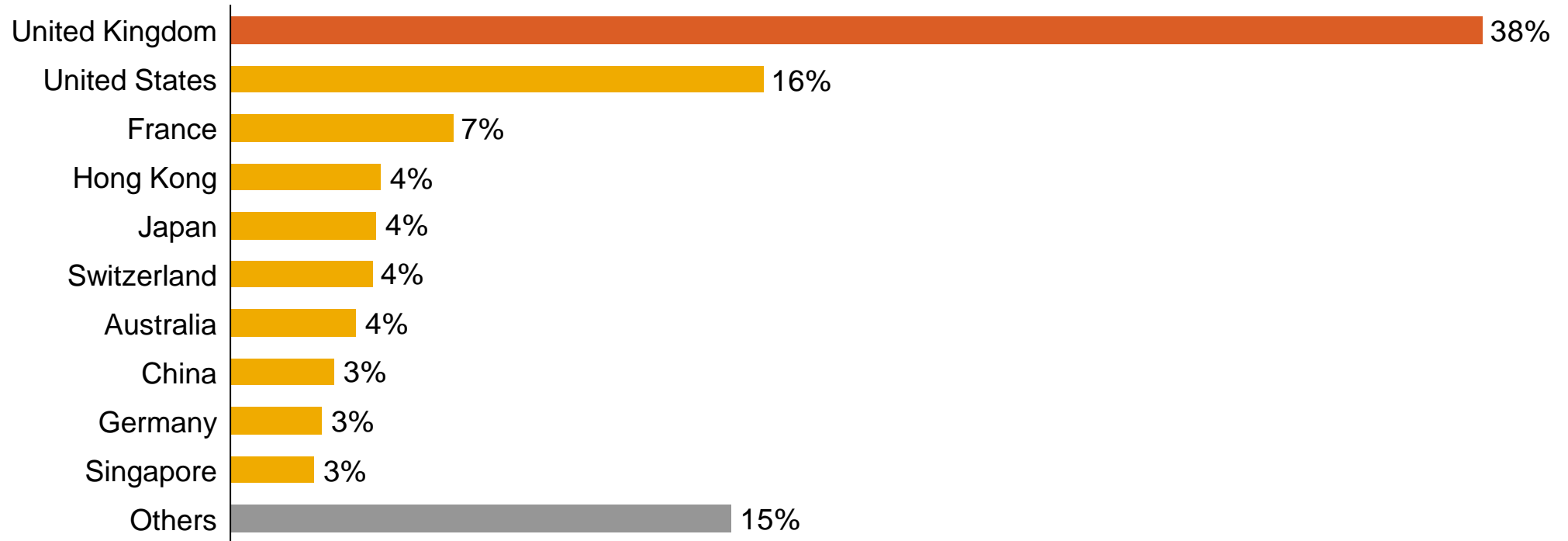
What's the current state of the foreign exchange market?

Source: Watch

Powered by SWIFT BI

# Top countries worldwide doing FX transactions

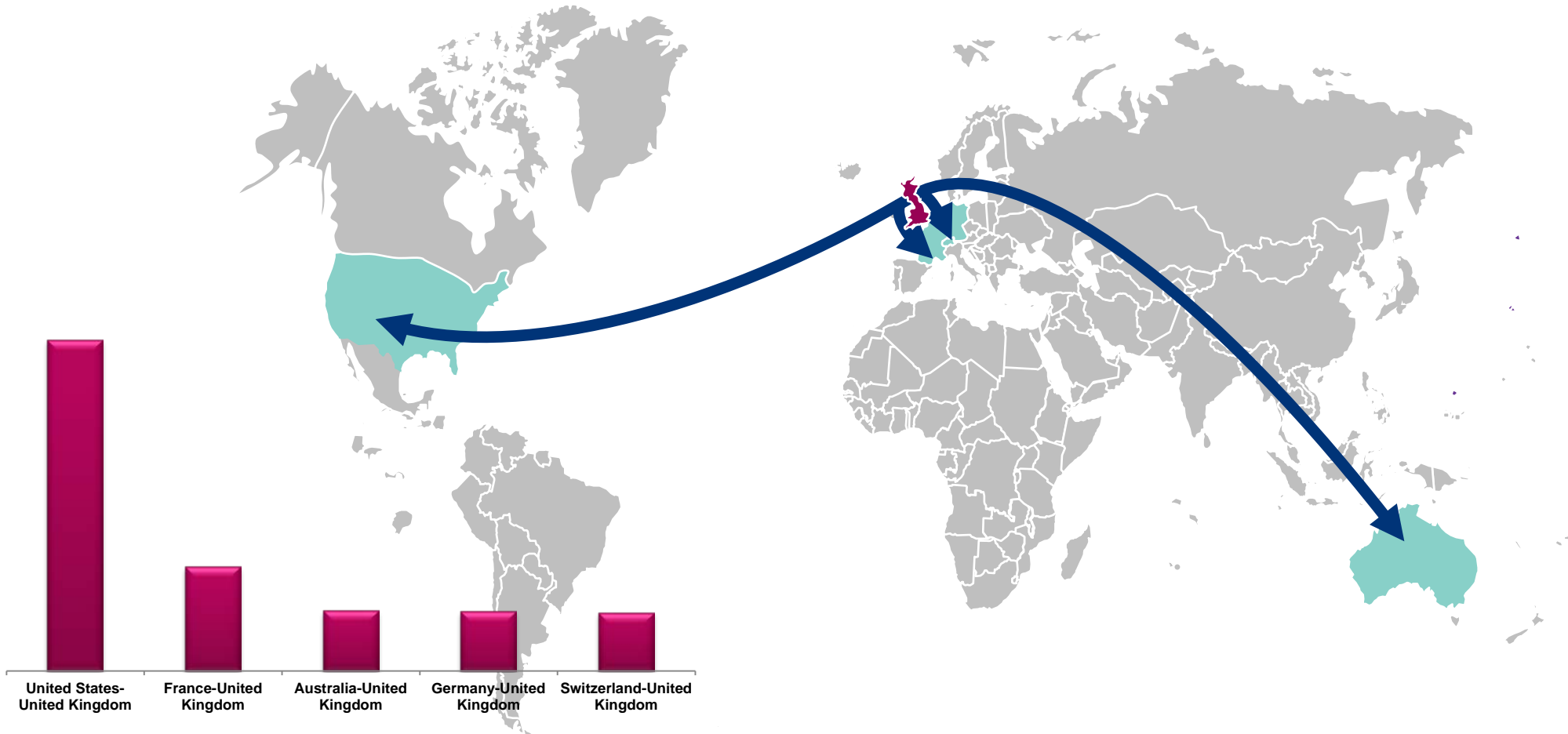
Live, delivered, sent and received MT 300, YTD July 2018, by value





# Top UK corridors for FX transactions

Live, delivered, sent and received MT 300, cross-border, YTD July 2018, by value



What's the current state of the foreign exchange market?

# SWIFT FX Performance Insights

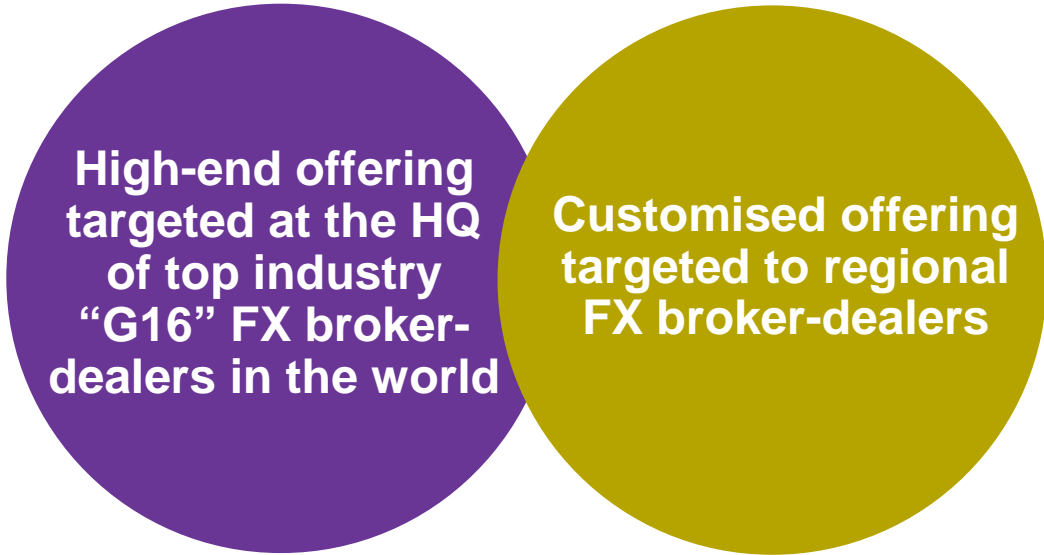


What's the current state of the foreign exchange market?

## Overview

- ✓ Fact-based information on the foreign exchange global market is very difficult to acquire. Most information is based on surveys and local data from an institution's own trades.
- ✓ The FX Performance Insights is a new information product – a unique reporting solution that shows your competitive position in relation to peers, and to the market.
- ✓ Enables your institution to make informed strategic decisions, based on actual transactions sent over the SWIFT rather than survey-based information.

## Overview



*These reports are prepared depending on your specifications and needs.*

# FX Performance Insights – selection of Market Views for FX Confirmations

1. Choose Product

| Instrument Type |
|-----------------|
| Spot            |
| Forward         |
| NDF             |
| Swap            |
| Option          |

2. Choose BIC8 or Group level (can include/exclude Intra-Group)

3. Select Peers: BIC8 or Group level (can include/exclude Intra-Group) (anonymised)

4. Choose Client Segment AND/OR Region

| FX Client Segment          |
|----------------------------|
| All                        |
| Bank                       |
| Broker/Dealer              |
| Central Banks              |
| Buy Side (IM & Corporates) |
| G16                        |
| CLS Members                |

| Geo region OR Country   |
|-------------------------|
| All                     |
| Africa                  |
| Asia-Pacific            |
| Central & Latin America |
| Europe - Euro Zone      |
| Europe - Non Euro Zone  |
| Middle East             |
| North America           |

5. Choose a Currency View

| Currency<br>(148 currencies) |
|------------------------------|
| All                          |
| EUR                          |
| GBP                          |
| USD                          |
| CHF                          |
| INR                          |
| ZAR                          |
| CAD                          |
| JPY                          |
| AUD                          |
| DKK                          |
| HKD                          |
| NZD                          |
| SEK                          |

| Currency Pair<br>(900+ pairs) |
|-------------------------------|
| All                           |
| AED-AED                       |
| AED-BHD                       |
| AED-CHF                       |
| AED-EUR                       |
| AED-GBP                       |
| AED-JPY                       |
| AED-KWD                       |
| AED-OMR                       |
| AED-QAR                       |
| AED-SAR                       |
| AED-USD                       |
| AFN-AFN                       |
| ALL-ALL                       |
| ALL-GBP                       |
| AMD-AMD                       |
| AMD-USD                       |
| ANG-ANG                       |

| Currency Group                     |
|------------------------------------|
| All                                |
| All Emerging Markets               |
| All Non-Deliverable                |
| CLS Currency Pairs only            |
| All (Excluding CLS Currency Pairs) |
| BRIC currencies                    |
| Your customised choice             |

6. Select Market Index (usually = total of selected Market View)

Note – Instrument type breakdown available as from end 2018

## Regional broker

- ✓ Comprehensive view of an institution's ranking on a country, regional or global basis
- ✓ Performance against peers across multiple permutations of segments, currencies and flows
- ✓ Including market pulse, highlighting strengths and potential areas of focus
- ✓ Reports delivered each month to your inbox via secure mail

### Monthly reports are produced

- Constructed around different types of transaction type, counterparty segment, (bank, broker, central bank, investment manager, corporate..), region, currency etc.

### Comparison to a market - Benchmarking

- For each market view the total volumes of transactions and nominal amounts are provided

### Peer selection process designed to protect identity and data

- Each market view shows your position against a pre-determined set of 10 peers

# Evolving Business Intelligence portfolio

Business developments / Regulatory requirements / Market practices

## Watch

- Banking Insights
- Traffic/ Billing Analytics
- Banking Analytics
- Banking Analytics Premium
- Securities Insights
- Securities Analytics

## SWIFT Scope

- Intraday Liquidity Reporting
- Global Banks
- Central Banks
- Cash Reporting

## SWIFT economics

- SWIFT Index
- Monthly RMB Tracker

## GPI

- Observer Insights
- Observer Analytics
- BI4GPI

## BI Professional Services

- Peer Benchmarking
- FX Performance Insights
- Operational Excellence
- RMA Analysis
- Corporate Business Development Report

## Get the most of SWIFT BI products and services

- SWIFT Smart for BI

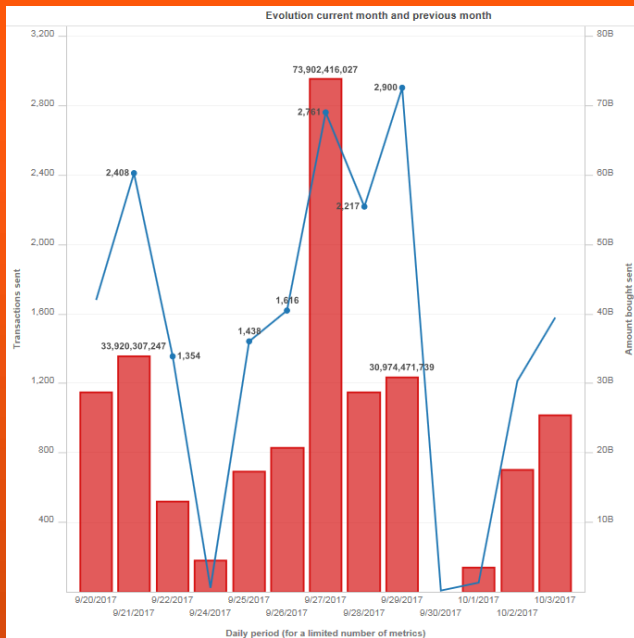
- BI User Group meetings

- Webinars  
- Newsletters

# Operational and Business Insights

## Benefits

- Fact-based information at your fingertips
- Get daily monitoring of your own FX flows
- Gain an immediate pulse of un(expected) events
- Benchmark your activity against all your peers:
  - Monthly performance
  - Operational efficiency
  - Business development
- Global license including access to Payment and Trade Finance flows



Monitor your daily FX traffic

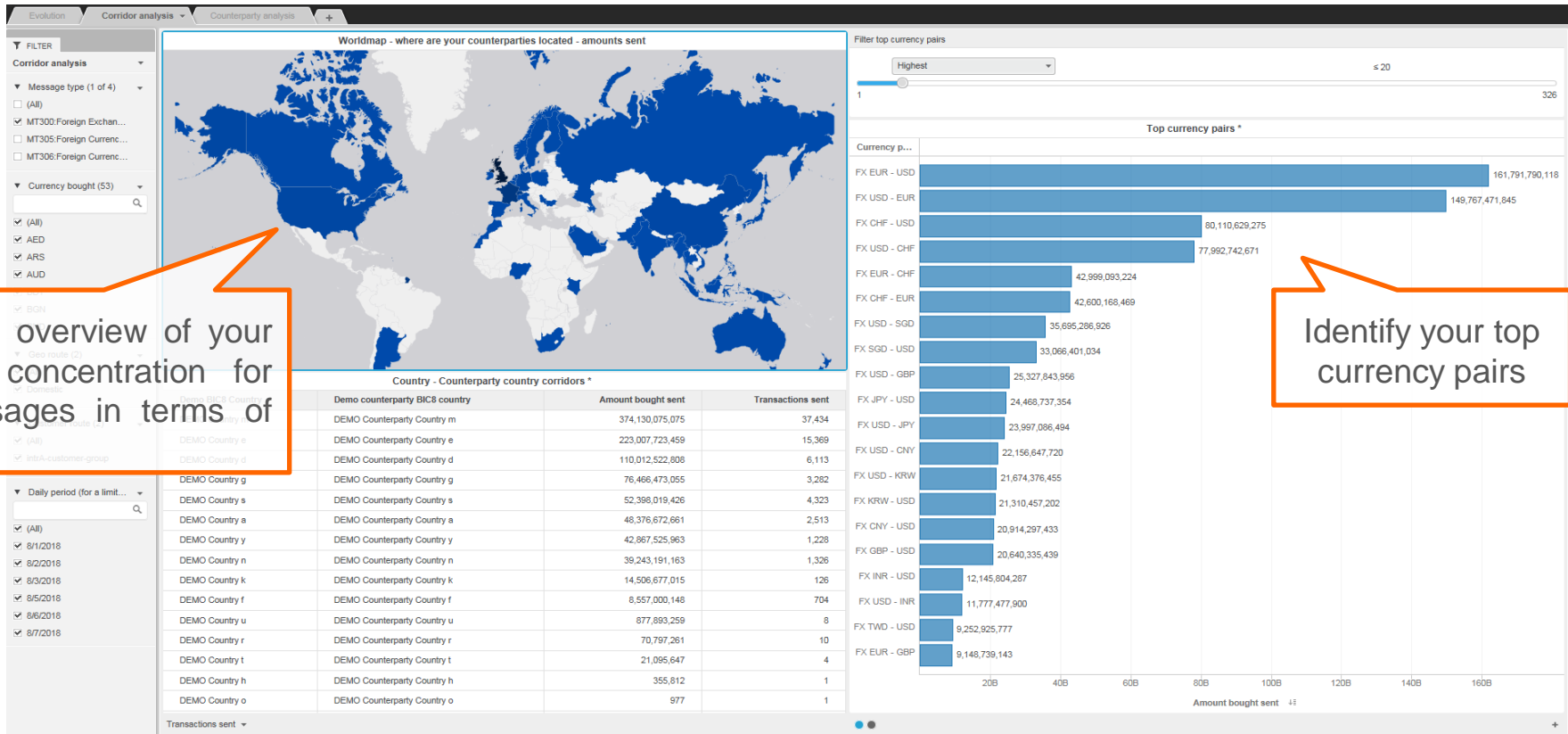
| BIC8 - Counterparty BIC8 pairs * |                        |                    |                   |
|----------------------------------|------------------------|--------------------|-------------------|
| Demo BIC8                        | Demo Counterparty BIC8 | Amount bought sent | Transactions sent |
| DEMOBGSA                         | DEMOBPAS               | 49,723,323,153     | 1,369             |
|                                  | DEMOPXA.               | 38,106,450,160     | 717               |
|                                  | DEMOJLlc               | 35,637,021,068     | 7,966             |
| DEMODOGed                        | DEMOMGhe               | 33,964,520,585     | 270               |
| DEMOBGSA                         | DEMOUZAG               | 31,767,500,544     | 3,443             |
|                                  | DEMOBGlc               | 27,491,026,323     | 659               |
| DEMOUMA.                         | DEMOMXlc               | 21,760,988,855     | 287               |
|                                  | DEMOBGlc               | 20,329,844,109     | 77                |
| DEMODOGed                        | DEMOPJe)               | 20,001,816,773     | 32                |
| DEMOBGSA                         | DEMOCLed               | 18,897,962,176     | 733               |
| DEMOUMA.                         | DEMOUMAG               | 18,618,322,402     | 633               |
|                                  | DEMOBPAS               | 18,554,642,300     | 55                |
|                                  | DEMOUZAG               | 17,745,988,744     | 160               |
| DEMOBGSA                         | DEMOMXAL               | 17,691,498,359     | 254               |

Identify your top FX correspondents



# Corridor Analysis

Know where your top FX counterparties are located



## SWIFT Board approval for additional FX data fields & MX equivalents

With the Value Date field different instruments can be identified in the MT 300



## New Business Intelligence development infrastructure Data extraction enhancement

Enables rapid implementation of the new data fields





## Questions?

Please contact us at [Watch@swift.com](mailto:Watch@swift.com) or visit [swift.com/BI](http://swift.com/BI)

What's the current state of the foreign exchange market?

Participants

Chat

Q&A

Participants

Name

Panelists: 1

Judith Giel (host)

Attendees:

Bruno Coopmans

Request

Mute

Chat

Q&A

All (0)

Ask: **All Panelists**

Type your questions here!

Send

Connected

CISCO

Select  
"All Panelists"

# Find out more about Watch



Learn more on our e-training platform:

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Access to this module is only available for swift.com registered users.

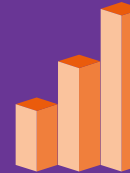


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