

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

All data reported in millions of U.S. Dollars
Average Daily Volume

Instrument	Current Amount Reported	Dollar Change over Previous Year	Percent Change over Previous Year
Spot Transactions	440,241	22,421	5.4
Forward Transactions	134,016	30,236	29.1
Foreign Exchange Swaps Transactions	248,148	45,370	22.4
Over the Counter Options	33,095	3,319	11.1
GRAND TOTAL	855,500	101,346	13.4

Total Monthly Volume

Instrument	Current Amount Reported	Dollar change over Previous Year	Percent Change over Previous Year
Spot Transactions	9,245,029	52,938	0.6
Forward Transactions	2,814,361	531,241	23.3
Foreign Exchange Swaps Transactions	5,211,192	750,025	16.8
Over the Counter Options	695,008	39,915	6.1
GRAND TOTAL	17,965,590	1,374,119	8.3

Notes: The table reports notional amounts of total monthly volume adjusted for double reporting of trades between reporting dealers.

There were 22 trading days in April 2010 and 21 in April 2011.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

1. TOTAL FOREIGN EXCHANGE VOLUME

Millions of U.S. Dollars

AVERAGE DAILY VOLUME^a

Instrument	Current Amount Reported
Spot transactions	440,241
Outright forwards	134,016
Foreign exchange swaps	248,148
Over-the-counter foreign exchange options	33,095
Total	855,500

TOTAL MONTHLY VOLUME^a

Instrument	Current Amount Reported
Spot transactions	9,245,029
Outright forwards	2,814,361
Foreign exchange swaps	5,211,192
Over-the-counter foreign exchange options	695,008
Total	17,965,590

^aThe data are adjusted for double reporting of trades between reporting dealers.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

2a. SPOT TRANSACTIONS, Average Daily Volume

Millions of U.S. Dollars

Currency Pair	Counterparty				Total
	Reporting Dealers	Other Dealers	Other financial Customers	Nonfinancial Customers	
U.S. DOLLAR versus					
Euro	27,485	66,077	48,720	10,950	153,232
Japanese yen	11,624	24,526	18,157	2,861	57,168
British pound	6,425	14,266	14,011	2,412	37,114
Canadian dollar	6,442	11,847	8,358	1,850	28,497
Swiss franc	3,597	7,372	7,062	946	18,977
Australian dollar	6,029	13,878	11,949	2,090	33,946
Argentine peso	27	56	28	5	116
Brazilian real	499	1,321	1,750	333	3,903
Chilean peso	273	397	200	34	904
Mexican peso	2,965	4,024	2,924	538	10,451
All other currencies	4,112	6,945	7,939	1,940	20,936
EURO versus					
Japanese yen	3,597	8,504	8,226	1,221	21,548
British pound	2,400	4,934	4,762	907	13,003
Swiss franc	2,262	4,862	5,305	505	12,934
ALL OTHER CURRENCY PAIRS	5,240	11,626	8,915	1,731	27,512
Total^a	82,977	180,635	148,306	28,323	440,241

Notes: The table reports notional amounts of average daily volume adjusted for double reporting of trades between reporting dealers. The amounts are averaged over twenty one trading days in April.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

2b. OUTRIGHT FORWARDS, Average Daily Volume

Millions of U.S. Dollars

Currency Pair	Counterparty				Total
	Reporting Dealers	Other Dealers	Other financial Customers	Nonfinancial Customers	
U.S. DOLLAR versus					
Euro	2,477	3,037	17,822	5,777	29,113
Japanese yen	1,223	1,515	7,234	1,899	11,871
British pound	1,006	1,144	5,910	1,811	9,871
Canadian dollar	796	1,457	5,707	2,210	10,170
Swiss franc	535	851	2,822	874	5,082
Australian dollar	771	840	6,109	968	8,688
Argentine peso	73	145	77	21	316
Brazilian real	3,242	3,857	4,224	553	11,876
Chilean peso	589	1,100	488	78	2,255
Mexican peso	534	449	1,476	227	2,686
All other currencies	4,696	6,896	12,960	2,759	27,311
EURO versus					
Japanese yen	183	197	843	241	1,464
British pound	150	190	1,492	396	2,228
Swiss franc	191	133	770	194	1,288
ALL OTHER CURRENCY PAIRS	958	2,249	4,916	1,674	9,797
Total^a	17,424	24,060	72,850	19,682	134,016

Notes: The table reports notional amounts of average daily volume adjusted for double reporting of trades between reporting dealers. The amounts are averaged over twenty one trading days in April.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

2c.FOREIGN EXCHANGE SWAPS, Average Daily Volume

Millions of U.S. Dollars

Currency Pair	Counterparty				Total
	Reporting Dealers	Other Dealers	Other financial Customers	Nonfinancial Customers	
U.S. DOLLAR versus					
Euro	13,164	39,757	19,466	5,369	77,756
Japanese yen	8,143	14,773	7,425	1,448	31,789
British pound	4,887	11,798	5,665	1,238	23,588
Canadian dollar	5,008	23,797	7,502	2,516	38,823
Swiss franc	2,556	7,192	2,682	440	12,870
Australian dollar	1,948	6,888	4,363	874	14,073
Argentine peso	0	1	0	0	1
Brazilian real	0	43	34	1	78
Chilean peso	5	15	3	1	24
Mexican peso	2,554	6,029	2,241	555	11,379
All other currencies	4,649	11,442	8,186	1,208	25,485
EURO versus					
Japanese yen	71	220	460	125	876
British pound	115	414	737	438	1,704
Swiss franc	20	416	450	337	1,223
ALL OTHER CURRENCY PAIRS	222	3,365	2,963	1,929	8,479
Total^a	43,342	126,150	62,177	16,479	248,148

Notes: The table reports notional amounts of average daily volume adjusted for double reporting of trades between reporting dealers. The amounts are averaged over twenty one trading days in April.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

2d. OVER-THE-COUNTER FOREIGN EXCHANGE OPTIONS, Average Daily Volume

Millions of U.S. Dollars

Currency Pair	Counterparty				Total
	Reporting Dealers	Other Dealers	Other financial Customers	Nonfinancial Customers	
U.S. DOLLAR versus					
Euro	1,776	1,513	2,270	693	6,252
Japanese yen	972	1,099	2,034	312	4,417
British pound	321	355	586	169	1,431
Canadian dollar	534	495	289	1,000	2,318
Swiss franc	224	176	289	411	1,100
Australian dollar	707	617	576	300	2,200
Argentine peso	4	24	0	3	31
Brazilian real	687	585	547	148	1,967
Chilean peso	20	148	53	76	297
Mexican peso	342	430	237	234	1,243
All other currencies	744	983	1,937	1,364	5,028
EURO versus					
Japanese yen	171	114	481	30	796
British pound	171	156	112	85	524
Swiss franc	230	144	342	29	745
ALL OTHER CURRENCY PAIRS	1,273	1,336	1,799	338	4,746
Total^a	8,176	8,175	11,552	5,192	33,095

Notes: The table reports notional amounts of average daily volume adjusted for double reporting of trades between reporting dealers. The amounts are averaged over twenty one trading days in April.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

2e. AVERAGE DAILY VOLUME, by Execution Method and Currency Pair

Millions of U.S. Dollars

Currency Pair	Execution Method					Total Number	
	Interdealer Direct	Customer Direct	Electronic Brokering Systems	Electronic Trading Systems	Voice Broker	Total	of Trades
U.S. DOLLAR versus							
Euro	21,337	96,744	59,268	76,994	56,911	311,254	133,896
Japanese yen	9,851	37,692	16,986	33,507	29,167	127,203	58,926
British pound	5,036	20,265	16,899	23,339	19,103	84,642	41,940
Canadian dollar	6,143	20,082	20,882	19,996	25,485	92,588	38,625
Swiss franc	3,945	12,513	7,225	11,056	10,200	44,939	23,405
Australian dollar	4,755	15,290	13,642	22,079	12,594	68,360	38,742
Argentine peso	90	168	69	39	201	567	67
Brazilian real	4,054	8,161	1,981	926	7,130	22,252	18,65
Chilean peso	689	1,511	288	129	1,750	4,367	500
Mexican peso	3,780	7,509	6,754	5,762	8,350	32,155	9,657
All other currencies	8,306	30,520	11,359	17,672	25,102	92,959	33,694
EURO versus							
Japanese yen	1,770	9,549	3,751	10,711	2,924	28,705	20,320
British pound	1,204	5,071	4,609	7,375	2,033	20,292	11,649
Swiss franc	1,255	5,774	2,900	7,315	1,647	18,891	8,973
ALL OTHER CURRENCY PAIRS							
	6,152	22,388	7,105	17,942	4,639	58,226	46,451
Total^a	78,367	293,237	173,718	254,842	207,236	1,007,400	468,710

Notes: The amounts reported in the table are averaged over twenty one trading days in April and are not adjusted for double reporting of trades between reporting dealers.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

2f. AVERAGE DAILY VOLUME, by Execution Method, Instrument, and Counterparty

Millions of U.S. Dollars

	Execution Method					Total Number of Trades	
	Interdealer Direct	Customer Direct	Electronic Brokering Systems	Electronic Trading Systems	Voice Broker		
INSTRUMENT							
Spot transactions	31,522	141,708	118,671	161,906	69,402	523,209	412,820
Outright forwards	13,805	54,535	9,290	52,478	21,326	151,434	47,618
Foreign exchange swaps	23,940	77,313	41,242	37,510	111,486	291,491	5,794
OTC FX options	9,100	19,682	4,514	2,949	5,023	41,268	2,480
Total^a	78,367	293,238	173,717	254,843	207,237	1,007,402	468,712
COUNTERPARTY							
Reporting dealers	78,366	0	65,246	73,963	86,242	303,817	138,083
Banks/other dealers	0	132,652	72,575	38,996	94,799	339,022	159,270
Other financial customers	0	114,959	30,916	125,678	23,333	294,886	147,938
Nonfinancial customers	0	45,627	4,980	16,206	2,863	69,676	23,420
Total^a	78,366	293,238	173,717	254,843	207,237	1,007,401	468,711

Notes: The amounts reported in the table are averaged over twenty one trading days in April and are not adjusted for double reporting of trades between reporting dealers.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

3a. SPOT TRANSACTIONS, Total Monthly Volume

Millions of U.S. Dollars

Currency Pair	Counterparty				Total
	Reporting Dealers	Other Dealers	Other financial Customers	Nonfinancial Customers	
U.S. DOLLAR versus					
Euro	577,182	1,387,617	1,023,129	229,943	3,217,871
Japanese yen	244,110	515,046	381,294	60,077	1,200,527
British pound	134,923	299,589	294,231	50,645	779,388
Canadian dollar	135,286	248,791	175,509	38,859	598,445
Swiss franc	75,539	154,819	148,292	19,867	398,517
Australian dollar	126,600	291,430	250,922	43,884	712,836
Argentine peso	559	1,170	587	112	2,428
Brazilian real	10,482	27,738	36,742	6,993	81,955
Chilean peso	5,732	8,342	4,199	707	18,980
Mexican peso	62,274	84,511	61,410	11,296	219,491
All other currencies	86,361	145,855	166,716	40,740	439,672
EURO versus					
Japanese yen	75,533	178,576	172,749	25,640	452,498
British pound	50,395	103,609	99,998	19,045	273,047
Swiss franc	47,501	102,112	111,403	10,600	271,616
ALL OTHER CURRENCY PAIRS	110,037	244,148	187,213	36,360	577,758
Total^a	1,742,514	3,793,353	3,114,394	594,768	9,245,029

Notes: The table reports notional amounts of total monthly volume adjusted for double reporting of trades between reporting dealers.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

3b. OUTRIGHT FORWARDS, Total Monthly Volume

Millions of U.S. Dollars

Currency Pair	Counterparty				Total
	Reporting Dealers	Other Dealers	Other financial Customers	Nonfinancial Customers	
U.S. DOLLAR versus					
Euro	52,022	63,780	374,266	121,315	611,383
Japanese yen	25,677	31,812	151,924	39,871	249,284
British pound	21,133	24,030	124,104	38,041	207,308
Canadian dollar	16,712	30,599	119,857	46,403	213,571
Swiss franc	11,230	17,864	59,264	18,353	106,711
Australian dollar	16,190	17,649	128,296	20,332	182,467
Argentine peso	1,541	3,044	1,620	445	6,650
Brazilian real	68,077	80,991	88,709	11,607	249,384
Chilean peso	12,368	23,094	10,247	1,647	47,356
Mexican peso	11,221	9,423	30,992	4,777	56,413
All other currencies	98,611	144,812	272,168	57,936	573,527
EURO versus					
Japanese yen	3,853	4,136	17,709	5,061	30,759
British pound	3,143	3,986	31,334	8,317	46,780
Swiss franc	4,012	2,783	16,164	4,076	27,035
ALL OTHER CURRENCY PAIRS	20,119	47,234	103,229	35,151	205,733
Total^a	365,909	505,237	1,529,883	413,332	2,814,361

Notes: The table reports notional amounts of total monthly volume adjusted for double reporting of trades between reporting dealers.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

3c. FOREIGN EXCHANGE SWAPS, Total Monthly Volume

Millions of U.S. Dollars

Currency Pair	Counterparty				Total
	Reporting Dealers	Other Dealers	Other financial Customers	Nonfinancial Customers	
U.S. DOLLAR versus					
Euro	276,439	834,902	408,790	112,759	1,632,890
Japanese yen	171,010	310,239	155,927	30,402	667,578
British pound	102,632	247,768	118,967	25,998	495,365
Canadian dollar	105,171	499,736	157,543	52,845	815,295
Swiss franc	53,678	151,040	56,319	9,245	270,282
Australian dollar	40,910	144,651	91,628	18,359	295,548
Argentine peso	0	22	0	0	22
Brazilian real	8	908	709	15	1,640
Chilean peso	112	325	60	14	511
Mexican peso	53,631	126,616	47,056	11,650	238,953
All other currencies	97,632	240,290	171,898	25,367	535,187
EURO versus					
Japanese yen	1,498	4,626	9,653	2,634	18,411
British pound	2,408	8,686	15,482	9,197	35,773
Swiss franc	417	8,734	9,448	7,079	25,678
ALL OTHER CURRENCY PAIRS	4,662	70,662	62,226	40,509	178,059
Total^a	910,208	2,649,205	1,305,706	346,073	5,211,192

Notes: The table reports notional amounts of total monthly volume adjusted for double reporting of trades between reporting dealers.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

3d. OVER-THE-COUNTER FOREIGN EXCHANGE OPTIONS, Total Monthly Volume

Millions of U.S. Dollars

Currency Pair	Counterparty				Total
	Reporting Dealers	Other Dealers	Other financial Customers	Nonfinancial Customers	
U.S. DOLLAR versus					
Euro	37,289	31,783	47,675	14,545	131,292
Japanese yen	20,407	23,087	42,718	6,546	92,758
British pound	6,737	7,458	12,301	3,546	30,042
Canadian dollar	11,220	10,387	6,075	20,998	48,680
Swiss franc	4,696	3,695	6,072	8,639	23,102
Australian dollar	14,839	12,947	12,104	6,296	46,186
Argentine peso	87	499	0	70	656
Brazilian real	14,436	12,295	11,493	3,107	41,331
Chilean peso	428	3,104	1,118	1,590	6,240
Mexican peso	7,179	9,031	4,987	4,913	26,110
All other currencies	15,615	20,643	40,673	28,641	105,572
EURO versus					
Japanese yen	3,588	2,392	10,101	631	16,712
British pound	3,601	3,267	2,349	1,793	11,010
Swiss franc	4,832	3,021	7,183	603	15,639
ALL OTHER CURRENCY PAIRS	26,743	28,063	37,782	7,090	99,678
Total^a	171,697	171,672	242,631	109,008	695,008

Notes: The table reports notional amounts of total monthly volume adjusted for double reporting of trades between reporting dealers.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

3e. TOTAL MONTHLY VOLUME, by Execution Method and Currency Pair

Millions of U.S. Dollars

Currency Pair	Execution Method					Total Number	
	Interdealer Direct	Customer Direct	Electronic Brokering Systems	Electronic Trading Systems	Voice Broker	Total	of Trades
U.S. DOLLAR versus							
Euro	448,071	2,031,622	1,244,618	1,616,883	1,195,124	6,536,318	2,811,818
Japanese yen	206,875	791,542	356,715	703,655	612,515	2,671,302	1,237,455
British pound	105,752	425,568	354,883	490,125	401,170	1,777,498	880,746
Canadian dollar	129,008	421,722	438,514	419,907	535,187	1,944,338	811,127
Swiss franc	82,843	262,776	151,727	232,172	214,209	943,727	491,512
Australian dollar	99,848	321,082	286,477	463,660	264,473	1,435,540	813,582
Argentine peso	1,899	3,531	1,455	828	4,226	11,939	1,399
Brazilian real	85,129	171,383	41,597	19,449	149,732	467,290	39,172
Chilean peso	14,465	31,731	6,049	2,709	36,752	91,706	10,494
Mexican peso	79,382	157,681	141,829	121,000	175,342	675,234	202,802
All other currencies	174,430	640,913	238,545	371,113	527,136	1,952,137	707,577
EURO versus							
Japanese yen	37,179	200,534	78,769	224,929	61,405	602,816	426,727
British pound	25274	106500	96782	154882	42689	426,127	244,619
Swiss franc	26348	121261	60897	153606	34590	396,702	188,441
ALL OTHER CURRENCY PAIRS							
	129188	470142	149209	376782	97428	1,222,749	975,472
Total^a	1,645,691	6,157,988	3,648,066	5,351,700	4,351,978	21,155,423	9,842,943

Notes: The amounts reported in the table are not adjusted for double reporting of trades between reporting dealers.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

3f. TOTAL MONTHLY VOLUME, by Execution Method, Instrument, and Counterparty

Millions of U.S. Dollars

Currency Pair	Execution Method					Total Number	
	Interdealer Direct	Customer Direct	Electronic Brokering Systems	Electronic Trading Systems	Voice Broker	Total	of Trades
INSTRUMENT							
Spot transactions	661,960	2,975,871	2,492,100	3,400,033	1,457,434	10,987,398	8,669,219
Outright forwards	289,898	1,145,231	195,090	1,102,042	447,852	3,180,113	999,968
Foreign exchange swaps	502,732	1,623,569	866,083	787,704	2,341,204	6,121,292	121,674
OTC FX options	191,101	413,315	94,790	61,928	105,483	866,617	52,083
Total^a	1,645,691	6,157,986	3,648,063	5,351,707	4,351,973	21,155,420	9,842,944
COUNTERPARTY							
Reporting dealers	1,645,692	0	1,370,157	1,553,213	1,811,080	6,380,142	2,899,743
Banks/other dealers	0	2,785,692	1,524,083	818,907	1,990,785	7,119,467	3,344,678
Other financial customers	0	2,414,137	649,242	2,639,246	489,988	6,192,613	3,106,697
Non-financial customers	0	958,157	104,581	340,330	60,126	1,463,194	491,826
Total^a	1,645,692	6,157,986	3,648,063	5,351,696	4,351,979	21,155,416	9,842,944

Notes: The amounts reported in the table are not adjusted for double reporting of trades between reporting dealers.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

4a. OUTRIGHT FORWARDS, Total Monthly Volume by Maturity

Millions of U.S. Dollars

Currency Pair	Maturity		
	Less Than One Month	One Month to One Year	More Than One Year
U.S. DOLLAR versus			
Euro	338,132	313,276	11,985
Japanese yen	147,556	124,369	3,021
British pound	118,172	104,211	6,050
Canadian dollar	146,660	79,946	3,667
Swiss franc	63,899	53,377	655
Australian dollar	136,676	59,249	2,722
Argentine peso	4,274	3,610	301
Brazilian real	185,188	125,569	6,691
Chilean peso	27,895	30,691	1,127
Mexican peso	39,100	26,144	2,383
All other currencies	269,144	389,881	13,101
EURO versus			
Japanese yen	20,178	14,094	331
British pound	27,106	22,388	420
Swiss franc	16,072	14,721	242
ALL OTHER CURRENCY PAIRS	147,355	76,465	2,018
Total^a	1,687,407	1,437,991	54,714

Notes: The table reports notional amounts of total monthly volume that are not adjusted for double reporting of trades between reporting dealers.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

4b. FOREIGN EXCHANGE SWAPS, Total Monthly Volume by Maturity

Millions of U.S. Dollars

Currency Pair	Maturity		
	Less Than One Month	One Month to One Year	More Than One Year
U.S. DOLLAR versus			
Euro	1,259,237	619,894	30,184
Japanese yen	569,495	253,263	15,821
British pound	406,327	165,933	25,726
Canadian dollar	753,668	134,288	32,495
Swiss franc	229,488	88,320	6,146
Australian dollar	260,559	70,592	5,299
Argentine peso	22	0	0
Brazilian real	1,454	193	0
Chilean peso	352	218	52
Mexican peso	234,270	53,342	4,958
All other currencies	493,579	129,385	9,844
EURO versus			
Japanese yen	9,449	8,996	1,460
British pound	18,568	18,713	893
Swiss franc	13,588	12,480	20
ALL OTHER CURRENCY PAIRS	119,780	60,651	2,281
Total^a	4,369,836	1,616,268	135,179

Notes: The table reports notional amounts of total monthly volume that are not adjusted for double reporting of trades between reporting dealers.

^aFigures may not sum to totals due to rounding.

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
APRIL 2011

4c. OVER-THE-COUNTER FOREIGN EXCHANGE OPTIONS, Total Monthly Volume by Maturity
Millions of U.S. Dollars

Currency Pair	Maturity		
	Less Than One Month	One Month to One Year	More Than One Year
U.S. DOLLAR versus			
Euro	81,983	68,364	18,226
Japanese yen	50,305	41,560	21,291
British pound	16,991	14,072	5,711
Canadian dollar	21,240	27,501	11,151
Swiss franc	13,372	5,434	8,988
Australian dollar	29,177	26,122	5,718
Argentine peso	32	291	420
Brazilian real	15,705	34,124	5,932
Chilean peso	1,156	5,006	503
Mexican peso	14,173	15,267	3,846
All other currencies	25,233	79,158	16,791
EURO versus			
Japanese yen	9,899	9,124	1,265
British pound	7,798	5,667	1,140
Swiss franc	9,536	8,273	2,660
ALL OTHER	40,221	56,823	29,370
CURRENCY PAIRS			
Total^a	336,821	396,786	133,012

Notes: The table reports notional amounts of total monthly volume that are not adjusted for double reporting of trades between reporting dealers.

^aFigures may not sum to totals due to rounding.