

FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
OCTOBER 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	564,466	122,908	27.8
Forward Transactions	135,291	13,711	11.3
Foreign Exchange Swaps Transactions	245,173	25,553	11.6
Over the Counter Options	31,816	5,525	21.0
GRAND TOTAL	976,746	167,697	20.7

Total Monthly Volume

Instrument	Current Amount Reported	Dollar change over Previous Year	Percent Change over Previous Year
Spot Transactions	11,853,760	2,581,091	27.8
Forward Transactions	2,841,079	287,915	11.3
Foreign Exchange Swaps Transactions	5,148,667	536,691	11.6
Over the Counter Options	668,158	115,937	21.0
GRAND TOTAL	20,511,664	3,521,634	20.7

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

There were 21 trading days in October 2010 and 21 in October 2011.

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1. TOTAL FOREIGN EXCHANGE VOLUME

Millions of U.S. Dollars

AVERAGE DAILY VOLUME^a

Instrument	Current Amount Reported
Spot transactions	564,466
Outright forwards	135,291
Foreign exchange swaps	245,173
Over-the-counter foreign exchange options	31,816
Total	976,746

TOTAL MONTHLY VOLUME^a

Instrument	Current Amount Reported
Spot transactions	11,853,760
Outright forwards	2,841,079
Foreign exchange swaps	5,148,667
Over-the-counter foreign exchange options	668,158
Total	20,511,664

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

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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	39,825	99,689	88,846	19,503	247,863
Japanese yen	8,731	21,765	16,516	3,224	50,236
British pound	7,052	14,499	17,401	2,656	41,608
Canadian dollar	7,792	14,906	13,602	2,980	39,280
Swiss franc	2,369	4,959	5,545	912	13,785
Australian dollar	10,040	26,873	23,316	5,597	65,826
Argentine peso	45	64	14	12	135
Brazilian real	708	1,164	1,148	148	3,168
Chilean peso	336	469	181	29	1,015
Mexican peso	3,522	5,330	3,924	1,057	13,833
All other currencies	4,651	7,366	10,593	1,634	24,244
EURO versus					
Japanese yen	2,403	6,687	6,866	894	16,850
British pound	1,922	4,103	4,871	620	11,516
Swiss franc	1,667	4,268	4,501	420	10,856
ALL OTHER CURRENCY PAIRS	3,889	9,620	9,763	979	24,251
Total^a	94,952	221,762	207,087	40,665	564,466

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 October.

^aFigures may not sum to totals due to rounding.

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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	2,791	3,919	21,874	5,353	33,937
Japanese yen	919	1,986	5,853	1,263	10,021
British pound	857	1,329	6,691	1,446	10,323
Canadian dollar	692	1,510	6,647	2,353	11,202
Swiss franc	214	534	1,622	329	2,699
Australian dollar	763	1,215	5,251	949	8,178
Argentine peso	54	120	79	18	271
Brazilian real	2,736	3,915	5,548	551	12,750
Chilean peso	654	1,232	561	79	2,526
Mexican peso	404	544	1,728	234	2,910
All other currencies	4,714	5,819	11,403	2,555	24,491
EURO versus					
Japanese yen	95	186	576	57	914
British pound	127	305	1,187	262	1,881
Swiss franc	177	459	640	63	1,339
ALL OTHER CURRENCY PAIRS	1,168	3,124	6,730	827	11,849
Total^a	16,365	26,197	76,390	16,339	135,291

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 October.

^aFigures may not sum to totals due to rounding.

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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	9,923	37,255	18,935	3,818	69,931
Japanese yen	7,670	17,286	7,887	1,474	34,317
British pound	5,050	12,794	6,693	1,227	25,764
Canadian dollar	5,376	17,783	6,392	1,794	31,345
Swiss franc	2,835	10,859	1,983	520	16,197
Australian dollar	3,228	8,815	4,975	667	17,685
Argentine peso	1	2	0	0	3
Brazilian real	0	26	94	3	123
Chilean peso	2	69	34	0	105
Mexican peso	2,280	5,946	2,658	1,225	12,109
All other currencies	4,385	9,635	6,046	801	20,867
EURO versus					
Japanese yen	41	208	583	50	882
British pound	88	893	666	461	2,108
Swiss franc	78	423	834	315	1,650
ALL OTHER CURRENCY PAIRS	727	5,717	4,465	1,178	12,087
Total^a	41,684	127,711	62,245	13,533	245,173

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 October.

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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	2,846	1,752	3,474	1,228	9,300
Japanese yen	641	547	1,476	302	2,966
British pound	366	241	446	463	1,516
Canadian dollar	605	494	344	287	1,730
Swiss franc	145	99	166	132	542
Australian dollar	993	902	1,949	505	4,349
Argentine peso	0	8	0	6	14
Brazilian real	609	447	388	129	1,573
Chilean peso	58	22	61	48	189
Mexican peso	425	287	230	98	1,040
All other currencies	446	633	1,649	505	3,233
EURO versus					
Japanese yen	173	103	219	24	519
British pound	136	90	130	44	400
Swiss franc	305	89	945	130	1,469
ALL OTHER CURRENCY PAIRS	1,061	695	944	276	2,976
Total^a	8,809	6,409	12,421	4,177	31,816

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 October.

^aFigures may not sum to totals due to rounding.

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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	23,312	147,574	65,769	116,866	62,892	416,413	208,974
Japanese yen	6,864	36,366	15,539	24,478	32,252	115,499	53049
British pound	6,562	22,366	14,465	27,321	21,819	92,533	48471
Canadian dollar	5,517	22,652	20,327	23,479	26,044	98,019	47107
Swiss franc	2,475	9,984	6,463	8,173	11,690	38,785	21207
Australian dollar	6,711	28,407	25,520	30,620	19,801	111,059	67539
Argentine peso	101	179	46	14	184	524	84
Brazilian real	3,344	8,137	2,194	1,353	6,637	21,665	1968
Chilean peso	672	1,751	450	236	1,775	4,884	606
Mexican peso	3,812	8,934	9,389	6,020	8,366	36,521	13755
All other currencies	9,138	25,021	12,589	17,932	22,347	87,027	47236
EURO versus							
Japanese yen	1,194	8,122	2,654	7,589	2,317	21,876	20475
British pound	1025	4483	3479	6721	2468	18,176	13613
Swiss franc	1158	6350	2288	5870	1874	17,540	12248
ALL OTHER CURRENCY PAIRS							
	4740	22348	6871	17543	6505	58,007	68865
Total^a	76,625	352,674	188,043	294,215	226,971	1,138,528	625,197

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

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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	36,847	201,085	132,054	203,408	86,015	659,409	560,136
Outright forwards	12,786	57,370	12,057	47,750	21,685	151,648	57,000
Foreign exchange swaps	18,301	77,708	37,005	39,323	114,517	286,854	6,300
OTC FX options	8,692	16,512	6,928	3,736	4,753	40,621	1,761
Total^a	76,626	352,675	188,044	294,217	226,970	1,138,532	625,197
COUNTERPARTY							
Reporting dealers	76,626	0	77,294	82,073	87,601	323,594	173,342
Banks/other dealers	0	162,353	66,839	48,151	104,738	382,081	199,038
Other financial customers	0	142,327	38,139	147,513	30,163	358,142	197,317
Nonfinancial customers	0	47,995	5,771	16,479	4,469	74,714	55,499
Total^a	76,626	352,675	188,043	294,216	226,971	1,138,531	625,196

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

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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	836,318	2,093,473	1,865,762	409,573	5,205,126
Japanese yen	183,342	457,066	346,844	67,699	1,054,951
British pound	148,086	304,469	365,426	55,780	873,761
Canadian dollar	163,624	313,028	285,640	62,581	824,873
Swiss franc	49,757	104,145	116,438	19,144	289,484
Australian dollar	210,837	564,334	489,641	117,527	1,382,339
Argentine peso	945	1,337	285	259	2,826
Brazilian real	14,861	24,439	24,100	3,118	66,518
Chilean peso	7,052	9,845	3,797	608	21,302
Mexican peso	73,969	111,925	82,400	22,206	290,500
All other currencies	97,677	154,684	222,459	34,314	509,134
EURO versus					
Japanese yen	50,469	140,436	144,192	18,772	353,869
British pound	40,371	86,168	102,299	13,016	241,854
Swiss franc	35,014	89,618	94,511	8,827	227,970
ALL OTHER CURRENCY PAIRS	81,659	202,011	205,025	20,558	509,253
Total^a	1,993,981	4,656,978	4,348,819	853,982	11,853,760

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.

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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	58,614	82,292	459,346	112,415	712,667
Japanese yen	19,308	41,714	122,914	26,525	210,461
British pound	18,000	27,917	140,512	30,361	216,790
Canadian dollar	14,525	31,718	139,586	49,404	235,233
Swiss franc	4,490	11,222	34,061	6,906	56,679
Australian dollar	16,026	25,518	110,262	19,933	171,739
Argentine peso	1,142	2,516	1,656	369	5,683
Brazilian real	57,451	82,212	116,504	11,572	267,739
Chilean peso	13,736	25,875	11,790	1,652	53,053
Mexican peso	8,481	11,433	36,279	4,906	61,099
All other currencies	98,995	122,200	239,458	53,647	514,300
EURO versus					
Japanese yen	1,995	3,905	12,091	1,197	19,188
British pound	2,667	6,405	24,924	5,496	39,492
Swiss franc	3,712	9,643	13,439	1,328	28,122
ALL OTHER CURRENCY PAIRS	24,525	65,614	141,332	17,363	248,834
Total^a	343,667	550,184	1,604,154	343,074	2,841,079

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.

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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	208,383	782,351	397,631	80,174	1,468,539
Japanese yen	161,061	363,010	165,626	30,945	720,642
British pound	106,058	268,665	140,555	25,761	541,039
Canadian dollar	112,901	373,452	134,229	37,684	658,266
Swiss franc	59,541	228,033	41,653	10,910	340,137
Australian dollar	67,790	185,118	104,484	14,012	371,404
Argentine peso	17	52	8	0	77
Brazilian real	0	536	1,983	55	2,574
Chilean peso	49	1,452	717	10	2,228
Mexican peso	47,878	124,872	55,811	25,733	254,294
All other currencies	92,076	202,329	126,975	16,828	438,208
EURO versus					
Japanese yen	851	4,368	12,243	1,048	18,510
British pound	1,840	18,747	13,978	9,686	44,251
Swiss franc	1,643	8,891	17,523	6,609	34,666
ALL OTHER CURRENCY PAIRS	15,270	120,059	93,775	24,728	253,832
Total^a	875,358	2,681,935	1,307,191	284,183	5,148,667

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.

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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	59,757	36,800	72,964	25,797	195,318
Japanese yen	13,468	11,489	30,988	6,347	62,292
British pound	7,677	5,060	9,359	9,726	31,822
Canadian dollar	12,695	10,374	7,228	6,028	36,325
Swiss franc	3,043	2,083	3,483	2,778	11,387
Australian dollar	20,849	18,934	40,927	10,595	91,305
Argentine peso	1	171	10	128	310
Brazilian real	12,788	9,394	8,157	2,712	33,051
Chilean peso	1,220	462	1,283	998	3,963
Mexican peso	8,925	6,025	4,825	2,059	21,834
All other currencies	9,357	13,291	34,620	10,607	67,875
EURO versus					
Japanese yen	3,641	2,153	4,595	511	10,900
British pound	2,856	1,898	2,720	932	8,406
Swiss franc	6,404	1,879	19,841	2,733	30,857
ALL OTHER CURRENCY PAIRS	22,291	14,603	19,821	5,798	62,513
Total^a	184,972	134,616	260,821	87,749	668,158

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.

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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	489,562	3,099,053	1,381,157	2,454,181	1,320,730	8,744,683	4,388,459
Japanese yen	144,135	763,685	326,319	514,048	677,290	2,425,477	1,114,024
British pound	137,811	469,685	303,761	573,734	458,204	1,943,195	1,017,901
Canadian dollar	115,867	475,690	426,863	493,057	546,930	2,058,407	989,242
Swiss franc	51,979	209,673	135,719	171,628	245,491	814,490	445,349
Australian dollar	140,924	596,548	535,930	643,028	415,817	2,332,247	1,418,313
Argentine peso	2,112	3,753	971	299	3,859	10,994	1,763
Brazilian real	70,225	170,881	46,079	28,404	139,376	454,965	41,326
Chilean peso	14,122	36,773	9,452	4,961	37,281	102,589	12,720
Mexican peso	80,046	187,618	197,166	126,430	175,686	766,946	288,863
All other currencies	191,899	525,437	264,375	376,578	469,287	1,827,576	991,947
EURO versus							
Japanese yen	25,078	170,570	55,724	159,368	48,652	459,392	429,966
British pound	21527	94147	73068	141144	51821	381,707	285,870
Swiss franc	24321	133353	48048	123276	39356	368,354	257,211
ALL OTHER CURRENCY PAIRS							
	99546	469300	144285	368397	136605	1,218,133	1,446,175
Total^a	1,609,154	7,406,166	3,948,917	6,178,533	4,766,385	23,909,155	13,129,129

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.

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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	773,791	4,222,780	2,773,126	4,271,559	1,806,322	13,847,578	11,762,856
Outright forwards	268,512	1,204,765	253,201	1,002,746	455,386	3,184,610	1,196,993
Foreign exchange swaps	384,324	1,631,875	777,097	825,776	2,404,854	6,023,926	132,293
OTC FX options	182,522	346,751	145,493	78,457	99,823	853,046	36,986
Total^a	1,609,149	7,406,171	3,948,917	6,178,538	4,766,385	23,909,160	13,129,128
COUNTERPARTY							
Reporting dealers	1,609,149	0	1,623,183	1,723,531	1,839,612	6,795,475	3,640,192
Banks/other dealers	0	3,409,418	1,403,615	1,011,180	2,199,498	8,023,711	4,179,799
Other financial customers	0	2,988,865	800,919	3,097,776	633,421	7,520,981	4,143,667
Non-financial customers	0	1,007,889	121,199	346,050	93,855	1,568,993	1,165,470
Total^a	1,609,149	7,406,172	3,948,916	6,178,537	4,766,386	23,909,160	13,129,128

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

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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	438,081	324,198	8,993
Japanese yen	107,124	119,719	2,912
British pound	124,620	108,475	1,688
Canadian dollar	165,973	81,713	2,063
Swiss franc	30,180	30,563	416
Australian dollar	108,288	78,708	760
Argentine peso	2,471	4,138	213
Brazilian real	192,925	123,719	8,541
Chilean peso	30,140	35,198	1,441
Mexican peso	39,159	29,884	528
All other currencies	287,753	314,630	10,894
EURO versus			
Japanese yen	12,592	8,456	129
British pound	25,231	16,251	674
Swiss franc	24,690	6,057	1,078
ALL OTHER	174,789	93,252	5,304
CURRENCY PAIRS			
Total^a	1,764,016	1,374,961	45,634

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.

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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	1,132,901	520,173	23,839
Japanese yen	533,522	339,130	9,040
British pound	458,488	183,591	5,008
Canadian dollar	620,255	139,621	11,279
Swiss franc	272,332	124,605	2,733
Australian dollar	319,715	116,497	2,974
Argentine peso	31	56	6
Brazilian real	526	1,944	104
Chilean peso	857	1,337	82
Mexican peso	229,486	69,768	2,911
All other currencies	400,797	125,718	3,759
EURO versus			
Japanese yen	10,067	9,280	9
British pound	19,616	25,937	535
Swiss franc	20,096	12,694	3,516
ALL OTHER CURRENCY PAIRS	178,770	81,848	8,473
Total^a	4,197,459	1,752,199	74,268

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
OCTOBER 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	132,993	108,310	13,761
Japanese yen	28,146	33,829	13,777
British pound	15,077	22,203	2,213
Canadian dollar	19,544	24,236	5,235
Swiss franc	8,092	5,852	481
Australian dollar	38,642	66,957	6,547
Argentine peso	15	295	0
Brazilian real	21,898	18,742	5,192
Chilean peso	2,129	2,603	450
Mexican peso	13,044	13,062	4,651
All other currencies	22,124	44,551	10,553
EURO versus			
Japanese yen	6,987	6,439	1,107
British pound	5,358	3,281	2,617
Swiss franc	11,693	18,444	7,120
ALL OTHER	27,438	44,167	13,191
CURRENCY PAIRS			
Total^a	353,180	412,971	86,895

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.