

Index to 1997-2004 Annual Reports

AMICUS BRIEFS

2004, page 5
2001, page 12
1997, page 2

ANNEX A

2004, pages 43, 50, 57, 64, 71, 78, 85
2002, pages 35, 65
2001, pages 9, 14, 67, 69
2000, pages 10, 14, 105

ARGENTINE PESO

2002, pages 6, 17, 41, 53, 63, 65
2001, pages 9, 12, 14, 67

BANK FOR INTERNATIONAL SETTLEMENTS TRIENNIAL SURVEY

2004, pages vii, ix, 7, 8, 13, 131
2003, pages 15, 85
2001, pages 7, 51
1998, pages 4, 53

BARRIER OPTIONS

2003, page 8
2001, pages 5, 9, 14, 67, 69
2000, pages 6, 10, 18, 59
1999, pages 7, 17, 73
1998, pages 8, 19

BASEL COMMITTEE ON BANK SUPERVISION

2003, pages 8, 81
1999, pages 7, 13, 89

BRAZILIAN REAL

2003, page 4
2002, page 41
2000, page 103
1999, page 95

BRITISH BANKERS' ASSOCIATION

2002, pages 13, 15
2001, page 14
2000, pages 13, 32
1999, pages 11, 13, 42
1998, pages 12, 15
1997, pages 5, 9

CANADIAN FOREIGN EXCHANGE COMMITTEE

2003, page 95
2002, page 15
2001, page 6
2000, page 14
1999, pages 13, 42, 43
1998, page 16
1997, page 5

CHINESE RENMINBI

2004, pages vi, 47-53, 121

CLS

2004, pages 8, 156, 163
2003, pages 16, 38, 96
2002, pages 8, 9, 13, 17, 19
2001, pages 7, 9, 12, 14, 19, 61
2000, pages 7, 10, 17
1999, pages 6, 16, 17
1998, pages 5, 8, 18
1997, page 4

COLLATERAL ANNEX

2000, pages 10, 31
1999, page 12

CONTINGENCY PLANNING

2004, page 31
2003, pages 4, 44, 57, 73
2002, pages 8, 18, 57
2001, pages 6, 12, 19, 45

CONTRACTS FOR DIFFERENCES (CFDS)

2000, page 8
1999, pages 6, 16
1998, pages 5, 8, 18, 47
1997, pages 4, 13

CROSS-PRODUCT AGREEMENT

2000, pages 10, 47
1999, page 12
1998, page 11
1997, page 5

DERIVATIVES

2004, pages ix, 7, 23, 24
2003, page 75

DOCUMENT OF ORGANIZATION

2004, page 167
2003, page 103
2002, page 69
2001, page 73
2000, page 111
1999, page 99
1998, page 59
1997, page 69



E-COMMERCE

2003, pages 7, 17-18
2002, pages 9, 17, 20, 33
2001, pages 7, 9, 19, 41
2000, pages 5, 17
1999, pages 9, 12, 18

ELECTRONIC BROKERING

1998, page 23
1997, pages 13, 35

EMTA

(EMERGING MARKETS TRADERS ASSOCIATION)
2004 pages, ii, vi, ix, 3, 4, 7, 37, 43, 47, 54, 61, 68, 75, 82, 121
2003, pages 3, 8, 33
2002, pages 6, 12, 13, 14, 20, 35, 53, 63, 65
2001, pages 9, 12, 14, 20, 67, 69
2000, pages 10, 14, 103, 105
1999, pages 7, 11, 42, 59, 95
1998, pages 7, 11, 13, 15
1997, pages 3, 5, 7

ETHICS

2004, pages ix, 104, 119
2003, page 7, 79

EUROPEAN COMMITTEES

2003, page 3

EUROPEAN ECONOMIC AND MONETARY UNION (EMU)

2000, page 11
1999, page 5
1998, pages 3, 11, 12, 17, 33, 65, 73
1997, pages 5, 9, 14

FINANCIAL MARKETS ASSOCIATION-USA

2004, page 168
2003, page 104
2002, pages 13, 70

2001, pages 14, 74
2000, page 13

FORCE MAJEURE PROVISIONS

1999, pages 7, 11, 13, 16, 59
1998, pages 8, 12
1997, page 58

FOREIGN EXCHANGE JOINT STANDING COMMITTEE

2004, pages ii, viii, 8, 94, 111, 116, 127, 131
2003, pages 4, 67, 70
2002, pages 7, 9, 15, 55
2000, page 14
1999, pages 13, 14, 42
1998, page 16

FOREIGN EXCHANGE TRANSACTION PROCESSING

2002, page 48
1999, pages 8, 49

FOREIGN EXCHANGE TRANSACTION PROCESSING: EXECUTION-TO-SETTLEMENT RECOMMENDATIONS FOR NONDEALER PARTICIPANTS

2004, pages i, vii, ix, 5, 7, 8, 11-34, 109

FX AND CURRENCY OPTION DEFINITIONS

2004, pages vi, 43, 50, 57, 64, 71, 78, 85
2003, page 31
2001, pages 8, 31
2000, pages 10, 103
1999, pages 66, 95
1998, pages 11, 13
1997, pages 5, 53

GUIDELINES FOR FOREIGN EXCHANGE SETTLEMENT NETTING

2001, pages 7, 8, 31, 35, 46

GUIDELINES FOR FOREIGN EXCHANGE TRADING ACTIVITIES

2004, pages i, ii, iv, v, viii, 7, 8, 14, 91-94, 109, 110, 119
2003, page 7, 79
2002, pages 5, 31
2001, pages 7, 8, 31, 35, 46
2000, pages 5, 6, 17, 69
1999, page 18

GUIDELINES FOR TRANSACTIONS INVOLVING INTERMEDIARIES

1998, page 12

HAGUE CONVENTION

2002, pages 11, 12
2001, page 12

HONG KONG FOREIGN EXCHANGE AND MONEY MARKET PRACTICES COMMITTEE/TREASURY MARKETS FORUM OF HONG KONG

2004, pages 4, 7, 37, 121
2003, page 4, 8
2002, page 15
2001, page 14

IFXCO

2004, pages 4, 5

IMPLIED VOLATILITY RATES FOR FOREIGN EXCHANGE OPTIONS

2000, pages 7, 107



INDIAN RUPEE
2004, pages vi, 61-67, 121

INDONESIAN RUPIAH
2004, pages vi, 54-60, 121
2002, page 42
2001, pages 8, 15, 17, 38, 63
1998, pages 6, 12, 79

INTERNATIONAL CURRENCY OPTIONS MARKET MASTER AGREEMENT (ICOM)
2004, pages 3, 5, 26
2003, page 23
2002, page 35
2000, page 32
1999, pages 12, 59, 70, 95
1998, page 12
1997, page 5

INTERNATIONAL FOREIGN EXCHANGE AND OPTIONS MASTER AGREEMENT (FEOMA)
2004, page 3, 5, 26
2003, pages 5, 23
2002, pages 6, 35
2000, page 32
1999, pages 12, 59, 70, 95
1998, page 12
1997, page 5

INTERNATIONAL FOREIGN EXCHANGE MASTER AGREEMENT (IFEMA)
2004, page 3, 5, 26
2003, page 23
2002, pages 6, 35
2000, pages 10, 32
1999, pages 12, 44, 59, 70, 95
1998, page 12
1997, page 5

INTERNATIONAL SWAPS AND DERIVATIVES ASSOCIATION (ISDA)
2004, pages 3, 5, 26, 43, 121
2003, pages 3, 23, 33
2002, pages 6, 35, 54, 65
2001, pages 9, 12, 14, 67, 69
2000, pages 13, 103, 105
1999, pages 7, 11, 42, 59, 95
1998, pages 6, 11, 44, 81
1997, pages 5, 7

KOREAN WON
2004 pages vi, 68-74, 121
2002, page 42
2001, pages 9, 14, 69, 70

LEGAL OPINIONS
2004, page 5
2003, page 5
2002, page 12
2001, page 12
2000, page 11
1999, page 12
1998, page 11
1997, page 3

MALAYSIAN RINGGIT
2004, pages ix, 7
1998, pages 6, 79

MANAGEMENT OF OPERATIONAL RISK IN FOREIGN EXCHANGE
2004, pages i, vii, ix, 5, 7, 14, 95-99, 109, 125
2003, pages 11-66
2002, pages 5, 9, 15, 19

MANAGING OPERATIONAL RISK IN COLLATERALIZED FOREIGN EXCHANGE
2001, page 19
1997, page 21

MANDATE (AUTHORIZATION) LETTERS
2004, page 117
2003, page 7

MARKET DISRUPTIONS
2003, page 57
2002, pages 6, 17, 35, 53, 63
2001, pages 7, 8, 12, 19, 37

MARKET VOLATILITY
2001, pages 6, 35

NATIONAL AUSTRALIA BANK
2004, pages i, vii, 5, 7, 105, 125

NON-DELIVERABLE FOREIGN EXCHANGE TRANSACTIONS, INCLUDING NON-DELIVERABLE FORWARDS (NDFS)
2004, pages vi, 4, 7, 35-89, 121-123
2003, pages 8, 50
2002, pages 6, 11, 12, 13, 14, 17, 20, 35, 53, 63, 65
2001, pages 9, 12, 14, 20, 67
2000, pages 10, 17
1999, page 17
1998, pages 7, 13
1997, pages 5, 7, 55

OPERATION WOODEN NICKEL
2004, pages i, 105, 110

PHILIPPINE PESO
2004, pages vi, 75-81, 121

POINTS
2004, pages iv, 93, 105, 106, 119
2003, pages 7, 79

PRIME BROKERAGE
2004 pages iii, ix, 5
2003, page 20
2002, pages 8, 12



REGULATORY ISSUES

2003, pages 74-78
2002, page 12
2000, pages 9, 93, 95, 97
1999, pages 8, 12, 15, 29, 35, 77
1998, pages 4, 11, 12, 17, 67
1997, pages 2, 5, 6

RETAIL AGGREGATION

2004, pages iii, ix, 8

RUSSIAN RUBLE

1998, pages 6, 81

**SECURITIES INDUSTRY
ASSOCIATION (SIA)**

2002, pages 7, 14, 47, 49
2001, pages 9, 14, 20
2000, pages 14, 18

SEMINARS

2003, page 4
2002, pages 9, 33
1998, pages 3, 17
1997, page 3

**SINGAPORE FOREIGN
EXCHANGE MARKET
COMMITTEE**

2004, pages ii, v, vi, ix, 4, 7,
37, 40, 44, 51, 58, 65, 72, 79,
87, 115, 121-123
2003, pages 4, 8
2002, pages 8, 14, 15
2001, pages 5, 6, 8, 14, 20,
24, 47, 59, 63, 65
2000, pages 8, 13
1999, pages 9, 13, 43
1998, pages 3, 7, 8, 15, 75
1997, pages 1, 17

**STANDING SETTLEMENT
INSTRUCTIONS**

2004, page 27
2003, pages 27, 28
2002, page 48

2001, page 42
1998, pages 4, 73

STOP-LOSS LIMIT ORDERS

2001, pages 8, 31
1997, page 67

**SURVEY ASSESSING THE
IMPACT OF ELECTRONIC
BROKERING ON THE FOREIGN
EXCHANGE MARKET**

1997, page 35

**SURVEY OF NORTH
AMERICAN FOREIGN
EXCHANGE VOLUME**

2004, pages ii, viii, 8, 129-152

SWIFT

2003, pages 8, 32, 33
2002, page 37
2001, pages 8, 59
2000, pages 6, 99

T+I

2002, pages 7, 14, 18, 47, 49
2001, pages 9, 14, 20
2000, pages 14, 18
1999, page 17

TAIWAN DOLLAR

2004, pages vi, 82-89, 121
2002, page 43
2001, pages 8, 15, 47, 65

**TOKYO FOREIGN
EXCHANGE MARKET
COMMITTEE**

2004, pages v, 4, 7, 37, 121
2003, pages 4, 8
2002, page 15
2001, pages 14, 15, 20
2000, pages 14, 32
1999, pages 13, 42
1997, page 5

**TRADING UNDER ONE
LEGAL-ENTITY NAME**

2000, pages 8, 27

TURKISH LIRA

2004 pages 127-128

**UNITED KINGDOM,
HM TREASURY**

2003, page 73

**UNNAMED COUNTERPARTY
TRADING**

2004 pages ii, v, 19, 94, 115
2003, pages 4, 7, 67-71
2002, pages 7, 12, 19, 55

USA PATRIOT ACT

2004, page 4

WHITE LABELING

2004, pages iii, ix, 8

Y2K

1999, pages 5, 12, 13, 41, 87
1998, pages 7, 8, 16, 18, 19, 75

