

**FOREIGN EXCHANGE COMMITTEE  
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY  
OCTOBER 2010**

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
<b>Spot Transactions</b>	441,558	53,597	13.8
<b>Forward Transactions</b>	121,580	36,109	42.2
<b>Foreign Exchange Swaps Transactions</b>	219,620	43,336	24.6
<b>Over the Counter Options</b>	26,291	1,205	4.8
<b>GRAND TOTAL</b>	<b>809,049</b>	<b>134,257</b>	<b>19.9</b>

**Total Monthly Volume**

Instrument	Current Amount Reported	Dollar change over Previous Year	Percent Change over Previous Year
<b>Spot Transactions</b>	9,272,669	737,591	8.6
<b>Forward Transactions</b>	2,553,164	672,829	35.8
<b>Foreign Exchange Swaps Transactions</b>	4,611,976	733,693	18.9
<b>Over the Counter Options</b>	552,221	399	0.1
<b>GRAND TOTAL</b>	<b>16,990,030</b>	<b>2,144,512</b>	<b>14.4</b>

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 October 2009 and 21 in October 2010.

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**OCTOBER 2010**

**1. TOTAL FOREIGN EXCHANGE VOLUME**

Millions of U.S. Dollars

**AVERAGE DAILY VOLUME<sup>a</sup>**

<b>Instrument</b>	<b>Current Amount Reported</b>
Spot transactions	441,558
Outright forwards	121,580
Foreign exchange swaps	219,620
Over-the-counter foreign exchange options	26,291
<b>Total</b>	<b>809,049</b>

**TOTAL MONTHLY VOLUME<sup>a</sup>**

<b>Instrument</b>	<b>Current Amount Reported</b>
Spot transactions	9,272,669
Outright forwards	2,553,164
Foreign exchange swaps	4,611,976
Over-the-counter foreign exchange options	552,221
<b>Total</b>	<b>16,990,030</b>

<sup>a</sup>The data are adjusted for double reporting of trades between reporting dealers.

**FOREIGN EXCHANGE COMMITTEE**  
**SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY**  
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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	
<b>U.S. DOLLAR versus</b>					
Euro	30,125	82,519	61,341	6,180	180,165
Japanese yen	7,945	19,388	14,593	1,156	43,082
British pound	6,594	17,015	17,409	1,483	42,501
Canadian dollar	5,972	12,979	10,399	1,435	30,785
Swiss franc	2,851	6,089	6,606	519	16,065
Australian dollar	6,793	15,827	15,168	909	38,697
Argentine peso	16	22	23	10	71
Brazilian real	546	1,267	948	278	3,039
Chilean peso	175	201	127	35	538
Mexican peso	2,655	4,556	3,405	246	10,862
All other currencies	3,672	6,197	8,140	1,669	19,678
<b>EURO versus</b>					
Japanese yen	2,008	4,544	4,914	241	11,707
British pound	2,215	4,922	4,453	453	12,043
Swiss franc	1,904	3,905	4,931	336	11,076
<b>ALL OTHER CURRENCY PAIRS</b>	3,993	9,144	7,283	829	21,249
<b>Total<sup>a</sup></b>	<b>77,464</b>	<b>188,575</b>	<b>159,740</b>	<b>15,779</b>	<b>441,558</b>

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.

<sup>a</sup>Figures 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	
<b>U.S. DOLLAR versus</b>					
Euro	1,831	2,619	16,703	6,439	27,592
Japanese yen	595	673	5,823	1,484	8,575
British pound	1,088	734	6,162	1,661	9,645
Canadian dollar	773	1,101	4,756	2,233	8,863
Swiss franc	361	343	2,719	477	3,900
Australian dollar	720	999	5,242	1,090	8,051
Argentine peso	58	49	65	24	196
Brazilian real	1,606	2,966	4,375	608	9,555
Chilean peso	524	933	492	69	2,018
Mexican peso	555	668	1,019	178	2,420
All other currencies	4,933	7,919	12,466	2,871	28,189
<b>EURO versus</b>					
Japanese yen	159	93	577	170	999
British pound	226	401	1,455	486	2,568
Swiss franc	236	307	960	170	1,673
<b>ALL OTHER CURRENCY PAIRS</b>	827	1,122	4,296	1,091	7,336
<b>Total<sup>a</sup></b>	<b>14,492</b>	<b>20,927</b>	<b>67,110</b>	<b>19,051</b>	<b>121,580</b>

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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**FOREIGN EXCHANGE COMMITTEE**  
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**OCTOBER 2010**

**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	
<b>U.S. DOLLAR versus</b>					
Euro	9,888	27,336	18,941	3,923	60,088
Japanese yen	6,788	15,195	6,208	1,079	29,270
British pound	4,998	10,183	7,470	1,723	24,374
Canadian dollar	4,644	19,963	5,837	2,586	33,030
Swiss franc	3,208	5,994	3,078	706	12,986
Australian dollar	2,873	6,880	4,119	1,010	14,882
Argentine peso	0	0	0	0	0
Brazilian real	12	43	32	6	93
Chilean peso	12	8	6	1	27
Mexican peso	3,633	8,191	3,101	453	15,378
All other currencies	2,953	8,223	7,652	2,471	21,299
<b>EURO versus</b>					
Japanese yen	25	251	347	76	699
British pound	78	297	780	506	1,661
Swiss franc	47	329	609	271	1,256
<b>ALL OTHER CURRENCY PAIRS</b>	374	1,546	1,998	659	4,577
<b>Total<sup>a</sup></b>	<b>39,533</b>	<b>104,439</b>	<b>60,178</b>	<b>15,470</b>	<b>219,620</b>

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	
<b>U.S. DOLLAR versus</b>					
Euro	1,623	1,764	3,392	1,115	7,894
Japanese yen	769	530	767	261	2,327
British pound	196	240	308	170	914
Canadian dollar	601	455	402	204	1,662
Swiss franc	185	83	119	39	426
Australian dollar	755	461	768	319	2,303
Argentine peso	0	2	2	0	4
Brazilian real	653	374	603	139	1,769
Chilean peso	32	16	43	18	109
Mexican peso	246	147	209	69	671
All other currencies	814	1,244	1,523	412	3,993
<b>EURO versus</b>					
Japanese yen	112	77	167	37	393
British pound	178	131	211	113	633
Swiss franc	166	73	173	31	443
<b>ALL OTHER CURRENCY PAIRS</b>	768	808	939	235	2,750
<b>Total<sup>a</sup></b>	<b>7,098</b>	<b>6,405</b>	<b>9,626</b>	<b>3,162</b>	<b>26,291</b>

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.

<sup>a</sup>Figures may not sum to totals due to rounding.

**FOREIGN EXCHANGE COMMITTEE**  
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**OCTOBER 2010**

**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
<b>U.S. DOLLAR versus</b>							
Euro	24,866	104,271	48,438	89,723	51,905	319,203	152,672
Japanese yen	9,119	27,935	10,114	27,532	24,650	99,350	51,629
British pound	6,678	23,634	14,481	26,844	18,672	90,309	44,025
Canadian dollar	6,046	22,015	17,734	20,428	20,106	86,329	39,273
Swiss franc	4,251	11,345	4,476	10,499	9,408	39,979	22,066
Australian dollar	5,873	18,254	13,841	24,931	12,171	75,070	44,316
Argentine peso	38	133	29	8	138	346	59
Brazilian real	2,101	7,919	1,503	1,240	4,508	17,271	1,740
Chilean peso	526	989	265	121	1,534	3,435	418
Mexican peso	3,540	9,637	8,717	6,091	8,435	36,420	9,545
All other currencies	8,248	27,291	9,814	18,606	21,573	85,532	31,369
<b>EURO versus</b>							
Japanese yen	1,540	5,794	1,667	5,828	1,270	16,099	14,119
British pound	1,488	4,866	4,365	7,168	1,713	19,600	10,848
Swiss franc	1,553	5,526	1,986	6,260	1,475	16,800	8,595
<b>ALL OTHER CURRENCY PAIRS</b>							
	4,587	13,640	4,859	15,435	3,352	41,873	39,100
<b>Total<sup>a</sup></b>	<b>80,454</b>	<b>283,249</b>	<b>142,289</b>	<b>260,714</b>	<b>180,910</b>	<b>947,616</b>	<b>469,774</b>

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.

<sup>a</sup>Figures may not sum to totals due to rounding.

**FOREIGN EXCHANGE COMMITTEE  
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OCTOBER 2010**

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

Millions of U.S. Dollars

	<b>Execution Method</b>					<b>Total Number Total of Trades</b>	
	<b>Interdealer Direct</b>	<b>Customer Direct</b>	<b>Electronic Brokering Systems</b>	<b>Electronic Trading Systems</b>	<b>Voice Broker</b>		
<b>INSTRUMENT</b>							
Spot transactions	38,960	149,414	98,402	173,428	58,807	519,011	422,441
Outright forwards	11,788	48,921	8,133	48,694	18,530	136,066	39,309
Foreign exchange swaps	21,693	70,638	31,666	35,243	99,906	259,146	6,180
OTC FX options	8,013	14,275	4,088	3,349	3,667	33,392	1,844
<b>Total<sup>a</sup></b>	<b>80,454</b>	<b>283,248</b>	<b>142,289</b>	<b>260,714</b>	<b>180,910</b>	<b>947,615</b>	<b>469,774</b>
<b>COUNTERPARTY</b>							
Reporting dealers	80,454	0	53,289	74,065	69,347	277,155	136,188
Banks/other dealers	0	127,492	64,182	44,035	84,638	320,347	171,150
Other financial customers	0	122,485	23,132	126,741	24,293	296,651	139,794
Nonfinancial customers	0	33,270	1,687	15,873	2,632	53,462	22,641
<b>Total<sup>a</sup></b>	<b>80,454</b>	<b>283,247</b>	<b>142,290</b>	<b>260,714</b>	<b>180,910</b>	<b>947,615</b>	<b>469,773</b>

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.



**FOREIGN EXCHANGE COMMITTEE**  
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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	
<b>U.S. DOLLAR versus</b>					
Euro	632,615	1,732,900	1,288,151	129,784	3,783,450
Japanese yen	166,844	407,153	306,451	24,283	904,731
British pound	138,473	357,320	365,598	31,146	892,537
Canadian dollar	125,422	272,557	218,373	30,133	646,485
Swiss franc	59,878	127,864	138,721	10,896	337,359
Australian dollar	142,652	332,360	318,533	19,079	812,624
Argentine peso	340	463	484	209	1,496
Brazilian real	11,456	26,604	19,910	5,836	63,806
Chilean peso	3,669	4,226	2,658	739	11,292
Mexican peso	55,759	95,672	71,496	5,168	228,095
All other currencies	77,109	130,141	170,939	35,057	413,246
<b>EURO versus</b>					
Japanese yen	42,163	95,432	103,184	5,053	245,832
British pound	46,520	103,360	93,513	9,514	252,907
Swiss franc	39,983	82,001	103,556	7,046	232,586
<b>ALL OTHER CURRENCY PAIRS</b>	83,852	192,018	152,935	17,418	446,223
<b>Total<sup>a</sup></b>	<b>1,626,735</b>	<b>3,960,071</b>	<b>3,354,502</b>	<b>331,361</b>	<b>9,272,669</b>

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

<sup>a</sup>Figures may not sum to totals due to rounding.

**FOREIGN EXCHANGE COMMITTEE**  
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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	
<b>U.S. DOLLAR versus</b>					
Euro	38,460	55,009	350,768	135,215	579,452
Japanese yen	12,492	14,132	122,290	31,174	180,088
British pound	22,839	15,404	129,398	34,883	202,524
Canadian dollar	16,235	23,121	99,872	46,886	186,114
Swiss franc	7,572	7,195	57,095	10,010	81,872
Australian dollar	15,118	20,973	110,079	22,884	169,054
Argentine peso	1,225	1,033	1,364	501	4,123
Brazilian real	33,730	62,287	91,873	12,763	200,653
Chilean peso	11,007	19,593	10,331	1,441	42,372
Mexican peso	11,661	14,026	21,392	3,748	50,827
All other currencies	103,597	166,302	261,793	60,284	591,976
<b>EURO versus</b>					
Japanese yen	3,348	1,948	12,108	3,580	20,984
British pound	4,751	8,415	30,551	10,208	53,925
Swiss franc	4,951	6,443	20,170	3,576	35,140
<b>ALL OTHER CURRENCY PAIRS</b>	17,365	23,568	90,208	22,919	154,060
<b>Total<sup>a</sup></b>	<b>304,351</b>	<b>439,449</b>	<b>1,409,292</b>	<b>400,072</b>	<b>2,553,164</b>

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

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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	
<b>U.S. DOLLAR versus</b>					
Euro	207,645	574,050	397,764	82,381	1,261,840
Japanese yen	142,546	319,086	130,365	22,665	614,662
British pound	104,965	213,853	156,870	36,180	511,868
Canadian dollar	97,520	419,220	122,576	54,296	693,612
Swiss franc	67,367	125,880	64,637	14,825	272,709
Australian dollar	60,334	144,474	86,491	21,214	312,513
Argentine peso	0	6	0	0	6
Brazilian real	255	897	665	119	1,936
Chilean peso	261	159	122	12	554
Mexican peso	76,295	172,011	65,128	9,513	322,947
All other currencies	62,011	172,676	160,700	51,898	447,285
<b>EURO versus</b>					
Japanese yen	525	5,261	7,297	1,593	14,676
British pound	1,645	6,227	16,380	10,622	34,874
Swiss franc	979	6,911	12,789	5,696	26,375
<b>ALL OTHER CURRENCY PAIRS</b>	7,849	32,468	41,953	13,849	96,119
<b>Total<sup>a</sup></b>	<b>830,197</b>	<b>2,193,179</b>	<b>1,263,737</b>	<b>324,863</b>	<b>4,611,976</b>

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

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**FOREIGN EXCHANGE COMMITTEE**  
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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	
<b>U.S. DOLLAR versus</b>					
Euro	34,085	37,053	71,227	23,417	165,782
Japanese yen	16,155	11,128	16,112	5,475	48,870
British pound	4,124	5,045	6,464	3,577	19,210
Canadian dollar	12,627	9,562	8,451	4,291	34,931
Swiss franc	3,877	1,751	2,508	829	8,965
Australian dollar	15,853	9,686	16,122	6,702	48,363
Argentine peso	0	45	35	0	80
Brazilian real	13,708	7,858	12,671	2,922	37,159
Chilean peso	680	339	903	371	2,293
Mexican peso	5,173	3,090	4,390	1,454	14,107
All other currencies	17,104	26,134	31,975	8,646	83,859
<b>EURO versus</b>					
Japanese yen	2,348	1,618	3,498	769	8,233
British pound	3,729	2,753	4,436	2,369	13,287
Swiss franc	3,496	1,540	3,633	653	9,322
<b>ALL OTHER CURRENCY PAIRS</b>	16,138	16,971	19,709	4,942	57,760
<b>Total<sup>a</sup></b>	<b>149,097</b>	<b>134,573</b>	<b>202,134</b>	<b>66,417</b>	<b>552,221</b>

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

<sup>a</sup>Figures may not sum to totals due to rounding.

**FOREIGN EXCHANGE COMMITTEE**  
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**OCTOBER 2010**

**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
<b>U.S. DOLLAR versus</b>							
Euro	522,194	2,189,689	1,017,203	1,884,189	1,090,012	6,703,287	3,206,121
Japanese yen	191,498	586,630	212,399	578,168	517,650	2,086,345	1,084,203
British pound	140,245	496,318	304,106	563,721	392,106	1,896,496	924,524
Canadian dollar	126,969	462,310	372,420	428,989	422,222	1,812,910	824,740
Swiss franc	89,269	238,240	94,002	220,482	197,578	839,571	463,383
Australian dollar	123,337	383,339	290,656	523,556	255,581	1,576,469	930,626
Argentine peso	792	2,790	606	169	2,905	7,262	1,238
Brazilian real	44,119	166,302	31,556	26,031	94,667	362,675	36,530
Chilean peso	11,043	20,762	5,555	2,539	32,219	72,118	8,784
Mexican peso	74,345	202,381	183,053	127,915	177,138	764,832	200,448
All other currencies	173,201	573,104	206,088	390,736	453,027	1,796,156	658,749
<b>EURO versus</b>							
Japanese yen	32,331	121,669	35,012	122,383	26,675	338,070	296,499
British pound	31246	102185	91673	150523	35976	411,603	227,814
Swiss franc	32614	116050	41706	131464	30967	352,801	180,485
<b>ALL OTHER CURRENCY PAIRS</b>							
	96332	286433	102038	324130	70391	879,324	821,104
<b>Total<sup>a</sup></b>	<b>1,689,535</b>	<b>5,948,202</b>	<b>2,988,073</b>	<b>5,474,995</b>	<b>3,799,114</b>	<b>19,899,919</b>	<b>9,865,248</b>

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

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OCTOBER 2010**

**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
<b>INSTRUMENT</b>							
Spot transactions	818,156	3,137,699	2,066,444	3,641,990	1,234,955	10,899,244	8,871,261
Outright forwards	247,553	1,027,335	170,789	1,022,573	389,123	2,857,373	825,488
Foreign exchange swaps	455,552	1,483,394	664,986	740,100	2,098,028	5,442,060	129,776
OTC FX options	168,276	299,768	85,854	70,325	77,007	701,230	38,720
<b>Total<sup>a</sup></b>	<b>1,689,537</b>	<b>5,948,196</b>	<b>2,988,073</b>	<b>5,474,988</b>	<b>3,799,113</b>	<b>19,899,907</b>	<b>9,865,245</b>
<b>COUNTERPARTY</b>							
Reporting dealers	1,689,538	0	1,119,063	1,555,372	1,456,288	5,820,261	2,859,950
Banks/other dealers	0	2,677,334	1,347,815	924,729	1,777,389	6,727,267	3,594,152
Other financial customers	0	2,572,184	485,770	2,661,552	510,156	6,229,662	2,935,684
Non-financial customers	0	698,679	35,421	333,331	55,282	1,122,713	475,459
<b>Total<sup>a</sup></b>	<b>1,689,538</b>	<b>5,948,197</b>	<b>2,988,069</b>	<b>5,474,984</b>	<b>3,799,115</b>	<b>19,899,903</b>	<b>9,865,245</b>

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

<sup>a</sup>Figures may not sum to totals due to rounding.

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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
<b>U.S. DOLLAR versus</b>			
Euro	323,333	286,572	7,996
Japanese yen	98,638	86,205	7,723
British pound	130,064	93,330	1,957
Canadian dollar	139,353	60,917	2,069
Swiss franc	45,311	42,514	1,610
Australian dollar	114,789	67,342	2,032
Argentine peso	1,609	3,631	104
Brazilian real	101,401	126,237	6,731
Chilean peso	20,862	31,360	1,151
Mexican peso	31,509	30,480	493
All other currencies	224,352	452,116	19,097
<b>EURO versus</b>			
Japanese yen	12,459	11,657	208
British pound	31,864	25,643	1,162
Swiss franc	19,305	19,827	951
<b>ALL OTHER CURRENCY PAIRS</b>	100,476	69,396	1,542
<b>Total<sup>a</sup></b>	<b>1,395,325</b>	<b>1,407,227</b>	<b>54,826</b>

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

<sup>a</sup>Figures 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
<b>U.S. DOLLAR versus</b>			
Euro	984,917	461,791	22,768
Japanese yen	498,301	249,337	9,556
British pound	430,583	175,540	10,693
Canadian dollar	650,381	130,578	10,165
Swiss franc	244,752	85,608	9,708
Australian dollar	288,852	82,094	1,892
Argentine peso	6	0	0
Brazilian real	1,240	935	14
Chilean peso	279	456	78
Mexican peso	316,477	78,666	4,088
All other currencies	382,617	121,823	4,843
<b>EURO versus</b>			
Japanese yen	11,022	3,604	569
British pound	27,360	8,929	222
Swiss franc	14,118	13,096	133
<b>ALL OTHER CURRENCY PAIRS</b>	69,714	33,617	633
<b>Total<sup>a</sup></b>	<b>3,920,619</b>	<b>1,446,074</b>	<b>75,362</b>

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

<sup>a</sup>Figures may not sum to totals due to rounding.



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**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
<b>U.S. DOLLAR versus</b>			
Euro	98,487	76,949	24,425
Japanese yen	26,026	25,435	13,555
British pound	12,920	7,401	3,007
Canadian dollar	22,965	21,045	3,539
Swiss franc	5,946	4,348	2,545
Australian dollar	32,419	22,554	9,236
Argentine peso	0	10	70
Brazilian real	14,112	29,186	7,566
Chilean peso	1,429	1,400	145
Mexican peso	9,177	8,467	1,631
All other currencies	35,796	53,615	11,545
<b>EURO versus</b>			
Japanese yen	5,660	3,635	1,277
British pound	8,015	7,413	1,579
Swiss franc	4,723	6,313	1,775
<b>ALL OTHER</b>	30,045	33,438	10,406
<b>CURRENCY PAIRS</b>			
<b>Total<sup>a</sup></b>	<b>307,720</b>	<b>301,209</b>	<b>92,301</b>

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

<sup>a</sup>Figures may not sum to totals due to rounding.