

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	395,604	-22,216	-5.3
Forward Transactions	131,671	27,891	26.9
Foreign Exchange Swaps Transactions	224,163	21,385	10.5
Over the Counter Options	47,296	17,520	58.8
GRAND TOTAL	798,734	44,580	5.9

Total Monthly Volume

Instrument	Current Amount Reported	Dollar change over Previous Year	Percent Change over Previous Year
Spot Transactions	8,307,668	-884,423	-9.6
Forward Transactions	2,765,104	481,984	21.1
Foreign Exchange Swaps Transactions	4,707,477	246,310	5.5
Over the Counter Options	993,186	338,093	51.6
GRAND TOTAL	16,773,435	181,964	1.1

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.

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1. TOTAL FOREIGN EXCHANGE VOLUME

Millions of U.S. Dollars

AVERAGE DAILY VOLUME^a

Instrument	Current Amount Reported
Spot transactions	395,604
Outright forwards	131,671
Foreign exchange swaps	224,163
Over-the-counter foreign exchange options	47,296
Total	798,734

TOTAL MONTHLY VOLUME^a

Instrument	Current Amount Reported
Spot transactions	8,307,668
Outright forwards	2,765,104
Foreign exchange swaps	4,707,477
Over-the-counter foreign exchange options	993,186
Total	16,773,435

^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	24,261	62,706	35,547	13,966	136,480
Japanese yen	10,353	23,802	13,973	3,532	51,660
British pound	5,654	13,744	10,956	3,422	33,776
Canadian dollar	5,976	11,568	7,114	2,330	26,988
Swiss franc	3,226	7,178	5,465	1,529	17,398
Australian dollar	5,426	13,458	9,917	2,320	31,121
Argentine peso	9	49	25	5	88
Brazilian real	353	1,276	1,571	334	3,534
Chilean peso	157	288	173	36	654
Mexican peso	2,494	3,809	2,222	707	9,232
All other currencies	3,170	6,384	6,905	2,310	18,769
EURO versus					
Japanese yen	3,052	8,092	5,638	1,422	18,204
British pound	2,143	4,704	3,786	989	11,622
Swiss franc	2,004	4,687	4,309	1,024	12,024
ALL OTHER CURRENCY PAIRS	4,490	11,098	6,664	1,802	24,054
Total^a	72,768	172,843	114,265	35,728	395,604

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.

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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	2,198	2,961	17,122	6,784	29,065
Japanese yen	1,091	1,494	7,020	2,102	11,707
British pound	919	1,132	5,702	2,055	9,808
Canadian dollar	711	1,440	5,440	2,317	9,908
Swiss franc	480	832	2,742	1,163	5,217
Australian dollar	658	791	5,913	1,046	8,408
Argentine peso	51	131	65	21	268
Brazilian real	3,103	3,827	4,079	566	11,575
Chilean peso	467	978	457	86	1,988
Mexican peso	458	442	1,427	307	2,634
All other currencies	4,106	6,682	12,582	3,134	26,504
EURO versus					
Japanese yen	147	192	823	346	1,508
British pound	111	168	1,417	422	2,118
Swiss franc	167	130	742	509	1,548
ALL OTHER CURRENCY PAIRS	786	2,201	4,555	1,873	9,415
Total^a	15,453	23,401	70,086	22,731	131,671

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.

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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	10,968	37,553	17,269	5,328	71,118
Japanese yen	6,450	14,416	5,637	1,443	27,946
British pound	3,589	10,604	4,595	1,234	20,022
Canadian dollar	4,513	23,396	6,909	2,515	37,333
Swiss franc	1,993	6,779	2,174	440	11,386
Australian dollar	1,685	6,621	3,779	872	12,957
Argentine peso	0	1	0	0	1
Brazilian real	0	43	34	1	78
Chilean peso	5	15	3	1	24
Mexican peso	2,107	5,749	2,092	527	10,475
All other currencies	3,289	10,353	6,517	1,199	21,358
EURO versus					
Japanese yen	61	202	433	123	819
British pound	89	308	688	434	1,519
Swiss franc	18	150	421	336	925
ALL OTHER CURRENCY PAIRS	183	3,289	2,814	1,916	8,202
Total^a	34,950	119,479	53,365	16,369	224,163

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.

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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	1,678	1,501	2,268	3,028	8,475
Japanese yen	925	1,085	2,034	1,478	5,522
British pound	309	346	586	1,219	2,460
Canadian dollar	526	495	289	1,357	2,667
Swiss franc	220	176	289	1,448	2,133
Australian dollar	705	615	573	1,520	3,413
Argentine peso	4	24	0	3	31
Brazilian real	668	585	546	934	2,733
Chilean peso	19	148	53	143	363
Mexican peso	336	425	237	476	1,474
All other currencies	738	977	1,937	4,487	8,139
EURO versus					
Japanese yen	167	112	481	428	1,188
British pound	167	156	112	418	853
Swiss franc	225	144	342	1,469	2,180
ALL OTHER CURRENCY PAIRS	1,253	1,319	1,794	1,299	5,665
Total^a	7,940	8,108	11,541	19,707	47,296

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.

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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	17,147	93,344	48,183	71,508	54,064	284,246	123,633
Japanese yen	7,850	35,138	14,123	32,266	26,274	115,651	52,228
British pound	4,003	19,551	14,047	22,137	16,796	76,534	39,512
Canadian dollar	5,552	19,692	19,373	19,202	24,802	88,621	36,711
Swiss franc	3,397	13,241	5,506	10,748	9,160	42,052	21,439
Australian dollar	3,920	14,857	12,242	21,159	12,192	64,370	36,471
Argentine peso	52	145	69	39	146	451	55
Brazilian real	3,658	8,677	1,981	904	6,824	22,044	1,893
Chilean peso	392	1,425	259	124	1,477	3,677	476
Mexican peso	2,858	7,562	5,606	5,118	8,062	29,206	8,353
All other currencies	6,531	31,801	10,290	16,375	21,074	86,071	31,988
EURO versus							
Japanese yen	1,095	8,252	2,519	10,388	2,890	25,144	15,908
British pound	994	5,014	3,632	6,996	1,984	18,620	10,693
Swiss franc	1,009	7,480	1,835	7,137	1,631	19,092	8,249
ALL OTHER CURRENCY PAIRS							
	4,817	20,976	6,908	16,762	4,584	54,047	38,329
Total^a	63,275	287,155	146,573	240,863	191,960	929,826	425,938

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.

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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	21,394	127,595	97,294	153,062	69,020	468,365	366,949
Outright forwards	11,655	56,254	9,253	50,171	19,786	147,119	50,051
Foreign exchange swaps	21,597	69,188	35,514	34,683	98,130	259,112	5,324
OTC FX options	8,630	34,116	4,514	2,948	5,023	55,231	3,611
Total^a	63,276	287,153	146,575	240,864	191,959	929,827	425,935
COUNTERPARTY							
Reporting dealers	63,276	0	55,923	68,882	74,120	262,201	118,740
Banks/other dealers	0	130,073	67,279	34,403	92,076	323,831	150,767
Other financial customers	0	86,212	18,393	121,750	22,904	249,259	118,125
Nonfinancial customers	0	70,868	4,980	15,827	2,859	94,534	38,304
Total^a	63,276	287,153	146,575	240,862	191,959	929,825	425,936

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.

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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	509,489	1,316,836	746,488	293,294	2,866,107
Japanese yen	217,404	499,850	293,427	74,167	1,084,848
British pound	118,731	288,617	230,074	71,868	709,290
Canadian dollar	125,495	242,921	149,395	48,926	566,737
Swiss franc	67,751	150,732	114,763	32,104	365,350
Australian dollar	113,937	282,614	208,259	48,716	653,526
Argentine peso	194	1,030	525	102	1,851
Brazilian real	7,411	26,791	32,981	7,015	74,198
Chilean peso	3,287	6,057	3,643	754	13,741
Mexican peso	52,379	79,984	46,654	14,845	193,862
All other currencies	66,577	134,066	145,010	48,509	394,162
EURO versus					
Japanese yen	64,099	169,923	118,395	29,868	382,285
British pound	44,996	98,779	79,507	20,772	244,054
Swiss franc	42,075	98,436	90,499	21,498	252,508
ALL OTHER CURRENCY PAIRS	94,299	233,065	139,952	37,833	505,149
Total^a	1,528,124	3,629,701	2,399,572	750,271	8,307,668

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	46,161	62,181	359,563	142,471	610,376
Japanese yen	22,918	31,364	147,424	44,143	245,849
British pound	19,297	23,766	119,746	43,152	205,961
Canadian dollar	14,937	30,234	114,239	48,665	208,075
Swiss franc	10,086	17,466	57,586	24,422	109,560
Australian dollar	13,808	16,607	124,163	21,962	176,540
Argentine peso	1,064	2,746	1,374	433	5,617
Brazilian real	65,173	80,377	85,666	11,882	243,098
Chilean peso	9,815	20,529	9,606	1,815	41,765
Mexican peso	9,610	9,280	29,963	6,448	55,301
All other currencies	86,219	140,320	264,221	65,806	556,566
EURO versus					
Japanese yen	3,090	4,039	17,287	7,262	31,678
British pound	2,341	3,531	29,754	8,865	44,491
Swiss franc	3,501	2,739	15,583	10,699	32,522
ALL OTHER CURRENCY PAIRS	16,511	46,216	95,646	39,332	197,705
Total^a	324,531	491,395	1,471,821	477,357	2,765,104

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	230,333	788,622	362,657	111,895	1,493,507
Japanese yen	135,453	302,741	118,375	30,307	586,876
British pound	75,372	222,689	96,488	25,914	420,463
Canadian dollar	94,775	491,315	145,089	52,820	783,999
Swiss franc	41,845	142,350	45,659	9,233	239,087
Australian dollar	35,388	139,048	79,363	18,322	272,121
Argentine peso	0	22	0	0	22
Brazilian real	8	908	709	15	1,640
Chilean peso	112	325	60	14	511
Mexican peso	44,243	120,738	43,933	11,064	219,978
All other currencies	69,059	217,422	136,854	25,173	448,508
EURO versus					
Japanese yen	1,271	4,243	9,091	2,579	17,184
British pound	1,867	6,477	14,446	9,105	31,895
Swiss franc	387	3,152	8,849	7,059	19,447
ALL OTHER CURRENCY PAIRS	3,833	69,063	59,101	40,242	172,239
Total^a	733,946	2,509,115	1,120,674	343,742	4,707,477

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	35,248	31,513	47,625	63,588	177,974
Japanese yen	19,415	22,777	42,718	31,040	115,950
British pound	6,494	7,257	12,301	25,604	51,656
Canadian dollar	11,053	10,387	6,075	28,487	56,002
Swiss franc	4,626	3,695	6,075	30,406	44,802
Australian dollar	14,795	12,918	12,025	31,916	71,654
Argentine peso	87	499	0	70	656
Brazilian real	14,035	12,295	11,462	19,611	57,403
Chilean peso	398	3,104	1,118	2,997	7,617
Mexican peso	7,049	8,921	4,987	9,999	30,956
All other currencies	15,498	20,525	40,673	94,221	170,917
EURO versus					
Japanese yen	3,508	2,356	10,101	8,995	24,960
British pound	3,504	3,267	2,349	8,774	17,894
Swiss franc	4,730	3,021	7,183	30,851	45,785
ALL OTHER CURRENCY PAIRS	26,309	27,699	37,671	27,281	118,960
Total^a	166,749	170,234	242,363	413,840	993,186

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 of Trades	
	Interdealer Direct	Customer Direct	Electronic Brokering Systems	Electronic Trading Systems	Voice Broker		
U.S. DOLLAR versus							
Euro	360,084	1,960,220	1,011,844	1,501,667	1,135,335	5,969,150	2,596,303
Japanese yen	164,847	737,888	296,592	677,595	551,744	2,428,666	1,096,786
British pound	84,067	410,580	294,983	464,879	352,725	1,607,234	829,745
Canadian dollar	116,601	413,523	406,834	403,241	520,835	1,861,034	770,923
Swiss franc	71,341	278,051	115,634	225,698	192,355	883,079	450,211
Australian dollar	82,310	311,989	257,079	444,330	256,028	1,351,736	765,882
Argentine peso	1,091	3,047	1,455	819	3,074	9,486	1,161
Brazilian real	76,828	182,218	41,597	18,993	143,308	462,944	39,743
Chilean peso	8,238	29,923	5,441	2,613	31,010	77,225	9,991
Mexican peso	60,016	158,801	117,731	107,482	169,312	613,342	175,423
All other currencies	137,147	667,812	216,097	343,871	442,544	1,807,471	671,746
EURO versus							
Japanese yen	22,998	173,301	52,907	218,150	60,687	528,043	334,064
British pound	20882	105291	76267	146907	41665	391,012	224,545
Swiss franc	21180	157085	38542	149880	34243	400,930	173,223
ALL OTHER CURRENCY PAIRS							
	101161	440488	145059	351993	96265	1,134,966	804,904
Total^a	1,328,791	6,030,217	3,078,062	5,058,118	4,031,130	19,526,318	8,944,650

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 of Trades	
	Interdealer Direct	Customer Direct	Electronic Brokering Systems	Electronic Trading Systems	Voice Broker			
INSTRUMENT								
Spot transactions	449,272	2,679,491	2,043,169	3,214,303	1,449,417	9,835,652	7,705,932	
Outright forwards	244,753	1,181,333	194,310	1,053,589	415,502	3,089,487	1,051,071	
Foreign exchange swaps	453,528	1,452,947	745,790	728,334	2,060,723	5,441,322	111,808	
OTC FX options	181,237	716,443	94,790	61,900	105,483	1,159,853	75,840	
Total^a	1,328,790	6,030,214	3,078,059	5,058,126	4,031,125	19,526,314	8,944,651	
COUNTERPARTY								
Reporting dealers	1,328,791	0	1,174,378	1,446,517	1,556,526	5,506,212	2,493,533	
Banks/other dealers	0	2,731,534	1,412,854	722,471	1,933,590	6,800,449	3,166,112	
Other financial customers	0	1,810,450	386,247	2,556,753	480,976	5,234,426	2,480,618	
Non-financial customers	0	1,488,230	104,580	332,375	60,039	1,985,224	804,388	
Total^a	1,328,791	6,030,214	3,078,059	5,058,116	4,031,131	19,526,311	8,944,651	

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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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	336,178	308,440	11,909
Japanese yen	144,255	121,629	2,869
British pound	116,965	102,231	6,054
Canadian dollar	141,358	78,021	3,625
Swiss franc	67,043	51,939	654
Australian dollar	132,954	54,820	2,565
Argentine peso	3,862	2,722	91
Brazilian real	180,035	121,709	6,514
Chilean peso	24,943	25,656	970
Mexican peso	37,733	24,802	2,369
All other currencies	258,752	371,769	12,252
EURO versus			
Japanese yen	20,316	14,113	331
British pound	25,013	21,407	404
Swiss franc	21,441	14,347	225
ALL OTHER CURRENCY PAIRS	139,602	72,944	1,655
Total^a	1,650,450	1,386,549	52,487

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	1,126,928	568,188	28,712
Japanese yen	473,728	235,333	13,258
British pound	319,826	150,493	25,506
Canadian dollar	721,054	125,793	31,911
Swiss franc	190,428	84,793	5,704
Australian dollar	235,676	66,610	5,216
Argentine peso	22	0	0
Brazilian real	1,454	193	0
Chilean peso	352	218	52
Mexican peso	212,565	46,802	4,840
All other currencies	388,193	119,616	9,748
EURO versus			
Japanese yen	8,247	8,860	1,345
British pound	14,830	18,032	893
Swiss franc	8,171	11,652	6
ALL OTHER CURRENCY PAIRS	114,805	59,055	2,203
Total^a	3,816,279	1,495,638	129,394

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
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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
U.S. DOLLAR versus			
Euro	102,650	89,956	20,609
Japanese yen	59,739	50,433	25,182
British pound	27,310	20,696	10,138
Canadian dollar	24,132	30,353	12,561
Swiss franc	22,367	13,649	13,408
Australian dollar	35,497	36,417	14,529
Argentine peso	32	291	420
Brazilian real	26,644	39,244	5,546
Chilean peso	1,780	5,051	1,182
Mexican peso	15,908	18,251	3,843
All other currencies	39,707	115,681	31,022
EURO versus			
Japanese yen	12,643	13,240	2,574
British pound	10,069	9,374	1,949
Swiss franc	28,516	13,936	8,062
ALL OTHER CURRENCY PAIRS	44,062	68,431	32,770
Total^a	451,056	525,003	183,795

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.