

**FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
OCTOBER 2014**

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	570,719	183,849	47.5
Forward Transactions	220,450	59,861	37.3
Foreign Exchange Swaps Transactions	239,390	2,052	0.9
Over the Counter Options	64,868	33,398	106.1
GRAND TOTAL	1,095,427	279,160	34.2

Total Monthly Volume

Instrument	Current Amount Reported	Dollar change over Previous Year	Percent Change over Previous Year
Spot Transactions	13,126,525	4,228,522	47.5
Forward Transactions	5,070,378	1,376,863	37.3
Foreign Exchange Swaps Transactions	5,505,900	47,179	0.9
Over the Counter Options	1,491,939	768,135	106.1
GRAND TOTAL	25,194,742	6,420,699	34.2

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

There were 23 trading days in October 2013 and 23 in October 2014.

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1. TOTAL FOREIGN EXCHANGE VOLUME

Millions of U.S. Dollars

AVERAGE DAILY VOLUME^a

Instrument	Current Amount Reported
Spot transactions	570,719
Outright forwards	220,450
Foreign exchange swaps	239,390
Over-the-counter foreign exchange options	64,868
Total	1,095,427

TOTAL MONTHLY VOLUME^a

Instrument	Current Amount Reported
Spot transactions	13,126,525
Outright forwards	5,070,378
Foreign exchange swaps	5,505,900
Over-the-counter foreign exchange options	1,491,939
Total	25,194,742

^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	37,880	43,708	75,887	12,577	170,052
Japanese yen	27,264	27,122	51,833	7,357	113,576
British pound	11,595	9,133	24,734	4,300	49,762
Canadian dollar	7,306	7,332	14,725	3,038	32,401
Swiss franc	3,956	3,563	8,073	1,243	16,835
Australian dollar	8,331	7,107	15,598	3,226	34,262
Argentine peso	1	0	1	4	6
Brazilian real	917	462	2,110	407	3,896
Chilean peso	102	108	123	52	385
Mexican peso	3,536	4,150	7,936	1,053	16,675
All other currencies	11,490	8,449	26,601	5,322	51,862
EURO versus					
Japanese yen	3,660	2,300	7,658	757	14,375
British pound	2,541	2,159	4,888	1,434	11,022
Swiss franc	2,105	1,325	3,793	786	8,009
ALL OTHER CURRENCY PAIRS	10,011	8,345	20,551	8,694	47,601
Total^a	130,695	125,263	264,511	50,250	570,719

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 three 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	3,339	2,988	27,903	16,646	50,876
Japanese yen	2,342	1,793	17,012	3,677	24,824
British pound	1,039	900	12,348	3,444	17,731
Canadian dollar	983	1,166	8,019	2,931	13,099
Swiss franc	636	250	3,186	767	4,839
Australian dollar	1,254	1,080	5,613	1,789	9,736
Argentine peso	16	21	36	11	84
Brazilian real	4,240	3,344	8,069	1,116	16,769
Chilean peso	768	1,428	848	295	3,339
Mexican peso	550	633	2,892	433	4,508
All other currencies	7,476	6,360	22,390	6,442	42,668
EURO versus					
Japanese yen	146	115	1,434	316	2,011
British pound	437	229	4,496	546	5,708
Swiss franc	309	116	1,134	511	2,070
ALL OTHER CURRENCY PAIRS	1,573	1,472	15,785	3,358	22,188
Total^a	25,108	21,895	131,165	42,282	220,450

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 three 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	13,482	24,387	21,345	6,281	65,495
Japanese yen	6,829	10,452	11,759	3,600	32,640
British pound	6,248	9,860	8,301	2,493	26,902
Canadian dollar	6,048	13,759	6,781	2,413	29,001
Swiss franc	2,362	4,966	2,398	816	10,542
Australian dollar	1,805	4,796	4,607	1,169	12,377
Argentine peso	0	0	0	0	0
Brazilian real	0	6	1	5	12
Chilean peso	4	44	8	1	57
Mexican peso	3,982	8,923	4,086	349	17,340
All other currencies	5,699	9,254	9,912	3,150	28,015
EURO versus					
Japanese yen	45	117	472	100	734
British pound	60	251	773	453	1,537
Swiss franc	142	135	428	265	970
ALL OTHER CURRENCY PAIRS	2,086	4,111	4,399	3,172	13,768
Total^a	48,792	91,061	75,270	24,267	239,390

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 three trading days in October.

^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	6,173	3,391	8,860	1,660	20,084
Japanese yen	3,960	2,470	6,146	1,353	13,929
British pound	591	400	815	96	1,902
Canadian dollar	908	1,058	878	267	3,111
Swiss franc	463	392	234	56	1,145
Australian dollar	999	922	2,196	234	4,351
Argentine peso	0	0	0	0	0
Brazilian real	2,046	984	1,796	166	4,992
Chilean peso	27	36	30	5	98
Mexican peso	534	371	630	95	1,630
All other currencies	1,556	1,139	3,538	585	6,818
EURO versus					
Japanese yen	189	163	373	10	735
British pound	383	120	581	23	1,107
Swiss franc	346	110	452	33	941
ALL OTHER CURRENCY PAIRS	1,242	556	2,015	212	4,025
Total^a	19,417	12,112	28,544	4,795	64,868

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 three 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	35,260	96,474	38,731	160,648	36,266	367,379	178,976
Japanese yen	21,307	65,442	21,503	95,704	21,406	225,362	143,902
British pound	8,905	25,016	10,430	54,310	17,107	115,768	58,640
Canadian dollar	8,103	25,511	13,410	33,084	12,747	92,855	56,235
Swiss franc	3,815	9,648	5,418	17,123	4,771	40,775	24,424
Australian dollar	6,385	18,765	7,798	32,591	7,573	73,112	57,323
Argentine peso	15	25	0	6	60	106	34
Brazilian real	6,715	11,527	1,605	4,911	8,113	32,871	3,752
Chilean peso	739	1,392	128	1,144	1,376	4,779	735
Mexican peso	4,885	16,398	5,760	13,757	7,952	48,752	19,307
All other currencies	16,034	43,060	17,906	61,376	17,205	155,581	101,714
EURO versus							
Japanese yen	2,065	4,916	1,870	12,702	339	21,892	23,156
British pound	2,476	4,971	1,908	12,303	1,135	22,793	12,793
Swiss franc	1,497	4,086	1,619	6,922	768	14,892	9,201
ALL OTHER CURRENCY PAIRS							
	9,407	28,442	7,239	48,156	9,248	102,492	98,367
Total^a	127,608	355,673	135,325	554,737	146,066	1,319,409	788,559

Notes: The amounts reported in the table are averaged over twenty three trading days in October 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 Total of Trades	
	Interdealer Direct	Customer Direct	Electronic Brokering Systems	Electronic Trading Systems	Voice Broker		
INSTRUMENT							
Spot transactions	75,200	190,773	76,815	342,598	16,020	701,406	707,230
Outright forwards	16,861	70,006	11,724	133,022	13,940	245,553	71,740
Foreign exchange swaps	17,007	67,218	43,711	69,605	90,633	288,174	6,956
OTC FX options	18,542	27,677	3,075	9,513	25,471	84,278	2,634
Total^a	127,610	355,674	135,325	554,738	146,064	1,319,411	788,560
COUNTERPARTY							
Reporting dealers	127,611	0	49,307	197,835	73,248	448,001	255,598
Banks/other dealers	0	96,592	33,571	85,883	34,285	250,331	132,700
Other financial customers	0	207,800	47,322	214,643	29,721	499,486	334,902
Nonfinancial customers	0	51,283	5,124	56,376	8,810	121,593	65,360
Total^a	127,611	355,675	135,324	554,737	146,064	1,319,411	788,560

Notes: The amounts reported in the table are averaged over twenty three 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	871,231	1,005,295	1,745,402	289,270	3,911,198
Japanese yen	627,081	623,812	1,192,152	169,204	2,612,249
British pound	266,692	210,060	568,878	98,896	1,144,526
Canadian dollar	168,047	168,635	338,665	69,882	745,229
Swiss franc	90,990	81,938	185,674	28,593	387,195
Australian dollar	191,604	163,461	358,758	74,191	788,014
Argentine peso	26	3	25	92	146
Brazilian real	21,086	10,634	48,539	9,356	89,615
Chilean peso	2,357	2,494	2,823	1,185	8,859
Mexican peso	81,319	95,439	182,521	24,227	383,506
All other currencies	264,262	194,338	611,822	122,410	1,192,832
EURO versus					
Japanese yen	84,178	52,901	176,132	17,422	330,633
British pound	58,445	49,650	112,422	32,989	253,506
Swiss franc	48,425	30,466	87,232	18,070	184,193
ALL OTHER CURRENCY PAIRS	230,246	191,945	472,674	199,959	1,094,824
Total^a	3,005,989	2,881,071	6,083,719	1,155,746	13,126,525

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	76,804	68,720	641,759	382,858	1,170,141
Japanese yen	53,863	41,232	391,274	84,582	570,951
British pound	23,900	20,706	284,010	79,209	407,825
Canadian dollar	22,600	26,817	184,443	67,414	301,274
Swiss franc	14,626	5,759	73,288	17,644	111,317
Australian dollar	28,847	24,842	129,097	41,156	223,942
Argentine peso	361	485	817	261	1,924
Brazilian real	97,511	76,909	185,588	25,660	385,668
Chilean peso	17,654	32,853	19,509	6,785	76,801
Mexican peso	12,649	14,550	66,509	9,969	103,677
All other currencies	171,946	146,288	514,963	148,169	981,366
EURO versus					
Japanese yen	3,360	2,655	32,977	7,275	46,267
British pound	10,061	5,278	103,397	12,560	131,296
Swiss franc	7,118	2,659	26,084	11,755	47,616
ALL OTHER CURRENCY PAIRS	36,184	33,850	363,055	77,224	510,313
Total^a	577,484	503,603	3,016,770	972,521	5,070,378

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	310,076	560,899	490,944	144,463	1,506,382
Japanese yen	157,063	240,387	270,465	82,811	750,726
British pound	143,698	226,776	190,934	57,344	618,752
Canadian dollar	139,112	316,448	155,956	55,490	667,006
Swiss franc	54,324	114,214	55,153	18,761	242,452
Australian dollar	41,515	110,310	105,956	26,898	284,679
Argentine peso	0	0	0	0	0
Brazilian real	0	140	34	117	291
Chilean peso	84	1,009	192	17	1,302
Mexican peso	91,587	205,225	93,977	8,022	398,811
All other currencies	131,082	212,832	227,968	72,449	644,331
EURO versus					
Japanese yen	1,034	2,687	10,852	2,291	16,864
British pound	1,387	5,765	17,768	10,409	35,329
Swiss franc	3,276	3,095	9,843	6,094	22,308
ALL OTHER CURRENCY PAIRS	47,988	94,554	101,173	72,952	316,667
Total^a	1,122,226	2,094,341	1,731,215	558,118	5,505,900

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	141,988	78,000	203,781	38,174	461,943
Japanese yen	91,073	56,814	141,352	31,120	320,359
British pound	13,585	9,206	18,740	2,216	43,747
Canadian dollar	20,890	24,339	20,183	6,152	71,564
Swiss franc	10,643	9,020	5,373	1,279	26,315
Australian dollar	22,971	21,208	50,501	5,373	100,053
Argentine peso	0	0	0	0	0
Brazilian real	47,061	22,630	41,305	3,815	114,811
Chilean peso	621	817	694	116	2,248
Mexican peso	12,286	8,534	14,500	2,179	37,499
All other currencies	35,786	26,200	81,380	13,461	156,827
EURO versus					
Japanese yen	4,339	3,742	8,569	238	16,888
British pound	8,810	2,763	13,364	526	25,463
Swiss franc	7,959	2,526	10,396	768	21,649
ALL OTHER CURRENCY PAIRS	28,561	12,799	46,341	4,872	92,573
Total^a	446,573	278,598	656,479	110,289	1,491,939

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	810,977	2,218,903	890,819	3,694,896	834,112	8,449,707	4,116,443
Japanese yen	490,068	1,505,175	494,571	2,201,182	492,332	5,183,328	3,309,735
British pound	204,822	575,375	239,896	1,249,138	393,459	2,662,690	1,348,718
Canadian dollar	186,377	586,762	308,419	760,941	293,173	2,135,672	1,293,409
Swiss franc	87,756	221,901	124,614	393,827	109,725	937,823	561,752
Australian dollar	146,866	431,599	179,353	749,590	174,173	1,681,581	1,318,435
Argentine peso	352	575	1	142	1,380	2,450	791
Brazilian real	154,446	265,117	36,907	112,963	186,593	756,026	86,285
Chilean peso	16,989	32,016	2,945	26,320	31,642	109,912	16,915
Mexican peso	112,358	377,160	132,487	316,400	182,896	1,121,301	444,072
All other currencies	368,786	990,379	411,839	1,411,652	395,726	3,578,382	2,339,413
EURO versus							
Japanese yen	47,498	113,075	43,004	292,153	7,797	503,527	532,596
British pound	56954	114338	43889	282974	26104	524,259	294,241
Swiss franc	34435	93985	37237	159196	17658	342,511	211,615
ALL OTHER CURRENCY PAIRS							
	216361	654156	166493	1107590	212714	2,357,314	2,262,450
Total^a	2,935,045	8,180,516	3,112,474	12,758,964	3,359,484	30,346,483	18,136,870

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	1,729,608	4,387,786	1,766,742	7,879,749	368,465	16,132,350	16,266,282
Outright forwards	387,801	1,610,138	269,641	3,059,512	320,618	5,647,710	1,650,016
Foreign exchange swaps	391,157	1,546,020	1,005,362	1,600,904	2,084,566	6,628,009	159,992
OTC FX options	426,477	636,574	70,734	218,803	585,836	1,938,424	60,580
Total^a	2,935,043	8,180,518	3,112,479	12,758,968	3,359,485	30,346,493	18,136,870
COUNTERPARTY							
Reporting dealers	2,935,046	0	1,134,065	4,550,216	1,684,708	10,304,035	5,878,756
Banks/other dealers	0	2,221,611	772,139	1,975,300	788,558	5,757,608	3,052,095
Other financial customers	0	4,779,393	1,088,414	4,936,797	683,583	11,488,187	7,702,740
Non-financial customers	0	1,179,514	117,859	1,296,658	202,635	2,796,666	1,503,279
Total^a	2,935,046	8,180,518	3,112,477	12,758,971	3,359,484	30,346,496	18,136,870

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	679,950	551,633	15,350
Japanese yen	317,991	299,039	7,775
British pound	245,164	184,591	1,961
Canadian dollar	174,407	144,284	5,172
Swiss franc	60,996	64,543	394
Australian dollar	146,073	104,502	2,201
Argentine peso	703	1,503	75
Brazilian real	302,011	172,857	8,300
Chilean peso	41,447	51,896	1,101
Mexican peso	60,541	54,174	1,603
All other currencies	524,344	613,164	15,797
EURO versus			
Japanese yen	30,015	19,322	273
British pound	76,290	63,708	1,350
Swiss franc	28,000	25,992	740
ALL OTHER CURRENCY PAIRS	276,517	242,514	27,453
Total^a	2,964,449	2,593,722	89,545

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	1,216,816	580,008	19,617
Japanese yen	650,513	248,043	9,226
British pound	513,609	242,720	6,110
Canadian dollar	623,032	161,718	21,358
Swiss franc	222,646	73,435	683
Australian dollar	240,695	83,054	2,432
Argentine peso	0	0	0
Brazilian real	228	63	0
Chilean peso	345	1,020	20
Mexican peso	378,961	106,478	4,948
All other currencies	565,444	199,771	10,189
EURO versus			
Japanese yen	8,801	8,829	265
British pound	17,726	18,720	257
Swiss franc	10,328	15,239	9
ALL OTHER CURRENCY PAIRS	222,137	139,967	2,545
Total^a	4,671,281	1,879,065	77,659

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	287,151	273,837	42,935
Japanese yen	135,525	233,074	42,825
British pound	33,621	19,355	4,349
Canadian dollar	39,562	42,437	10,450
Swiss franc	8,777	22,490	5,688
Australian dollar	61,194	58,213	3,611
Argentine peso	0	0	0
Brazilian real	73,206	80,288	8,376
Chilean peso	962	1,703	200
Mexican peso	18,935	27,255	3,588
All other currencies	61,581	94,526	36,499
EURO versus			
Japanese yen	9,042	10,132	2,046
British pound	15,289	18,075	906
Swiss franc	5,651	21,673	2,277
ALL OTHER	41,708	61,597	17,820
CURRENCY PAIRS			
Total^a	792,204	964,655	181,570

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.