

**FOREIGN EXCHANGE COMMITTEE
SEMI-ANNUAL FOREIGN EXCHANGE VOLUME SURVEY
OCTOBER 2015**

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	374,957	-195,762	-34.3
Forward Transactions	174,675	-45,775	-20.8
Foreign Exchange Swaps Transactions	219,677	-19,713	-8.2
Over the Counter Options	39,941	-24,927	-38.4
GRAND TOTAL	809,250	-286,177	-26.1

Total Monthly Volume

Instrument	Current Amount Reported	Dollar change over Previous Year	Percent Change over Previous Year
Spot Transactions	8,249,064	-4,877,461	-37.2
Forward Transactions	3,842,767	-1,227,611	-24.2
Foreign Exchange Swaps Transactions	4,832,963	-672,937	-12.2
Over the Counter Options	878,659	-613,280	-41.1
GRAND TOTAL	17,803,453	-7,391,289	-29.3

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 2014 and 22 in October 2015.

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1. TOTAL FOREIGN EXCHANGE VOLUME

Millions of U.S. Dollars

AVERAGE DAILY VOLUME^a

Instrument	Current Amount Reported
Spot transactions	374,957
Outright forwards	174,675
Foreign exchange swaps	219,677
Over-the-counter foreign exchange options	39,941
Total	809,250

TOTAL MONTHLY VOLUME^a

Instrument	Current Amount Reported
Spot transactions	8,249,064
Outright forwards	3,842,767
Foreign exchange swaps	4,832,963
Over-the-counter foreign exchange options	878,659
Total	17,803,453

^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	25,672	29,519	41,208	10,103	106,502
Japanese yen	14,294	13,381	26,883	4,385	58,943
British pound	7,511	7,246	14,861	2,872	32,490
Canadian dollar	7,129	8,216	12,536	2,753	30,634
Swiss franc	2,322	2,534	4,461	1,536	10,853
Australian dollar	5,188	4,831	8,514	2,201	20,734
Argentine peso	0	0	0	11	11
Brazilian real	608	325	1,270	343	2,546
Chilean peso	84	115	184	61	444
Mexican peso	3,516	3,326	4,737	702	12,281
All other currencies	10,635	8,794	19,449	5,392	44,270
EURO versus					
Japanese yen	2,129	1,858	4,700	256	8,943
British pound	2,054	1,521	3,644	1,096	8,315
Swiss franc	880	831	1,611	208	3,530
ALL OTHER CURRENCY PAIRS	7,365	7,156	14,851	5,089	34,461
Total^a	89,387	89,653	158,909	37,008	374,957

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 two 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	2,150	2,420	21,943	10,533	37,046
Japanese yen	1,388	1,118	13,491	2,859	18,856
British pound	1,189	639	9,454	2,582	13,864
Canadian dollar	787	1,023	6,495	1,962	10,267
Swiss franc	1,023	230	2,672	929	4,854
Australian dollar	778	841	4,556	1,065	7,240
Argentine peso	15	22	17	16	70
Brazilian real	2,967	2,289	5,777	917	11,950
Chilean peso	608	1,259	1,018	158	3,043
Mexican peso	417	494	2,077	376	3,364
All other currencies	7,500	8,689	21,580	5,479	43,248
EURO versus					
Japanese yen	102	73	1,288	94	1,557
British pound	416	213	2,950	261	3,840
Swiss franc	306	97	650	245	1,298
ALL OTHER CURRENCY PAIRS	1,425	1,150	8,932	2,671	14,178
Total^a	21,071	20,557	102,900	30,147	174,675

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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	14,270	22,392	19,718	3,734	60,114
Japanese yen	9,628	11,781	10,079	1,742	33,230
British pound	7,301	13,362	9,183	1,855	31,701
Canadian dollar	6,310	12,857	9,554	2,532	31,253
Swiss franc	1,880	2,945	1,840	544	7,209
Australian dollar	1,344	4,081	2,171	558	8,154
Argentine peso	0	0	0	0	0
Brazilian real	0	1	32	4	37
Chilean peso	4	14	9	5	32
Mexican peso	3,658	5,855	2,743	470	12,726
All other currencies	4,410	8,270	6,642	1,442	20,764
EURO versus					
Japanese yen	52	180	302	79	613
British pound	72	158	494	294	1,018
Swiss franc	37	55	294	213	599
ALL OTHER CURRENCY PAIRS	2,187	3,150	4,500	2,390	12,227
Total^a	51,153	85,101	67,561	15,862	219,677

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 two 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	4,377	2,367	5,326	833	12,903
Japanese yen	1,511	1,182	2,141	998	5,832
British pound	275	237	276	63	851
Canadian dollar	802	830	812	184	2,628
Swiss franc	247	156	245	261	909
Australian dollar	381	405	952	71	1,809
Argentine peso	0	0	0	0	0
Brazilian real	868	487	855	106	2,316
Chilean peso	16	42	21	11	90
Mexican peso	341	281	322	97	1,041
All other currencies	2,122	1,733	4,178	537	8,570
EURO versus					
Japanese yen	174	161	357	5	697
British pound	132	67	104	74	377
Swiss franc	17	11	37	0	65
ALL OTHER CURRENCY PAIRS	586	408	685	174	1,853
Total^a	11,849	8,367	16,311	3,414	39,941

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 two 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	23,084	62,293	26,754	105,933	44,966	263,030	107,454
Japanese yen	11,570	30,126	12,680	61,665	27,638	143,679	62023
British pound	5,297	17,798	8,641	43,699	19,743	95,178	37950
Canadian dollar	8,042	22,098	11,653	33,120	14,897	89,810	53893
Swiss franc	1,961	6,161	2,753	13,801	4,621	29,297	14506
Australian dollar	3,738	10,108	3,460	21,744	6,572	45,622	35987
Argentine peso	14	27	0	10	44	95	27
Brazilian real	4,497	7,398	341	3,388	5,668	21,292	3009
Chilean peso	652	1,352	40	1,054	1,222	4,320	753
Mexican peso	4,518	8,080	4,714	10,355	9,679	37,346	15690
All other currencies	15,738	35,934	12,929	56,906	20,012	141,519	80303
EURO versus							
Japanese yen	1,234	3,276	897	7,857	1,002	14,266	11723
British pound	1910	3009	981	8341	1980	16,221	9701
Swiss franc	445	1760	605	3513	408	6,731	5111
ALL OTHER CURRENCY PAIRS							
	6510	15639	3940	40130	8060	74,279	72808
Total^a	89,210	225,059	90,388	411,516	166,512	982,685	510,938

Notes: The amounts reported in the table are averaged over twenty two 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	46,134	111,158	46,406	222,439	38,201	464,338	436,034
Outright forwards	13,634	49,949	6,285	111,468	14,401	195,737	65,943
Foreign exchange swaps	17,684	50,170	36,954	71,248	94,773	270,829	7,182
OTC FX options	11,761	13,781	744	6,361	19,137	51,784	1,779
Total^a	89,213	225,058	90,389	411,516	166,512	982,688	510,938
COUNTERPARTY							
Reporting dealers	89,212	0	35,581	125,919	96,193	346,905	159,333
Banks/other dealers	0	64,332	29,870	68,946	40,529	203,677	99,364
Other financial customers	0	131,059	22,290	170,768	21,563	345,680	205,283
Nonfinancial customers	0	29,668	2,647	45,884	8,228	86,427	46,958
Total^a	89,212	225,059	90,388	411,517	166,513	982,689	510,938

Notes: The amounts reported in the table are averaged over twenty two 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	564,786	649,423	906,565	222,270	2,343,044
Japanese yen	314,473	294,379	591,433	96,461	1,296,746
British pound	165,237	159,409	326,946	63,175	714,767
Canadian dollar	156,842	180,752	275,795	60,569	673,958
Swiss franc	51,094	55,752	98,139	33,800	238,785
Australian dollar	114,131	106,275	187,303	48,412	456,121
Argentine peso	5	1	5	236	247
Brazilian real	13,367	7,157	27,949	7,542	56,015
Chilean peso	1,840	2,530	4,054	1,348	9,772
Mexican peso	77,362	73,168	104,214	15,451	270,195
All other currencies	233,969	193,477	427,873	118,633	973,952
EURO versus					
Japanese yen	46,848	40,867	103,406	5,625	196,746
British pound	45,179	33,456	80,170	24,103	182,908
Swiss franc	19,362	18,287	35,433	4,578	77,660
ALL OTHER CURRENCY PAIRS	162,036	157,426	326,719	111,967	758,148
Total^a	1,966,531	1,972,359	3,496,004	814,170	8,249,064

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	47,293	53,248	482,738	231,719	814,998
Japanese yen	30,532	24,593	296,795	62,904	414,824
British pound	26,148	14,050	207,995	56,799	304,992
Canadian dollar	17,324	22,512	142,884	43,161	225,881
Swiss franc	22,511	5,050	58,784	20,446	106,791
Australian dollar	17,108	18,502	100,237	23,425	159,272
Argentine peso	335	477	364	346	1,522
Brazilian real	65,281	50,357	127,087	20,171	262,896
Chilean peso	13,375	27,689	22,405	3,466	66,935
Mexican peso	9,183	10,876	45,700	8,267	74,026
All other currencies	165,004	191,151	474,762	120,536	951,453
EURO versus					
Japanese yen	2,250	1,613	28,329	2,057	34,249
British pound	9,155	4,683	64,900	5,734	84,472
Swiss franc	6,739	2,124	14,303	5,389	28,555
ALL OTHER CURRENCY PAIRS	31,354	25,291	196,499	58,757	311,901
Total^a	463,592	452,216	2,263,782	663,177	3,842,767

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	313,930	492,622	433,806	82,146	1,322,504
Japanese yen	211,822	259,188	221,744	38,321	731,075
British pound	160,630	293,957	202,018	40,800	697,405
Canadian dollar	138,825	282,853	210,183	55,710	687,571
Swiss franc	41,360	64,784	40,488	11,971	158,603
Australian dollar	29,569	89,781	47,752	12,272	179,374
Argentine peso	0	0	0	0	0
Brazilian real	8	20	700	88	816
Chilean peso	90	308	195	112	705
Mexican peso	80,478	128,818	60,351	10,345	279,992
All other currencies	97,019	181,944	146,135	31,722	456,820
EURO versus					
Japanese yen	1,141	3,963	6,652	1,731	13,487
British pound	1,595	3,485	10,869	6,473	22,422
Swiss franc	819	1,219	6,473	4,681	13,192
ALL OTHER CURRENCY PAIRS	48,121	69,296	99,004	52,576	268,997
Total^a	1,125,407	1,872,238	1,486,370	348,948	4,832,963

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	96,292	52,076	117,161	18,319	283,848
Japanese yen	33,237	25,994	47,097	21,947	128,275
British pound	6,051	5,218	6,061	1,395	18,725
Canadian dollar	17,647	18,258	17,875	4,037	57,817
Swiss franc	5,435	3,433	5,383	5,747	19,998
Australian dollar	8,382	8,901	20,936	1,556	39,775
Argentine peso	0	0	0	0	0
Brazilian real	19,097	10,724	18,815	2,338	50,974
Chilean peso	351	934	452	251	1,988
Mexican peso	7,510	6,188	7,093	2,141	22,932
All other currencies	46,683	38,125	91,917	11,822	188,547
EURO versus					
Japanese yen	3,827	3,541	7,846	109	15,323
British pound	2,894	1,465	2,295	1,620	8,274
Swiss franc	384	243	817	1	1,445
ALL OTHER CURRENCY PAIRS	12,887	8,970	15,064	3,817	40,738
Total^a	260,677	184,070	358,812	75,100	878,659

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	507,855	1,370,436	588,597	2,330,526	989,243	5,786,657	2,363,989
Japanese yen	254,535	662,764	278,965	1,356,638	608,046	3,160,948	1,364,507
British pound	116,536	391,554	190,099	961,377	434,345	2,093,911	834,908
Canadian dollar	176,930	486,146	256,367	728,643	327,735	1,975,821	1,185,653
Swiss franc	43,149	135,545	60,559	303,627	101,672	644,552	319,131
Australian dollar	82,242	222,380	76,122	478,362	144,587	1,003,693	791,709
Argentine peso	310	600	1	227	964	2,102	602
Brazilian real	98,939	162,747	7,511	74,541	124,700	468,438	66,191
Chilean peso	14,350	29,747	887	23,180	26,879	95,043	16,574
Mexican peso	99,405	177,766	103,713	227,812	212,943	821,639	345,171
All other currencies	346,230	790,551	284,434	1,251,935	440,257	3,113,407	1,766,667
EURO versus							
Japanese yen	27,149	72,069	19,728	172,845	22,049	313,840	257,900
British pound	42022	66194	21583	183498	43566	356,863	213,412
Swiss franc	9799	38730	13319	77293	8975	148,116	112,443
ALL OTHER CURRENCY PAIRS							
	143212	344057	86683	882870	177313	1,634,135	1,601,774
Total^a	1,962,663	4,951,286	1,988,568	9,053,374	3,663,274	21,619,165	11,240,631

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	1,014,947	2,445,486	1,020,934	4,893,663	840,425	10,215,455	9,592,755
Outright forwards	299,943	1,098,879	138,278	2,452,304	316,818	4,306,222	1,450,740
Foreign exchange swaps	389,044	1,103,740	812,985	1,567,459	2,085,008	5,958,236	157,993
OTC FX options	258,734	303,182	16,366	139,949	421,022	1,139,253	39,142
Total^a	1,962,668	4,951,287	1,988,563	9,053,375	3,663,273	21,619,166	11,240,630
COUNTERPARTY							
Reporting dealers	1,962,666	0	782,789	2,770,219	2,116,237	7,631,911	3,505,319
Banks/other dealers	0	1,415,295	657,144	1,516,814	891,631	4,480,884	2,186,008
Other financial customers	0	2,883,300	490,387	3,756,891	474,380	7,604,958	4,516,219
Non-financial customers	0	652,694	58,242	1,009,447	181,026	1,901,409	1,033,085
Total^a	1,962,666	4,951,289	1,988,562	9,053,371	3,663,274	21,619,162	11,240,631

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	390,741	456,786	14,758
Japanese yen	207,277	229,440	8,627
British pound	166,891	160,485	3,757
Canadian dollar	125,709	114,376	3,107
Swiss franc	58,717	70,245	331
Australian dollar	90,750	84,575	1,046
Argentine peso	661	1,104	87
Brazilian real	195,846	125,588	6,738
Chilean peso	32,635	47,104	564
Mexican peso	39,227	41,428	2,541
All other currencies	436,745	651,475	28,225
EURO versus			
Japanese yen	20,371	15,954	163
British pound	45,102	44,833	3,680
Swiss franc	18,274	16,893	115
ALL OTHER CURRENCY PAIRS	183,001	155,681	4,560
Total^a	2,011,947	2,215,967	78,299

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	1,027,185	595,398	13,837
Japanese yen	601,971	322,159	18,757
British pound	551,989	301,268	4,765
Canadian dollar	643,626	174,366	8,390
Swiss franc	137,661	61,583	709
Australian dollar	142,158	65,470	1,302
Argentine peso	0	0	0
Brazilian real	578	245	1
Chilean peso	120	600	74
Mexican peso	272,263	86,461	1,731
All other currencies	356,055	184,648	13,119
EURO versus			
Japanese yen	9,539	5,067	17
British pound	9,981	13,473	559
Swiss franc	6,013	7,946	41
ALL OTHER CURRENCY PAIRS	201,193	112,682	3,236
Total^a	3,960,332	1,931,366	66,538

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 2015

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	139,936	212,336	27,863
Japanese yen	78,563	69,735	13,208
British pound	14,013	8,289	2,467
Canadian dollar	37,832	33,581	4,043
Swiss franc	12,755	11,107	1,572
Australian dollar	19,523	24,452	4,172
Argentine peso	0	0	0
Brazilian real	31,913	25,311	12,841
Chilean peso	543	1,709	82
Mexican peso	13,686	13,720	3,029
All other currencies	38,331	126,663	70,232
EURO versus			
Japanese yen	9,870	8,652	624
British pound	6,414	3,341	1,404
Swiss franc	770	915	141
ALL OTHER CURRENCY PAIRS	18,355	26,659	8,601
Total^a	422,504	566,470	150,279

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.