

Index to 1996-2002 Annual Reports

AMICUS BRIEFS

2001, page 12
1997, page 2
1996, page 3

ANNEX A

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

BARRIER OPTIONS

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 BANKING SUPERVISION

1999, pages 7, 13, 89

BRAZILIAN REAL

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
1996, page 3

CANADIAN FOREIGN EXCHANGE COMMITTEE

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

CLS

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

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

DOCUMENT OF ORGANIZATION

2002, page 69
2001, page 73
2000, page 111
1999, page 99
1998, page 59
1997, page 69
1996, page 101

E-COMMERCE

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
1996, page 3

EMERGING MARKETS TRADERS ASSOCIATION (EMTA)

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
1996, 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
1996, page 3

FINANCIAL MARKETS ASSOCIATION-USA

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 TRANSACTION PROCESSING

2002, page 48
1999, pages 8, 49

FX AND CURRENCY OPTION DEFINITIONS

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
1996, page 63

GUIDELINES FOR FOREIGN EXCHANGE TRADING ACTIVITIES

2002, pages 5, 31
2001, pages 7, 8, 31, 35, 46
2000, pages 5, 6, 17, 69
1999, page 18
1996, page 17

HAGUE CONVENTION

2002, pages 11, 12
2001, page 12

HONG KONG FOREIGN EXCHANGE AND MONEY MARKET PRACTICES COMMITTEE

2002, page 15
2001, page 14

GUIDELINES FOR TRANSACTIONS INVOLVING INTERMEDIARIES

1998, page 12

IMPLIED VOLATILITY RATES FOR FX OPTIONS

2000, pages 7, 107

INDONESIAN RUPIAH

2002, page 42
2001, pages 8, 15, 17, 38, 63
1998, pages 6, 12, 79

INTERNATIONAL CURRENCY OPTIONS MARKET MASTER AGREEMENT (ICOM)

2002, page 35
2000, page 32
1999, pages 12, 59, 70, 95
1998, page 12
1997, page 5
1996, page 1

INTERNATIONAL FOREIGN EXCHANGE AND OPTIONS MASTER AGREEMENT (FEOMA)

2002, pages 6, 35
2000, page 32
1999, pages 12, 59, 70, 95
1998, page 12
1997, page 5
1996, page 3

INTERNATIONAL FOREIGN EXCHANGE MASTER AGREEMENT (IFEMA)

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)

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
1996, page 3

KOREAN WON

2002, page 42
2001, pages 9, 14, 69, 70

LEGAL OPINIONS

2002, page 12
2001, page 12
2000, page 11
1999, page 12
1998, page 11
1997, page 3

MALAYSIAN RINGGIT

1998, pages 6, 79

MANAGING OPERATIONAL RISK IN COLLATERALIZED FOREIGN EXCHANGE

2001, page 19
1997, page 21

MANAGEMENT OF OPERATIONAL RISKS IN FOREIGN EXCHANGE

2002, pages 5, 9, 15, 19
1996, page 33

MARKET DISRUPTIONS

2002, pages 6, 17, 35, 53, 63
2001, pages 7, 8, 12, 19, 37

MARKET VOLATILITY

2001, pages 6, 35

NON-DELIVERABLE FORWARDS (NDFS)

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
1996, page 3

PRIME BROKERAGE

2002, pages 8, 12

REGULATORY ISSUES

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
1996, page 3

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

2002, pages 9, 33
1998, pages 3, 17
1997, page 3
1996, page 4

SINGAPORE FOREIGN EXCHANGE MARKET COMMITTEE

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

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

SWIFT

2002, page 37
2001, pages 8, 59
2000, pages 6, 99

TAIWAN DOLLAR

2002, page 43
2001, pages 8, 15, 47, 65

"T+1"

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

TOKYO FOREIGN EXCHANGE MARKET PRACTICES COMMITTEE

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

TRIENNIAL SURVEY

2001, pages 7, 51 (see U.S. Foreign Exchange *Triennial Survey*)

U.K. JOINT STANDING COMMITTEE

2002, pages 7, 9, 15, 55
2000, page 14
1999, pages 13, 14, 42
1998, page 16

UNNAMED COUNTERPARTY TRADING

2002, pages 7, 12, 19, 55

U.S. FOREIGN EXCHANGE MARKET TRIENNIAL SURVEY

2001, pages 7, 51
1998, pages 4, 53

Y2K

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