

# Index to 1997-2007 Annual Reports

## **ALGORITHMIC TRADING**

2006, pages 1, 14, 15, 19, 21

## **AMICUS BRIEFS**

2004, page 5  
2001, page 12  
1997, page 2

## **ANNEX A**

2007, pages 11, 15, 19  
2006, pages 27, 33-39, 43  
2005, pages 72, 76, 122, 167,  
171-190, 197  
2004, pages 43, 50, 57, 64, 71, 78, 85  
2002, pages 35, 65  
2001, pages 9, 14, 67, 69  
2000, pages 10, 14, 105

## **ARGENTINE PESO**

2005, pages 187, 188  
2002, pages 6, 17, 41, 53, 63, 65  
2001, pages 9, 12, 14, 67

## **AUTODEALING**

2006, pages 1, 7, 13, 15-17, 19,  
21-24, 79  
2005, pages ii, iv, 3, 4

## **BANK FOR INTERNATIONAL SETTLEMENTS TRIENNIAL SURVEY**

2006, page 14  
2005, pages 3, 28, 29, 220  
2004, pages vii, ix, 7, 8, 13, 131  
2003, pages 15, 85  
2001, pages 7, 51  
1998, pages 4, 53

## **BARRIER OPTIONS**

2007, pages 5, 36, 37  
2006, pages 43-44, 48  
2005, pages ii, iv, 3, 8, 129-169  
2003, page 8  
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 BANK SUPERVISION**

2005, pages 26, 27  
2003, pages 8, 81  
1999, pages 7, 13, 89

## **BEST EXECUTION**

2007, pages 1, 36  
2006, page 7

## **BRAZILIAN REAL**

2005, page 184  
2003, page 4  
2002, page 41  
2000, page 103  
1999, page 95

## **BRITISH BANKERS' ASSOCIATION**

2005, pages 81, 109  
2002, pages 13, 15  
2001, page 14  
2000, pages 13, 32  
1999, pages 11, 13, 42  
1998, pages 12, 15  
1997, pages 5, 9

## **CANADIAN FOREIGN EXCHANGE COMMITTEE**

2007, pages 39, 40  
2006, pages 2, 14-15, 45-46  
2005, pages 81, 109, 255  
2003, page 95  
2002, page 15  
2001, page 6  
2000, page 14  
1999, pages 13, 42, 43  
1998, page 16  
1997, page 5

## **CHINESE RENMINBI**

2006, pages 33, 38-39, 41  
2005, page 178  
2004, pages vi, 47-53, 121

## **CLS BANK**

2007, page 8  
2006, pages 9-10  
2005, pages 4, 8, 28  
2004, pages 8, 156, 163  
2003, pages 16, 38, 96  
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

## **COLOMBIAN PESO**

2006, pages 33, 35-36

## **COMPENSATION AGREEMENT**

2007, page 35  
2005, pages 40, 63-68, 194, 215

## **COMPLIANCE FORUM**

2006, pages 1, 2

## **CONTINGENCY PLANNING**

2005, page 29  
2004, page 31  
2003, pages 4, 44, 57, 73  
2002, pages 8, 18, 57  
2001, pages 6, 12, 19, 45

## **CONTRACTS FOR DIFFERENCES (CFDs)**

2007, page 41  
2006, page 47  
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

#### **DERIVATIVES**

2007, pages 28, 32-33  
2006, page 14  
2005, pages i, iv, 5, 8, 81-127, 129-169,  
171-190  
2004, pages ix, 7, 23, 24  
2003, page 75

#### **DOCUMENT OF ORGANIZATION**

2007, page 81  
2006, page 87  
2005, page 263  
2004, page 167  
2003, page 103  
2002, page 69  
2001, page 73  
2000, page 111  
1999, page 99  
1998, page 59  
1997, page 69

#### **E-COMMERCE**

2003, pages 7, 17-18  
2002, pages 9, 17, 20, 33  
2001, pages 7, 9, 19, 41  
2000, pages 5, 17  
1999, pages 9, 12, 18

#### **ELECTRONIC BROKERING**

2007, pages 25, 26  
2006, pages 16, 21-23  
1998, page 23  
1997, pages 13, 35

#### **ELECTRONIC TRADING**

2007, pages 1, 5, 7, 25-26, 36, 42  
2006, pages 1, 7, 9, 14, 16, 23, 48

#### **EMTA (EMERGING MARKETS TRADERS ASSOCIATION)**

2007, pages 5, 7, 11, 13, 15, 16, 19, 35  
2006, pages 7, 9, 25, 27-28, 33-38, 39-40,  
41, 43  
2005, pages 3, 4, 5, 7, 8, 31, 49, 71, 73, 83,  
131, 161, 173, 197  
2004, pages ii, vi, ix, 3, 4, 7, 37, 43, 47, 54,  
61, 68, 75, 82, 121  
2003, pages 3, 8, 33

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

#### **ETHICS**

2007, pages 35, 36  
2006, pages 13, 17  
2005, pages i, v, 18, 26, 27  
2004, pages ix, 104, 119  
2003, pages 7, 79

#### **EUROPEAN COMMITTEES**

2003, 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

#### **EUROPEAN FINANCIAL MARKETS LAWYERS GROUP**

2007, page 7  
2006, page 9

#### **FINANCIAL MARKETS ASSOCIATION-USA**

2007, page 81  
2006, pages 9, 87  
2005, pages 21, 264  
2004, page 168  
2003, page 104  
2002, pages 13, 70  
2001, pages 14, 74  
2000, page 13

#### **FINANCIAL MARKETS LAW COMMITTEE**

2007, page 7  
2006, page 9

#### **FINANCIAL MARKETS LAWYERS GROUP**

2007, pages 7, 37  
2006, pages 7, 9, 31

#### **FORCE MAJEURE PROVISIONS**

1999, pages 7, 11, 13, 16, 59  
1998, pages 8, 12  
1997, page 58

#### **FOREIGN EXCHANGE COMMITTEE GLOBAL CONFERENCE**

2006, pages 1, 2

#### **FOREIGN EXCHANGE JOINT STANDING COMMITTEE**

2007, pages 7, 39  
2006, pages 2, 9, 13, 14, 25, 45  
2005, pages 4, 7, 20, 195, 219, 220, 255  
2004, pages ii, viii, 8, 94, 111, 116, 127, 131  
2003, pages 4, 67, 70  
2002, pages 7, 9, 15, 55  
2000, page 14  
1999, pages 13, 14, 42  
1998, page 16

#### **FOREIGN EXCHANGE TRANSACTION PROCESSING**

2002, page 48  
1999, pages 8, 49

#### **FOREIGN EXCHANGE TRANSACTION PROCESSING: EXECUTION-TO-SETTLEMENT RECOMMENDATIONS FOR NONDEALER PARTICIPANTS**

2007, page 37  
2006, page 15  
2005, pages 20, 30, 41, 200, 215  
2004, pages i, vii, ix, 5, 7, 8, 11-34, 109

#### **1998 FX AND CURRENCY OPTION DEFINITIONS**

2007, pages 7, 11, 15, 19, 35  
2006, pages 9, 25, 27, 33-39, 43  
2005, pages 7, 8, 49, 72, 76, 83, 115, 116,  
117, 122, 131, 161, 167, 173, 197  
2004, pages vi, 43, 50, 57, 64, 71, 78, 85  
2003, page 31  
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

#### **GUIDELINES FOR FOREIGN EXCHANGE TRADING ACTIVITIES**

2007, pages 1, 5, 21-37  
2006, pages 7, 15, 19, 23  
2005, pages 3, 4, 19, 41, 199, 215  
2004, pages i, ii, iv, v, viii, 7, 8, 14, 91-94,  
109, 110, 119  
2003, pages 7, 79  
2002, pages 5, 31  
2001, pages 7, 8, 31, 35, 46  
2000, pages 5, 6, 17, 69  
1999, page 18

## **GUIDELINES FOR TRANSACTIONS INVOLVING INTERMEDIARIES**

1998, page 12

## **HAGUE CONVENTION**

2006, page 9  
2002, pages 11, 12  
2001, page 12

## **HONG KONG FOREIGN EXCHANGE AND MONEY MARKET PRACTICES COMMITTEE/TREASURY MARKETS FORUM OF HONG KONG**

2006, pages 2, 15, 39  
2005, page 197  
2004, pages 4, 7, 37, 121  
2003, pages 4, 8  
2002, page 15  
2001, page 14

## **IMPLIED VOLATILITY RATES FOR FOREIGN EXCHANGE OPTIONS**

2000, pages 7, 107

## **INDIAN RUPEE**

2006, pages 33-34, 39, 41  
2005, page 180  
2004, pages vi, 61-67, 121

## **INDONESIAN RUPIAH**

2006, pages 39, 41  
2005, pages 176, 179, 197  
2004, pages vi, 54-60, 121  
2002, page 42  
2001, pages 8, 15, 17, 38, 63  
1998, pages 6, 12, 79

## **INTERNATIONAL CURRENCY OPTIONS MARKET MASTER AGREEMENT (ICOM)**

2007, pages 7, 8, 37  
2006, pages 9, 10  
2005, pages 7, 8, 115  
2004, pages 3, 5, 26  
2003, page 23  
2002, page 35  
2000, page 32  
1999, pages 12, 59, 70, 95  
1998, page 12  
1997, page 5

## **INTERNATIONAL FOREIGN EXCHANGE AND CURRENCY OPTION MASTER AGREEMENT (IFXCO)**

2007, pages 7, 8, 17  
2006, pages 9, 10, 31-32  
2005, pages ii, iv, 7, 8, 81-127  
2004, pages 4, 5

## **INTERNATIONAL FOREIGN EXCHANGE AND OPTIONS MASTER AGREEMENT (FEOMA)**

2007, pages 7, 8, 17  
2006, pages 9, 10  
2005, pages 7, 8, 115  
2004, pages 3, 5, 26  
2003, pages 5, 23  
2002, pages 6, 35  
2000, page 32  
1999, pages 12, 59, 70, 95  
1998, page 12  
1997, page 5

## **INTERNATIONAL FOREIGN EXCHANGE MASTER AGREEMENT (IFEMA)**

2007, pages 7, 8, 17  
2006, pages 9, 10  
2005, pages 7, 8, 115  
2004, pages 3, 5, 26  
2003, page 23  
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)**

2007, pages 5, 7, 11, 15, 17, 19, 35  
2006, pages 7, 9, 25, 27, 33-35, 37-39, 43  
2005, pages 3, 5, 7, 8, 31, 49, 83, 115, 116, 131, 161, 197  
2004, pages 3, 5, 26, 43, 121  
2003, pages 3, 23, 33  
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

## **JAPANESE BANKERS ASSOCIATION**

2005, pages 81, 109

## **KOREAN WON**

2006, pages 33, 37, 39, 41  
2005, pages 180, 185, 189  
2004, pages vi, 68-74, 121  
2002, page 42  
2001, pages 9, 14, 69, 70

## **LATENCY**

2006, pages 1, 16, 19, 22, 23

## **LEGAL OPINIONS**

2007, page 8  
2006, page 10  
2005, page 8  
2004, page 5  
2003, page 5  
2002, page 12  
2001, page 12  
2000, page 11  
1999, page 12  
1998, page 11  
1997, page 3

## **MALAYSIAN RINGGIT**

2006, page 41  
2005, pages ii, iv, 69-79, 175, 197-198  
2004, pages ix, 7  
1998, pages 6, 79

## **MANAGEMENT OF OPERATIONAL RISK IN FOREIGN EXCHANGE**

2007, page 37  
2006, page 15  
2005, pages 3, 20, 30, 41, 215  
2004, pages i, vii, ix, 5, 7, 14, 95-99, 109, 125  
2003, pages 11-66  
2002, pages 5, 9, 15, 19

## **MANAGING OPERATIONAL RISK IN COLLATERALIZED FOREIGN EXCHANGE**

2007, pages 28, 37  
2001, page 19  
1997, page 21

## **MANDATE (AUTHORIZATION) LETTERS**

2005, pages 199-202  
2004, page 117  
2003, page 7

## **MARKET DISRUPTIONS**

2003, page 57  
2002, pages 6, 17, 35, 53, 63  
2001, pages 7, 8, 12, 19, 37

## **MARKET VOLATILITY**

2007, page 36  
2001, pages 6, 35

## **MASTER CONFIRMATION AGREEMENT FOR NON-DELIVERABLE FORWARDS (MASTER CONFIRMATION AGREEMENT)**

2007, pages 7, 13, 15-17  
2006, pages 1, 7, 9, 25, 27

**MASTER FX GIVE-UP AGREEMENT**

2005, pages i, iii, 8, 39, 40, 43, 47-62,  
193-194, 215

**NATIONAL AUSTRALIA BANK**

2005, pages 3, 26, 27  
2004, pages i, vii, 5, 7, 105, 125

**NON-DELIVERABLE FOREIGN EXCHANGE TRANSACTIONS, INCLUDING NON-DELIVERABLE FORWARDS (NDFs)**

2007, pages 5, 7, 8, 13, 15-17  
2006, pages 9, 10, 25, 27-28, 39, 41  
2005, pages 4, 5, 69-79, 197-198  
2004, pages vi, 4, 7, 35-89, 121-123  
2003, pages 8, 50  
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

**OPERATION WOODEN NICKEL**

2004, pages i, 105, 110

**PERUVIAN SOL**

2007, page 19  
2006, pages 33, 35-36

**PHILIPPINE PESO**

2006, pages 33, 34, 39, 41  
2005, page 181  
2004, pages vi, 75-81, 121

**POINTS**

2007, pages 26, 37  
2004, pages iv, 93, 105, 106, 119  
2003, pages 7, 79

**PRIME BROKERAGE**

2007, pages 1, 5, 8, 21, 25  
2006, pages 1, 10, 15-17, 21-24  
2005, pages i, ii, iii, 3, 15, 16, 29, 33-46,  
215-216  
2004, pages iii, ix, 5  
2003, page 20  
2002, pages 8, 12

**REGULATORY ISSUES**

2003, pages 74-78  
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

**REPUTATIONAL RISK**

2007, pages 25, 30  
2006, pages 1, 16, 19, 23

**RETAIL AGGREGATION**

2005, pages ii, iii, iv, 8, 16, 203, 205-207  
2004, pages iii, ix, 8

**RETAIL FOREIGN EXCHANGE**

2007, page 1  
2006, pages 1, 7

**RETAIL FOREIGN EXCHANGE LETTER**

2005, pages i, ii, iii, 3, 8, 18, 203-213

**ROMANIAN LEU**

2005, pages 176, 195-196

**RUSSIAN RUBLE**

2005, page 177  
1998, pages 6, 81

**SECURITIES INDUSTRY AND FINANCIAL MARKETS ASSOCIATION**

2007, page 7  
2006, page 9

**SECURITIES INDUSTRY ASSOCIATION (SIA)**

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

**SEMINARS**

2003, page 4  
2002, pages 9, 33  
1998, pages 3, 17  
1997, page 3

**SINGAPORE FOREIGN EXCHANGE MARKET COMMITTEE**

2007, pages 39, 40  
2006, pages 2, 14, 39, 41, 45  
2005, pages 4, 71, 77, 197, 219, 220, 255  
2004, pages ii, v, vi, ix, 4, 7, 37, 40, 44, 51,  
58, 65, 72, 79, 87, 115, 121-123  
2003, pages 4, 8  
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**

2005, pages 201, 202  
2004, page 27

2003, pages 27, 28  
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

**SURVEY OF NORTH AMERICAN FOREIGN EXCHANGE VOLUME**

2007, pages 5, 39-67  
2006, pages 7, 14, 45, 47-73  
2005, pages ii, iv, 4, 14, 20, 217-247  
2004, pages ii, viii, 8, 129-152

**SWIFT**

2005, pages 201, 202  
2003, pages 8, 32, 33  
2002, page 37  
2001, pages 8, 59  
2000, pages 6, 99

**T+1**

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

**TAIWANESE DOLLAR**

2006, pages 39, 41  
2005, pages 182-183, 186  
2004, pages vi, 82-89, 121  
2002, page 43  
2001, pages 8, 15, 47, 65

**TOKYO FOREIGN EXCHANGE MARKET COMMITTEE**

2006, pages 2, 14-15, 39  
2004, pages v, 4, 7, 37, 121  
2003, pages 4, 8  
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

**TURKISH LIRA**

2005, page 178

2004, pages 127-128

**UNITED KINGDOM, HM TREASURY**

2003, page 73

**UNNAMED COUNTERPARTY TRADING**

2007, page 37

2004, pages ii, v, 19, 94, 115

2003, pages 4, 7, 67-71

2002, pages 7, 12, 19, 55

**USA PATRIOT ACT**

2007, page 8

2006, page 8

2005, page 206

2004, page 4

**USER'S GUIDE: 2004 ASIAN  
CURRENCY NON-DELIVERABLE  
FOREIGN EXCHANGE  
DOCUMENTATION**

2006, page 39

2005, pages 72, 197

**WHITE LABELING**

2006, pages 15-16, 19, 21, 23

2005, pages ii, iii, iv, 8, 14, 16, 29, 203,  
208-209

2004, pages iii, ix, 8

**Y2K**

1999, pages 5, 12, 13, 41, 87

1998, pages 7, 8, 16, 18, 19, 75