

Index to 1997-2008 Annual Reports

ALGORITHMIC TRADING

2008, page 1
2006, pages 1, 14-15, 19, 21

AMICUS BRIEFS

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

ANNEX A

2008, pages 8, 35-46
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

2008, pages 32, 33, 52
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

2008, page 32
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

2008, pages 47-48
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

2008, pages 1, 7-8, 11, 27
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

2008, page 31
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)

2008, page 51
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

2008, pages 28-29
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

2008, page 81
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

2008, pages 21-22
2007, pages 25-26
2006, pages 16, 21-23
1998, page 23
1997, pages 13, 35

ELECTRONIC TRADING

2008, pages 1, 11-13, 21-22, 52
2007, pages 1, 5, 7, 25-26, 36, 42
2006, pages 1, 7, 9, 14, 16, 23, 48

EMTA (EMERGING MARKETS TRADERS ASSOCIATION)

2008, pages 5, 7-8, 11-15, 35-46
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 3-5, 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

2008, pages 31-32
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

2008, page 7
2007, page 7
2006, page 9

FINANCIAL MARKETS ASSOCIATION-USA

2008, page 7
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

2008, page 7

2007, page 7
2006, page 9

FINANCIAL MARKETS LAWYERS GROUP

2008, pages 7-8, 11, 33
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

2008, page 1
2006, pages 1-2

FOREIGN EXCHANGE JOINT STANDING COMMITTEE

2008, pages 7-8, 11, 47-48
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

2008, pages 7, 11-12, 31, 35-36, 38, 43, 45
2007, pages 7, 11, 15, 19, 35
2006, pages 9, 25, 27, 33-39, 43
2005, pages 7, 8, 49, 72, 76, 83, 115-117, 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

2008, pages 1, 5, 17, 19-33
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

2008, page 7
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)

2008, pages 7-8
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)

2008, pages 7-8, 14
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)

2008, pages 7-8, 14
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)

2008, pages 7-8, 14
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)

2008, pages 5, 7-8, 11, 14, 31, 43, 45
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

2008, page 8
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

2008, page 38
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

2008, pages 5, 33
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

2008, pages 24, 33
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

2008, page 32
2007, page 36
2001, pages 6, 35

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

2008, pages 7, 11-15, 24
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)

2008, pages 7-8, 11-15, 37-46
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, 11-14, 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

NOVATIONS PROCESSING

2008, pages 5, 8

OPERATION WOODEN NICKEL

2004, pages i, 105, 110

PAKISTANI RUPEE

2008, pages 35-46

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

2008, pages 22, 33, 43, 45
2007, pages 26, 37
2004, pages iv, 93, 105-106, 119
2003, pages 7, 79

PRIME BROKERAGE

2008, pages 1, 5, 8, 17, 21, 33
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

2008, pages 1, 17, 21, 26
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

2008, page 1
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

2008, page 7
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

2008, pages 35-46, 47-48
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

2008, pages 20, 32-33
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

2008, pages 5, 47-77
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

2008, page 14
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

2008, pages 21, 33
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

2008, pages 37-46
2006, page 39
2005, pages 72, 197

VIETNAMESE DONG

2008, pages 35-46

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, 93