Foreign Exchange Committee Survey of North American Foreign Exchange Volume Market Share 1, 2 October 2007

| CURRENCY PAIR | First Quintile (6 Dealers) | Second Quintile (6 Dealers) | Third Quintile (6 Dealers) | Fourth Quintile (6 Dealers) | Last Quintile (7 Dealers) |
|-------------------------------------|----------------------------|-----------------------------|---|-----------------------------|---------------------------|
| U.S. Dollar Versus | | | | | |
| Euro | | | | | |
| percent ranges held | >=4.61% | 4.52 - 2.93% | 2.77 - 2.02% | 1.14 - 0.62% | <=0.36% |
| market share | 57.11% | 22.17% | 14.19% | 5.05% | 1.48% |
| Japanese yen | | | | | |
| percent ranges held | >=5.63% | 4.85 - 2.44% | 2.28 - 1.82% | 1.33 - 0.59% | <=0.58% |
| market share | 58.12% | 22.21% | 12.28% | 5.38% | 2.04% |
| British pound | | | | | |
| percent ranges held | >=4.99% | 4.94 - 2.86% | 2.68 - 1.02% | 0.89 - 0.35% | <=0.28% |
| market share | 61.61% | 22.65% | 10.70% | 3.84% | 1.19% |
| Canadian dollar | | | | | |
| percent ranges held | >=5.58% | 4.91 - 3.41% | 3.34 - 1.45% | 1.01 - 0.34% | <=0.28% |
| market share | 55.47% | 24.31% | 15.16% | 4.10% | 0.95% |
| Swiss franc | | | | | |
| percent ranges held | >=5.22% | 4.09 - 2.44% | 2.24 - 1.22% | 0.82 - 0.19% | <=0.16% |
| market share | 67.68% | 18.48% | 10.39% | 2.77% | 0.68% |
| Australian dollar | 07.0070 | 10.1070 | 10.65 / 0 | 2, | 0.0070 |
| percent ranges held | >=5.90% | 5.10 - 2.88% | 2.66 - 1.37% | 1.20 - 0.26% | <=0.25% |
| market share | 59.28% | 23.62% | 11.81% | 4.27% | 1.01% |
| Argentine peso | 29.2070 | 23.0270 | 11.0170 | 1.2770 | 1.0170 |
| percent ranges held | >=6.31% | 5.56 - 2.12% | 1.97 - 0.13% | 0.00 - 0.00% | <=0.00% |
| market share | 70.07% | 22.05% | 7.87% | 0.00% | 0.00% |
| Brazilian real | 70.0770 | 22.03 /0 | 7.0770 | 0.0070 | 0.0070 |
| percent ranges held | >=4.39% | 4.22 - 2.02% | 1.92 - 0.72% | 0.57 - 0.03% | <=0.03% |
| market share | 70.22% | 20.10% | 8.18% | 1.46% | 0.03% |
| Chilean peso | 70.2270 | 20.1070 | 0.1070 | 1.40/0 | 0.0370 |
| percent ranges held | >=3.86% | 3.85 - 2.34% | 2.25 - 0.12% | 0.06 - 0.00% | <=0.00% |
| market share | 76.48% | 18.93% | 4.37% | 0.20% | 0.00% |
| Mexican peso | 70.4070 | 10.7370 | 7.5770 | 0.2070 | 0.0070 |
| percent ranges held | >=6.96% | 6.95 - 2.84% | 2.49 - 1.39% | 1.11 - 0.27% | <=0.20% |
| market share | 57.46% | 26.76% | 10.44% | 4.85% | 0.46% |
| All other currencies | J1.4070 | 20.7070 | 10.7770 | 7.0370 | 0.4070 |
| percent ranges held | >=7.31% | 6.40 - 3.41% | 2.63 - 1.34% | 1.04 - 0.47% | <=0.46% |
| market share | 57.16% | 26.09% | 11.48% | 4.17% | 1.10% |
| Euro Versus | 37.10% | 40.0 7% | 11.4070 | 4.1 / 70 | 1.1070 |
| | | | | | |
| Japanese yen | >=3.49% | 3.43 - 1.43% | 1.28 - 0.78% | 0.71 - 0.45% | <=0.36% |
| percent ranges held market share | | | | | |
| British pound | 74.91% | 14.36% | 5.82% | 3.68% | 1.22% |
| * | . 4.410/ | 4.00 0.240/ | 2.07 1.100/ | 1.02.0.440/ | ~ 0.400/ |
| percent ranges held | >=4.41% | 4.28 - 2.34% | 2.07 - 1.18% | 1.03 - 0.44% | <=0.40% |
| market share | 65.24% | 19.90% | 9.87% | 3.92% | 1.05% |
| Swiss franc | 4.500/ | 4.54 2.122 | 2.00 1.140/ | 0.06.0.100/ | 0.400/ |
| percent ranges held | >=4.59% | 4.54 - 2.12% | 2.08 - 1.14% | 0.96 - 0.13% | <=0.12% |
| market share | 66.86% | 20.02% | 9.63% | 2.98% | 0.51% |
| All Other Currency Pairs | | | • | 4.00 0.75 | 0.555 |
| percent ranges held | >=5.66% | 5.07 - 4.57% | 2.89 - 1.52% | 1.33 - 0.67% | <=0.65% |
| market share | 49.51% | 29.27% | 13.70% | 6.18% | 1.36% |

- 1. Total market share may not add to 100% due to rounding.
- 2. Adjusted for double reporting of trades between reporting dealers.

Foreign Exchange Committee Survey of North American Foreign Exchange Volume Market Share 1, 2 October 2007

| INSTRUMENT | First Quintile | Second Quintile | Third Quintile | Fourth Quintile | Last Quintile |
|-----------------------------|----------------|-----------------|----------------|-----------------|---------------|
| | (6 Dealers) | (6 Dealers) | (6 Dealers) | (6 Dealers) | (7 Dealers) |
| Spot Transactions | | | | | |
| percent ranges held | >=4.55% | 4.12 - 2.38% | 2.19 - 1.32% | 0.90 - 0.62% | <=0.37% |
| market share | 64.70% | 17.36% | 11.19% | 4.82% | 1.92% |
| Outright Forwards | | | | | |
| percent ranges held | >=6.02% | 5.73 - 2.53% | 2.48 - 1.06% | 0.69 - 0.24% | <=0.23% |
| market share | 60.22% | 24.96% | 10.84% | 3.26% | 0.73% |
| Foreign Exchange Swaps | | | | | |
| percent ranges held | >=5.72% | 5.01 - 4.08% | 4.07 - 1.52% | 1.38 - 0.67% | <=0.53% |
| market share | 46.10% | 27.00% | 18.78% | 5.86% | 2.25% |
| OTC Foreign Exchange Option | ıs | | | | |
| percent ranges held | >=6.05% | 5.90 - 3.86% | 3.09 - 1.32% | 0.84 - 0.16% | <=0.11% |
| market share | 55.21% | 28.58% | 12.70% | 3.17% | 0.35% |

| COUNTERPARTY | First Quintile (6 Dealers) | Second Quintile (6 Dealers) | Third Quintile (6 Dealers) | Fourth Quintile (6 Dealers) | Last Quintile (7 Dealers) |
|---------------------------|----------------------------|-----------------------------|----------------------------|-----------------------------|---------------------------|
| Reporting Dealers | | | | | |
| percent ranges held | >=6.73% | 5.64 - 2.47% | 2.27 - 1.59% | 1.48 - 0.65% | <=0.64% |
| market share | 55.74% | 24.41% | 11.39% | 5.91% | 2.55% |
| Other Dealers | | | | | |
| percent ranges held | >=4.21% | 4.05 - 3.04% | 2.54 - 1.94% | 1.18 - 0.62% | <=0.59% |
| market share | 59.37% | 19.78% | 13.31% | 5.67% | 1.85% |
| Other Financial Customers | | | | | |
| percent ranges held | >=6.98% | 5.30 - 2.25% | 1.98 - 0.44% | 0.39 - 0.15% | <=0.10% |
| market share | 70.20% | 21.21% | 6.74% | 1.57% | 0.28% |
| Non-Financial Customers | | | | | |
| percent ranges held | >=4.70% | 4.55 - 1.78% | 1.74 - 0.81% | 0.73 - 0.49% | <=0.43% |
| market share | 70.72% | 16.34% | 7.55% | 3.71% | 1.71% |

- 1. Total market share may not add to 100% due to rounding.
- 2. Adjusted for double reporting of trades between reporting dealers.