## Foreign Exchange Committee Survey of North American Foreign Exchange Volume Market Share 1, 2 April 2010

		Second			
INSTRUMENT	First Quintile	Quintile	Third Quintile	Fourth Quintile	Last Quintile
	(5 Dealers)	(5 Dealers)	(5 Dealers)	(5 Dealers)	(5 Dealers)
<b>Spot Transactions</b>					
percent ranges held	>=4.68%	4.41 - 1.38%	1.10 - 0.95%	0.94 - 0.32%	<=0.27%
market share	77.15%	14.32%	5.11%	2.54%	0.88%
Outright Forwards					
percent ranges held	>=9.16%	6.53 - 4.89%	3.55 - 1.69%	1.13 - 0.46%	<=0.36%
market share	54.40%	28.30%	12.74%	3.94%	0.62%
Foreign Exchange Swaps					
percent ranges held	>=6.27%	5.44 - 3.80%	3.37 - 2.32%	1.98 - 1.30%	<=1.14%
market share	53.73%	21.63%	13.98%	8.65%	2.02%
<b>OTC Foreign Exchange Option</b>	IS				
percent ranges held	>=10.91%	10.88 - 2.08%	1.97 - 1.07%	0.71 - 0.13%	<=0.13%
market share	57.85%	31.87%	8.19%	1.95%	0.14%

		Second			
COUNTERPARTY	First Quintile	Quintile	Third Quintile	Fourth Quintile	Last Quintile
	(5 Dealers)	(5 Dealers)	(5 Dealers)	(5 Dealers)	(5 Dealers)
Reporting Dealers					
percent ranges held	>=9.84%	6.28 - 2.56%	1.81 - 1.15%	0.90 - 0.39%	<=0.33%
market share	64.48%	24.00%	7.24%	3.15%	1.14%
Other Dealers					
percent ranges held	>=4.55%	2.83 - 2.33%	2.22 - 1.57%	1.48 - 0.45%	<=0.23%
market share	72.26%	13.04%	9.87%	4.49%	0.33%
Other Financial Customers					
percent ranges held	>=4.43%	4.39 - 2.56%	2.25 - 1.09%	0.88 - 0.11%	<=0.06%
market share	73.49%	16.44%	8.13%	1.87%	0.07%
Non-Financial Customers					
percent ranges held	>=4.40%	4.14 - 2.32%	2.30 - 1.40%	1.25 - 0.48%	<=0.35%
market share	68.15%	15.47%	10.20%	4.92%	1.28%

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

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CURRENCY PAIR	First Quintile (5 Dealers)	Second Quintile (5 Dealers)	Third Quintile (5 Dealers)	Fourth Quintile (5 Dealers)	Last Quintile (5 Dealers)
U.S. Dollar Versus			,		,
Euro					
percent ranges held	>=4.39%	4.33 - 2.25%	2.11 - 1.63%	1.39 - 0.47%	<=0.22%
market share	68.65%	16.78%	9.28%	4.66%	0.63%
Japanese yen					
percent ranges held	>=5.79%	4.56 - 2.09%	2.06 - 1.01%	0.90 - 0.43%	<=0.43%
market share	71.10%	16.90%	7.18%	3.71%	1.10%
British pound	1				
percent ranges held	>=5.79%	3.57 - 2.37%	2.19 - 1.53%	1.35 - 0.62%	<=0.21%
market share	70.34%	15.07%	8.97%	5.13%	0.50%
Canadian dollar	7 4 7 4 7 7			0.1207.0	0.000,0
percent ranges held	>=6.05%	5.72 - 3.21%	3.17 - 1.74%	1.64 - 1.10%	<=0.45%
market share	58.49%	20.32%	13.07%	6.97%	1.14%
Swiss franc	33,70	30.0270	_2.0.70	3.2 . 70	2.2.70
percent ranges held	>=5.41%	4.91 - 1.97%	1.95 - 0.81%	0.72 - 0.25%	<=0.13%
market share	73.55%	16.89%	6.79%	2.33%	0.44%
Australian dollar	73.3370	10.0570	0.7770	2.3370	0.1170
percent ranges held	>=6.99%	4.32 - 2.66%	1.75 - 0.94%	0.67 - 0.27%	<=0.19%
market share	73.96%	17.38%	6.08%	2.10%	0.48%
Argentine peso	13.5070	17.5070	0.0070	2.1070	0.4070
percent ranges held	>=7.50%	7.06 - 4.26%	3.79 - 0.52%	0.06 - 0.00%	<=0.00%
market share	63.85%	25.65%	10.45%	0.06%	0.00%
Brazilian real	03.0370	25.0570	10.4370	0.0070	0.0070
percent ranges held	>=7.33%	6.41 - 5.20%	4.64 - 1.07%	0.96 - 0.16%	<=0.03%
market share	57.01%	28.03%	12.14%	2.74%	0.07%
Chilean peso	37.0170	28.0370	12.1470	2.7470	0.07 70
percent ranges held	>=7.97%	6.93 - 4.59%	3.13 - 0.62%	0.36 - 0.00%	<=0.00%
market share	60.06%	29.91%	9.45%	0.56%	0.00%
Mexican peso	00.00%	29.9170	9.43%	0.30%	0.00%
percent ranges held	>=6.14%	5.88 - 4.06%	2.96 - 1.08%	0.79 - 0.13%	<=0.08%
market share	61.33%	25.18%	10.26%	3.04%	0.18%
All other currencies	01.33%	23.1670	10.20%	3.0470	0.1670
	>=7.87%	6.03 - 3.80%	2.39 - 1.63%	1.41 - 0.32%	<=0.32%
percent ranges held				4.02%	
market share	60.06%	24.57%	10.62%	4.02%	0.73%
Euro Versus					
Japanese yen	F 500/	4.10 1.660/	1.21 0.070/	0.76 0.100/	. 0.100/
percent ranges held	>=5.52%	4.19 - 1.66%	1.31 - 0.87%	0.76 - 0.19%	<=0.19%
market share	78.46%	13.46%	5.48%	2.09%	0.54%
British pound	1.770/	4 24 1 610/	1.52 0.040/	0.57 0.210/	. 0.220/
percent ranges held	>=4.67%	4.34 - 1.61%	1.53 - 0.94%	0.57 - 0.31%	<=0.23%
market share	75.72%	14.84%	6.71%	2.24%	0.49%
Swiss franc	<b>F</b> 0.407	F 0 6 4 2004	1.10 0.150	0.45 0.400	0.4.504
percent ranges held	>=7.04%	5.26 - 1.39%	1.12 - 0.47%	0.47 - 0.18%	<=0.16%
market share	76.96%	16.71%	4.28%	1.49%	0.56%
All Other Currency Pairs					_
percent ranges held	>=6.54%	6.17 - 3.44%	3.25 - 1.33%	0.95 - 0.80%	<=0.70%
market share	59.54%	25.11%	9.98%	4.44%	0.94%

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