Foreign Exchange Committee Survey of North American Foreign Exchange Volume Market Share 1, 2 October 2009

INSTRUMENT	First Quintile (5 Dealers)	Second Quintile (5 Dealers)	Third Quintile (5 Dealers)	Fourth Quintile (5 Dealers)	Last Quintile (5 Dealers)
Spot Transactions					
percent ranges held	>=5.21%	3.68 - 1.65%	1.51 - 0.87%	0.75 - 0.29%	<=0.29%
market share	78.83%	11.55%	6.22%	2.41%	0.99%
Outright Forwards					
percent ranges held	>=6.95%	6.74 - 3.17%	3.11 - 1.84%	1.38 - 0.38%	<=0.11%
market share	57.63%	25.93%	11.55%	4.53%	0.37%
Foreign Exchange Swaps					
percent ranges held	>=6.66%	4.79 - 3.41%	3.35 - 2.52%	2.46 - 1.36%	<=1.02%
market share	53.75%	20.97%	14.41%	9.04%	1.84%
OTC Foreign Exchange Options	S				
percent ranges held	>=8.63%	7.85 - 2.14%	1.68 - 0.69%	0.64 - 0.11%	<=0.06%
market share	62.54%	28.64%	6.75%	1.98%	0.08%

COUNTERPARTY	First Quintile	Second Quintile	Third Quintile	Fourth Quintile	Last Quintile
	(5 Dealers)	(5 Dealers)	(5 Dealers)	(5 Dealers)	(5 Dealers)
Reporting Dealers					
percent ranges held	>=8.32%	6.34 - 3.05%	2.63 - 1.80%	1.28 - 0.74%	<=0.53%
market share	58.34%	23.66%	11.27%	4.88%	1.88%
Other Dealers					
percent ranges held	>=4.78%	3.42 - 2.09%	2.07 - 1.53%	1.50 - 0.72%	<=0.34%
market share	72.61%	12.70%	8.87%	5.15%	0.68%
Other Financial Customers					
percent ranges held	>=4.13%	3.89 - 3.10%	2.94 - 1.08%	0.28 - 0.08%	<=0.04%
market share	72.53%	17.64%	9.07%	0.72%	0.05%
Non-Financial Customers					
percent ranges held	>=5.22%	4.49 - 3.25%	2.61 - 1.66%	1.60 - 0.68%	<=0.68%
market share	61.49%	19.39%	10.44%	6.31%	2.35%

- 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	>=5.43%	5.41 - 2.22%	2.01 - 1.47%	1.46 - 0.51%	<=0.22%
market share	69.99%	15.45%	9.20%	4.62%	0.74%
Japanese yen					
percent ranges held	>=7.33%	4.01 - 2.31%	2.12 - 1.30%	1.26 - 0.50%	<=0.44%
market share	68.91%	16.49%	8.68%	4.76%	1.18%
British pound					
percent ranges held	>=4.76%	3.79 - 2.28%	2.21 - 1.04%	0.97 - 0.60%	<=0.39%
market share	71.76%	15.62%	7.61%	4.24%	0.75%
Canadian dollar					
percent ranges held	>=5.71%	4.66 - 2.61%	2.59 - 1.85%	1.78 - 1.29%	<=0.35%
market share	62.16%	18.94%	10.55%	7.51%	0.84%
Swiss franc	5=71070		20.00,0		2.3.70
percent ranges held	>=5.90%	3.42 - 2.85%	1.80 - 1.00%	0.92 - 0.35%	<=0.18%
market share	73.78%	15.60%	6.75%	3.42%	0.46%
Australian dollar	73.7070	15.0070	0.7370	3.1270	0.1070
percent ranges held	>=4.13%	3.88 - 2.58%	2.20 - 0.93%	0.77 - 0.22%	<=0.20%
market share	74.37%	15.82%	6.75%	2.47%	0.59%
Argentine peso	74.5770	13.0270	0.7570	2.4770	0.3770
percent ranges held	>=9.42%	7.08 - 0.92%	0.46 - 0.17%	0.00 - 0.00%	<=0.00%
market share	80.56%	17.95%	1.48%	0.00%	0.00%
Brazilian real	00.5070	17.5570	1.4070	0.0070	0.0070
percent ranges held	>=8.47%	8.18 - 4.96%	3.24 - 0.50%	0.38 - 0.03%	<=0.02%
market share	59.51%	30.10%	9.27%	1.10%	0.02%
Chilean peso	37.3170	30.1070	7.2170	1.1070	0.0270
percent ranges held	>=10.89%	8.17 - 1.50%	1.38 - 0.02%	0.02 - 0.00%	<=0.00%
market share	71.96%	25.08%	2.93%	0.02 - 0.00 %	0.00%
Mexican peso	71.7070	25.0670	2.73 /0	0.0470	0.0070
percent ranges held	>=6.81%	6.45 - 3.97%	3.62 - 1.13%	0.87 - 0.16%	<=0.12%
market share	60.58%	25.30%	11.00%	2.82%	0.31%
All other currencies	00.5670	25.5070	11.0070	2.02/0	0.5170
percent ranges held	>=5.46%	5.44 - 2.87%	2.37 - 1.36%	1.15 - 0.32%	<=0.29%
market share	64.30%	22.52%	9.36%	3.17%	0.64%
Euro Versus	04.5070	22.3270	7.3070	3.17/0	0.0470
Japanese yen					
percent ranges held	>=4.58%	4.33 - 1.54%	1.45 - 0.98%	0.56 - 0.22%	<=0.21%
market share	>=4.38% 78.23%	13.20%	6.05%	1.81%	<=0.21% 0.70%
British pound	10.43%	13.40%	0.03%	1.01%	0.70%
percent ranges held	>=4.18%	3.39 - 1.30%	1.27 - 0.88%	0.81 - 0.24%	<=0.17%
market share	>=4.18% 78.81%	12.60%			<=0.17% 0.48%
Swiss franc	/0.81%	12.00%	5.56%	2.55%	0.48%
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percent ranges held	>=5.45%	4.76 - 1.91%	1.40 - 0.88%	0.61 - 0.17%	<=0.17%
market share	74.14%	17.29%	6.21%	1.77%	0.60%
All Other Currency Pairs	7.700/	5.04.0.000	1 07 1 400/	1.10.0.669/	. 0.450/
percent ranges held	>=7.73%	5.94 - 2.28%	1.87 - 1.42%	1.12 - 0.66%	<=0.45%
market share	65.07%	21.31%	8.44%	4.42%	0.79%

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