

Tables

MARKET SHARE, October 2009

Percent

INSTRUMENT	First Quintile (Five Dealers)	Second Quintile (Five Dealers)	Third Quintile (Five Dealers)	Fourth Quintile (Five Dealers)	Last Quintile (Five Dealers)
Spot Transactions					
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					
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					
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					
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 (Five Dealers)	Second Quintile (Five Dealers)	Third Quintile (Five Dealers)	Fourth Quintile (Five Dealers)	Last Quintile (Five Dealers)
Reporting Dealers					
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					
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					
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
Nonfinancial Customers					
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

Notes: The data are adjusted for double reporting of trades between reporting dealers. Total market share may not sum to 100 percent because of rounding.

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CURRENCY PAIR	First Quintile (Five Dealers)	Second Quintile (Five Dealers)	Third Quintile (Five Dealers)	Fourth Quintile (Five Dealers)	Last Quintile (Five Dealers)
U.S. DOLLAR versus Euro					
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					
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					
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					
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					
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					
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					
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					
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					
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	0.04	0.00
Mexican peso					
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					
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 Japanese yen					
Ranges held	>=4.58	4.33 - 1.54	1.45 - 0.98	0.56 - 0.22	<=0.21
Market share	78.23	13.20	6.05	1.81	0.70
British pound					
Ranges held	>=4.18	3.39 - 1.30	1.27 - 0.88	0.81 - 0.24	<=0.17
Market share	78.81	12.60	5.56	2.55	0.48
Swiss franc					
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					
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

Notes: The data are adjusted for double reporting of trades between reporting dealers. Total market share may not sum to 100 percent because of rounding.