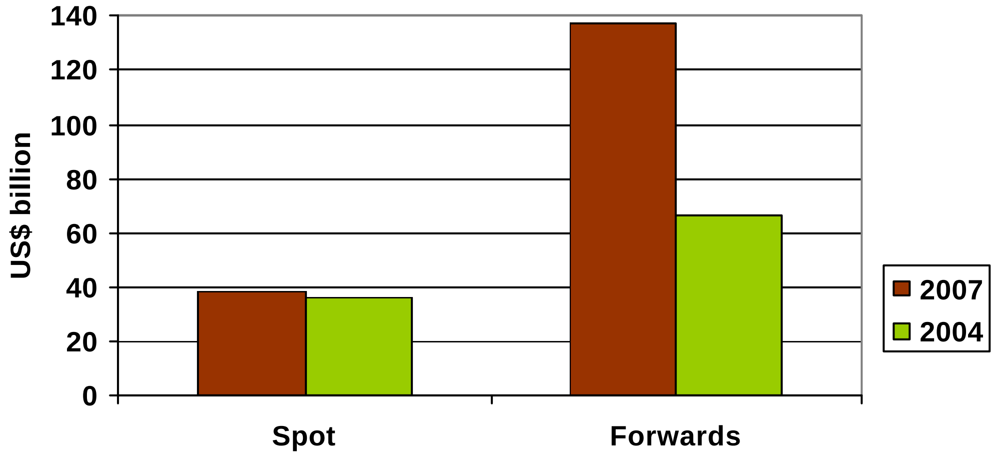
Chart and tables

Average daily net turnover of foreign exchange by transaction type



Notes:
Average daily net turnover is turnover adjusted for local inter-dealer double reporting.
Forwards comprise outright forwards and foreign exchange swaps.

Average daily net turnover of foreign exchange and OTC derivatives by transaction type

US$ billion

	Average daily net turnover			% share	
	April 2007	**April 2004**	**% change**	**April 2007**	**April 2004**
Foreign exchange					
Spot	**38**	**36**	**6.4%**	**21.7%**	**34.9%**
Forwards	**137**	**67**	**105.5%**	**78.3%**	**65.1%**
Outright forwards	15	5	174.3%	8.4%	5.3%
Foreign exchange swaps	122	61	99.5%	69.9%	59.9%
Total foreign exchange transactions	**175**	**102**	**70.9%**	**100%**	**100%**
OTC derivatives					
Foreign exchange derivatives	**6**	**4**	**71.1%**	**26.8%**	**24.8%**
Currency swaps	0.6	0.9	-30.8%	2.6%	6.1%
OTC options	6	3	104.0%	24.2%	18.7%
Interest rate derivatives	**17**	**11**	**54.4%**	**73.1%**	**74.9%**
Forward rate agreements	0.7	0.3	126.8%	3.1%	2.1%
Interest rate swaps	16	10	66.7%	67.7%	64.3%
OTC options	0.6	1.3	-56.4%	2.3%	8.5%
"Other" OTC derivatives products	**0.02**	**0.05**	**-58.8%**	**0.1%**	**0.3%**
Foreign exchange derivatives	-	0.009	-100.0%	-	0.1%
Interest rate derivatives	0.02	0.04	-50.6%	0.1%	0.3%
Total OTC derivatives products	**24**	**15**	**58.2%**	**100%**	**100%**
Grand total	***198***	***117***	***69.3%***		

Notes:
Average daily net turnover is turnover adjusted for local inter-dealer double reporting.
Figures may not add up to total due to rounding.
"Other" OTC derivatives products are residual OTC derivatives not categorised in the survey.
"Other" OTC derivatives products are recorded on a gross basis, i.e. not adjusted for inter-dealer double reporting.

Average daily net turnover of foreign exchange and OTC derivatives by currency pair

US$ billion

	Foreign Exchange					Foreign Exchange Derivatives				
	April 2007	% share	April 2004	% share	% change	April 2007	% share	April 2004	% share	% change
Hong Kong dollar against:										
US dollar	72.5	41.5%	26.1	25.6%	177.5%	0.68	10.7%	0.27	7.2%	155.2%
Others	0.9	0.5%	1.1	1.1%	-19.6%	0.07	1.2%	0.10	2.7%	-24.5%
Subtotal	**73.4**	**42.0%**	**27.2**	**26.7%**	**169.5%**	**0.75**	**11.9%**	**0.36**	**9.9%**	**106.5%**
US dollar against:										
Euro	20.2	11.6%	22.8	22.3%	-11.4%	0.64	10.1%	1.07	29.0%	-40.4%
Japanese yen	16.4	9.4%	19.2	18.8%	-14.5%	0.43	6.8%	0.47	12.7%	-8.5%
Swiss franc	2.8	1.6%	2.0	1.9%	38.8%	0.17	2.7%	0.02	0.5%	781.4%
Pound sterling	12.6	7.2%	10.5	10.3%	19.9%	0.95	15.0%	0.20	5.3%	382.3%
Australian dollar	14.0	8.0%	6.3	6.2%	121.0%	0.62	9.8%	0.64	17.2%	-3.0%
Canadian dollar	2.1	1.2%	1.4	1.4%	46.1%	0.08	1.3%	0.18	4.7%	-54.4%
Malaysia ringgit	0.57	0.3%	0.01	0.011%	4972.1%	0.0003	0.004%	0.001	0.03%	-71.9%
Others (excluding Hong Kong dollar)	26.6	15.3%	7.5	7.4%	252.9%	1.07	16.9%	0.25	6.9%	320.4%
Subtotal	**95.2**	**54.5%**	**69.8**	**68.4%**	**36.4%**	**3.96**	**62.5%**	**2.83**	**76.4%**	**40.0%**
Cross currencies (excluding Hong Kong dollar and US dollar):										
Japanese yen / Euro	1.8	1.0%	3.2	3.1%	-44.0%	0.20	3.1%	0.39	10.4%	-48.6%
Pound sterling / Euro	0.4	0.2%	0.7	0.7%	-46.4%	0.02	0.3%	0.03	0.8%	-37.5%
Others	3.8	2.2%	1.1	1.1%	233.5%	1.40	22.2%	0.09	2.5%	1412.2%
Subtotal	**6.0**	**3.4%**	**5.1**	**5.0%**	**17.4%**	**1.62**	**25.6%**	**0.51**	**13.7%**	**219.0%**
All currency pairs	**174.6**	**100%**	**102.2**	**100%**	**70.9%**	**6.33**	**100%**	**3.70**	**100%**	**71.1%**

Notes:
Average daily net turnover has been adjusted for local inter-dealer double reporting.
Figures may not add up to total due to rounding.

Average Daily Net Turnover of Single-currency Interest Rate Derivatives

US$ billion

	Average daily net turnover				
	April 2007	**% share**	**April 2004**	**% share**	**% change**
Hong Kong dollar	10.1	58.7%	3.1	27.7%	227.5%
US dollar	2.7	15.8%	3.7	32.8%	-25.6%
Euro	0.1	0.7%	0.5	4.4%	-75.8%
Japanese yen	0.7	4.0%	3.5	31.6%	-80.4%
Others	3.6	20.8%	0.4	3.4%	834.7%
All currencies	**17.3**	**100%**	**11.2**	**100%**	**54.4%**

Notes:
Average daily net turnover is turnover adjusted for local inter-dealer double reporting.
Figures may not add up to total due to rounding.