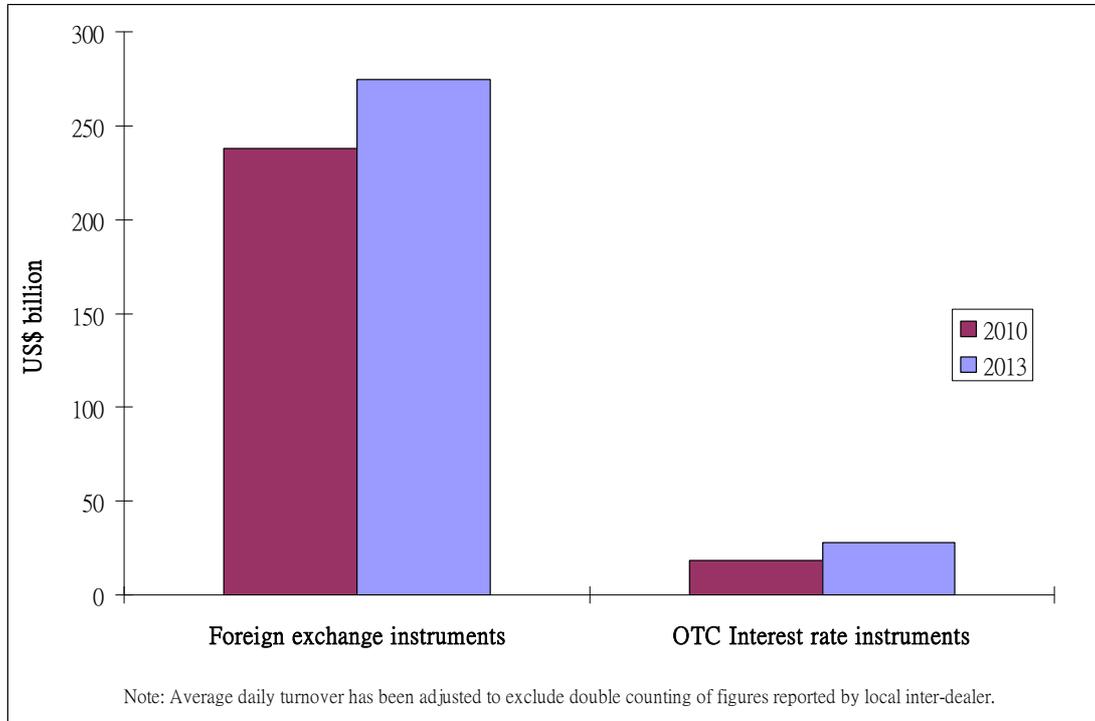


Chart and tables

Hong Kong Foreign Exchange and OTC Interest Rate Derivatives Market Turnover

Average daily turnover in April, in billions of US dollars



Hong Kong Foreign Exchange and OTC Interest Rate Derivatives Market Turnover by Instrument

Average daily turnover⁽¹⁾ in April, in billions of US dollars and percentages

(US\$ billion)

	Average daily turnover in HK		Percentage change	Percentage share	
	Apr-13	Apr-10	13 vs 10	Apr-13	Apr-10
Foreign exchange instruments					
Spot	51.2	43.8	16.9%	16.9%	17.1%
Outright forwards	37.3	32.0	16.5%	12.3%	12.5%
Foreign exchange swaps	174.1	147.0	18.4%	57.6%	57.4%
Currency swaps	2.5	7.0	-64.1%	0.8%	2.7%
OTC options	9.5	7.7	23.7%	3.1%	3.0%
Other OTC products ⁽²⁾	0.0002	0.03	-99.2%	0.0%	0.0%
Subtotal	274.6	237.6	15.6%	90.8%	92.8%
OTC Interest rate instruments					
Forward rate agreements	2.0	1.3	52.1%	0.7%	0.5%
Interest rate swaps	23.7	15.8	49.7%	7.8%	6.2%
OTC options	2.0	1.3	62.0%	0.7%	0.5%
Other OTC products ⁽²⁾	0.1	0.02	407.7%	0.0%	0.0%
Subtotal	27.9	18.5	51.1%	9.2%	7.2%
Total foreign exchange and OTC interest rate derivatives	302.5	256.0	18.2%		

Notes:

(1) Average daily turnover has been adjusted to exclude double counting of figures reported by local inter-dealer.

(2) "Other OTC products" have not been adjusted to exclude double counting of figures reported by local inter-dealer.

(3) Figures may not add up to total due to rounding.

Hong Kong Foreign Exchange Market Turnover by Currency Pair

Average daily turnover⁽¹⁾ in April, in billions of US dollars and percentages

US\$ billion

	Average daily turnover				
	Apr-13	% share	Apr-10	% share	% Change
Hong Kong dollar against:					
US dollar	47.3	17.2%	69.8	29.4%	-32.2%
Others	2.6	1.0%	2.8	1.2%	-6.6%
of which : Euro	0.8	0.3%	1.3	0.5%	-37.7%
Japanese yen	0.4	0.1%	0.2	0.1%	67.5%
British pound	0.2	0.1%	0.3	0.1%	-31.9%
Australian dollar	0.5	0.2%	0.5	0.2%	-7.5%
Canadian dollar	0.1	0.0%	0.1	0.0%	-34.0%
Chinese renminbi	0.5	0.2%	0.1	0.1%	256.0%
- CNH	0.4	0.1%	n.c.	n.a.	n.a.
- CNY	0.1	0.0%	0.1	0.1%	-32.1%
Others	0.2	0.1%	0.2	0.1%	-18.7%
Subtotal	49.9	18.2%	72.6	30.6%	-31.3%
US dollar against:					
Euro	33.0	12.0%	33.1	13.9%	-0.4%
Japanese yen	45.7	16.6%	27.1	11.4%	68.6%
Swiss franc	3.5	1.3%	2.4	1.0%	44.0%
British pound	15.0	5.4%	10.0	4.2%	49.0%
Australian dollar	20.8	7.6%	24.6	10.4%	-15.4%
Canadian dollar	5.7	2.1%	3.2	1.4%	75.3%
Others (excluding Hong Kong dollar)	93.1	33.9%	56.7	23.9%	64.2%
of which: Chinese renminbi	48.6	17.7%	10.7	4.5%	355.4%
- CNH	30.6	11.1%	n.c.	n.a.	n.a.
- CNY	18.1	6.6%	10.7	4.5%	69.1%
Indian rupee	3.5	1.3%	4.6	1.9%	-23.8%
Korean won	8.0	2.9%	7.4	3.1%	7.8%
Others	33.0	12.0%	34.1	14.3%	-3.0%
Subtotal	216.7	78.9%	157.2	66.2%	37.8%
Cross currencies (excluding Hong Kong dollar and US dollar):					
Euro / Japanese yen	2.4	0.9%	2.0	0.9%	18.8%
Euro / British pound	0.6	0.2%	0.9	0.4%	-32.8%
Others	5.0	1.8%	4.8	2.0%	3.8%
of which Euro / Other currencies	1.3	0.5%	1.1	0.4%	19.5%
Japanese yen / Australian dollar	1.4	0.5%	0.9	0.4%	54.8%
Japanese yen / New Zealand dollar	0.1	0.0%	0.1	0.0%	-18.0%
Japanese yen / Other currencies	0.6	0.2%	0.6	0.3%	-3.5%
Others	1.6	0.6%	2.1	0.9%	-22.6%
Subtotal	8.0	2.9%	7.7	3.2%	3.6%
All currency pairs ⁽²⁾	274.6	100.0%	237.5	100.0%	15.6%
Other OTC products ⁽³⁾	0.0002		0.03		
Total foreign exchange transactions	274.6		237.6		15.6%

Notes: (1) Average daily turnover has been adjusted to exclude double counting of figures reported by local inter-dealer.

(2) Includes spot transactions, outright forwards, foreign exchange swaps, currency swaps and OTC currency options.

(3) "Other OTC products" have not been adjusted to exclude double counting of figures reported by local inter-dealer.

(4) Figures may not add up to total due to rounding.

(5) n.c. refers to not collected.

(6) n.a. refers to not applicable.

Hong Kong OTC Interest Rate Derivatives Market Turnover by Currency

Average daily turnover⁽¹⁾ in April, in billions of US dollars and percentages

US\$ billion

	Average daily turnover				
	Apr-13	% share	Apr-10	% share	% Change
US dollar	3.5	12.5%	3.5	18.8%	0.5%
Euro	0.9	3.3%	0.5	2.8%	79.7%
Japanese yen	2.4	8.6%	0.1	0.5%	2328.4%
Hong Kong dollar	1.8	6.4%	3.2	17.4%	-44.6%
Others	19.2	69.1%	11.2	60.5%	72.1%
of which: British pound	0.1	0.3%	0.4	2.2%	-81.1%
Australian dollar	7.3	26.4%	1.7	9.2%	331.5%
Chinese renminbi	2.0	7.3%	0.8	4.5%	145.1%
- CNH	0.1	0.2%	n.c.	n.a.	n.a.
- CNY	2.0	7.1%	0.8	4.5%	138.7%
Korean won	4.1	14.8%	4.7	25.6%	-12.9%
Indian Rupee	2.0	7.2%	n.c.	n.a.	n.a.
Thailand Baht	1.5	5.4%	n.c.	n.a.	n.a.
Others	2.1	7.6%	3.5	18.9%	-39.3%
All currencies⁽²⁾	27.8	100.0%	18.4	100.0%	50.7%
Other OTC products⁽³⁾	0.1		0.02		
Total OTC interest rate derivatives transactions	27.9		18.5		51.1%

Notes: (1) Average daily turnover has been adjusted to exclude double counting of figures reported by local inter-dealer.

(2) Includes forward rate agreements, interest rate swaps and OTC interest rate options.

(3) "Other OTC products" have not been adjusted to exclude double counting of figures reported by local inter-dealer.

(4) Figures may not add up to total due to rounding.

(5) n.c. refers to not collected.

(6) n.a. refers to not applicable.