

Exchange-traded futures and options, by currency

Notional principal, in billions of US dollars

Table D2

Market risk category / currency	Open interest			Daily average turnover						
	Dec 2018	Jun 2019	Sep 2019	2017	2018	May 2019	Jun 2019	Jul 2019	Aug 2019	Sep 2019
Interest rate	94,442	119,885	109,443	7,444	8,795	10,329	13,531	8,857	10,472	9,594
AUD	1,352	2,051	1,569	139	142	217	247	144	148	196
BRL	979	1,503	1,447	59	54	64	111	77	76	66
CAD	753	926	981	98	102	117	113	91	107	113
CHF	290	292	259	25	29	18	41	36	34	38
CNY	12	14	18	9	6	7	5	7	9	9
DKK	0	0	0	0	0	0	0	0	0	0
EUR	15,023	14,698	12,845	1,238	1,489	993	1,618	1,378	1,178	1,306
GBP	7,394	7,617	11,336	621	715	640	649	499	664	819
HKD	0	0	0	0	0	0	0	0	0	0
HUF	0	0	0	0	0	0	0	0	0	0
INR	0	9	1	0	0	0	0	0	0	0
JPY	203	184	164	38	47	33	60	30	40	62
KRW	38	45	37	12	14	12	22	12	16	22
MXN	0	0	0	0	0	0	0	0	0	0
NOK	3	3	2	0	0	0	0	0	0	0
NZD	109	143	120	4	5	7	9	4	7	7
PLN	0	0	0	0	0	0	0	0	0	0
RUB	0	1	1	0	0	0	0	0	0	0
SEK	184	91	84	4	5	1	1	1	1	2
SGD	0	0	0	0	0	0	0	0	0	0
TRY	0	0	0	0	0	0	0	0	0	0
TWD	0	0	0	0	0	0	0	0	0	0
USD	68,093	92,301	80,571	5,195	6,186	8,221	10,655	6,576	8,190	6,951
ZAR	7	7	7	0	0	0	0	1	0	0
Other currencies	0	0	0	0	0	0	0	0	0	0
Foreign exchange	396	388	387	130	162	137	164	116	152	158
AUD	14	16	16	8	9	7	9	6	6	7
BRL	120	105	104	24	39	38	35	31	43	34
CAD	18	17	15	6	7	6	8	5	6	7
CHF	10	9	11	4	4	3	6	3	4	5
CNY	7	10	9	1	3	5	6	4	6	5
DKK	0	0	0	0	0	0	0	0	0	0
EUR	119	123	122	38	47	29	47	28	31	45
GBP	35	28	34	11	12	9	11	8	9	14
HKD	0	0	0	0	0	0	0	0	0	0
HUF	1	1	1	0	0	0	0	0	0	0
INR	6	12	12	8	12	11	12	11	15	14
JPY	42	34	36	20	18	18	20	12	20	19
KRW	7	8	8	3	3	5	4	3	4	4
MXN	7	10	10	2	2	2	3	1	2	2
NOK	0	1	0	0	0	0	0	0	0	0
NZD	2	4	5	2	2	2	2	1	2	2
PLN	0	0	0	0	0	0	0	0	0	0
RUB	5	7	6	3	2	2	2	2	2	2
SEK	0	0	0	0	0	0	0	0	0	0
SGD	0	0	0	0	0	0	0	0	0	0
TRY	2	4	2	0	0	0	0	0	0	0
TWD	0	0	0	0	0	0	0	0	0	0
USD	382	374	372	127	159	136	161	115	150	154
ZAR	8	4	6	1	1	0	1	0	0	0
Other currencies	7	10	7	1	1	2	2	2	2	1