

Exchange-traded futures, by currency

Notional principal, in billions of US dollars

Table D3

Instrument / market risk category / maturity / currency	Open interest			Daily average turnover						
	Dec 2018	Jun 2019	Sep 2019	2017	2018	May 2019	Jun 2019	Jul 2019	Aug 2019	Sep 2019
Futures	39,113	39,406	36,988	5,877	7,128	8,062	10,007	7,084	8,312	7,641
Interest rate	38,856	39,139	36,729	5,762	6,982	7,938	9,856	6,980	8,175	7,497
Short-term	35,984	36,167	33,904	5,065	6,135	6,842	8,952	6,325	7,028	6,632
AUD	1,192	1,873	1,399	109	111	190	197	124	121	147
BRL	538	561	603	45	42	41	64	48	59	49
CAD	604	713	744	88	90	97	103	82	88	97
CHF	289	291	259	25	29	18	41	36	34	38
EUR	5,920	5,183	4,509	860	1,042	670	1,125	987	818	896
GBP	2,658	2,694	2,639	495	562	504	509	385	477	460
JPY	94	78	64	5	5	2	4	3	2	3
KRW	0	0	0	0	0	0	0	0	0	0
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
SEK	119	80	77	4	4	1	1	0	1	2
USD	24,457	24,548	23,486	3,430	4,245	5,312	6,898	4,655	5,421	4,931
ZAR	0	0	0	0	0	0	0	0	0	0
Other currencies	1	1	1	0	0	0	0	0	0	0
Long-term	2,872	2,971	2,826	697	847	1,095	904	655	1,147	866
AUD	160	177	166	30	32	26	49	20	26	49
BRL	0	0	0	0	0	0	0	0	0	0
CAD	39	50	47	7	9	16	9	8	16	9
CHF	0	0	0	0	0	0	0	0	0	0
EUR	692	638	547	220	251	225	276	198	201	257
GBP	98	82	78	25	33	35	24	22	36	26
JPY	102	99	94	30	39	29	53	25	35	56
KRW	38	45	37	12	14	12	22	12	16	22
MXN	0	0	0	0	0	0	0	0	0	0
NOK	0	0	0	0	0	0	0	0	0	0
NZD	0	0	0	0	0	0	0	0	0	0
SEK	0	0	0	0	0	0	0	0	0	0
USD	1,724	1,850	1,830	363	462	746	466	362	807	437
ZAR	6	6	6	0	0	0	0	1	0	0
Other currencies	12	23	19	9	6	7	6	7	9	9
Foreign exchange	257	267	258	115	146	124	150	104	136	144
AUD	9	12	12	7	8	7	9	6	6	7
BRL	63	59	61	22	38	37	33	29	41	32
CAD	13	12	10	6	6	6	7	5	6	7
CHF	10	8	10	4	4	3	5	3	4	5
EUR	86	88	83	33	42	25	43	25	27	41
GBP	22	22	23	11	11	9	11	8	9	13
JPY	29	20	21	19	17	16	19	11	19	18
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
SEK	0	0	0	0	0	0	0	0	0	0
USD	243	253	245	113	144	123	147	103	135	141
ZAR	2	2	2	1	1	0	0	0	0	0
Other currencies	20	34	27	10	14	15	16	13	19	16