

Exchange-traded futures and options, by location of exchange

Notional principal, in billions of US dollars

Table D1

Instrument / location of exchange / market risk category / maturity	Open interest			Daily average turnover						
	Dec 2017	Mar 2018	Jun 2018	2016	2017	Feb 2018	Mar 2018	Apr 2018	May 2018	Jun 2018
Futures										
All markets	33,669	44,676	38,697	5,152	5,877	9,763	8,584	5,939	8,270	7,176
Interest rate	33,381	44,408	38,418	5,046	5,762	9,620	8,433	5,818	8,119	7,011
Short-term	31,004	41,851	35,859	4,421	5,065	8,479	7,554	5,184	7,043	6,163
Long-term	2,376	2,557	2,559	625	697	1,141	878	634	1,077	848
Foreign exchange	289	268	279	106	115	144	151	121	151	164
North America	22,222	31,415	26,635	3,633	3,952	7,232	6,232	4,145	5,433	4,506
Interest rate	22,029	31,246	26,463	3,559	3,871	7,134	6,122	4,069	5,333	4,393
Short-term	20,759	29,872	25,062	3,234	3,501	6,379	5,706	3,734	4,679	4,028
Long-term	1,270	1,374	1,401	325	370	756	416	335	653	365
Foreign exchange	194	169	172	73	81	98	110	76	100	113
Europe	8,700	10,292	9,422	1,236	1,636	2,214	1,971	1,512	2,479	2,290
Interest rate	8,694	10,287	9,418	1,231	1,633	2,211	1,968	1,508	2,476	2,287
Short-term	7,888	9,432	8,582	1,006	1,388	1,909	1,621	1,281	2,129	1,917
Long-term	806	855	837	226	245	302	347	227	347	370
Foreign exchange	6	5	4	4	3	3	3	3	3	3
Asia and Pacific	1,749	1,956	1,730	216	208	226	288	196	227	268
Interest rate	1,725	1,933	1,707	208	199	213	278	185	213	253
Short-term	1,433	1,614	1,392	134	118	130	162	113	137	140
Long-term	292	319	315	74	81	83	115	71	76	113
Foreign exchange	24	23	24	8	9	13	10	11	13	15
Other markets	998	1,013	909	68	81	91	94	86	131	112
Interest rate	933	942	830	48	58	61	65	56	97	79
Short-term	925	932	823	48	58	60	65	55	96	79
Long-term	8	9	7	0	0	0	0	1	0	0
Foreign exchange	65	71	80	20	23	30	28	30	34	33
Options										
All markets	47,315	61,060	54,631	1,502	1,696	2,877	2,119	1,562	1,807	1,720
Interest rate	47,191	60,923	54,490	1,489	1,682	2,861	2,105	1,549	1,790	1,704
Short-term	46,438	60,073	53,549	1,403	1,571	2,681	1,969	1,445	1,636	1,568
Long-term	753	850	941	86	110	179	136	104	154	137
Foreign exchange	124	137	141	13	14	16	14	14	17	16
North America	36,156	46,980	39,751	1,256	1,413	2,527	1,821	1,305	1,297	1,336
Interest rate	36,079	46,888	39,667	1,248	1,405	2,516	1,812	1,297	1,287	1,327
Short-term	35,626	46,316	39,085	1,192	1,330	2,381	1,719	1,223	1,184	1,231
Long-term	453	572	583	56	74	135	93	74	103	96
Foreign exchange	77	92	84	8	9	11	9	8	10	9
Europe	10,262	13,223	14,142	230	260	330	269	239	488	354
Interest rate	10,260	13,221	14,141	230	259	330	269	238	488	354
Short-term	9,979	12,959	13,795	205	227	289	229	213	438	315
Long-term	281	262	346	26	33	41	40	26	49	39
Foreign exchange	2	2	1	0	0	0	0	0	0	0
Asia and Pacific	22	17	14	6	6	7	5	8	7	7
Interest rate	19	15	11	4	3	3	3	4	2	2
Short-term	0	0	0	0	0	0	0	0	0	0
Long-term	19	15	11	4	3	3	3	4	2	2
Foreign exchange	3	3	3	2	3	3	3	4	5	5
Other markets	875	839	724	9	17	13	24	11	16	24
Interest rate	834	799	670	6	14	11	22	9	13	21
Short-term	833	798	670	6	14	11	22	9	13	21
Long-term	1	1	1	0	0	0	0	0	0	0
Foreign exchange	41	41	53	2	3	2	2	2	2	3