

## 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	Mar 2019	Jun 2019	2017	2018	Feb 2019	Mar 2019	Apr 2019	May 2019	Jun 2019
<b>Interest rate</b>	<b>94,368</b>	<b>105,486</b>	<b>119,740</b>	<b>7,444</b>	<b>8,791</b>	<b>7,801</b>	<b>10,141</b>	<b>7,718</b>	<b>10,298</b>	<b>13,503</b>
AUD	1,352	2,130	2,051	139	142	188	238	202	217	247
BRL	979	1,001	1,503	59	54	53	59	44	64	111
CAD	753	955	926	98	102	90	123	81	117	113
CHF	290	346	292	25	29	19	29	20	18	41
CNY	12	13	14	9	6	6	7	7	7	5
DKK	0	0	0	0	0	0	0	0	0	0
EUR	15,023	15,043	14,698	1,238	1,489	1,240	1,599	1,027	993	1,618
GBP	7,394	8,186	7,617	621	715	627	817	571	640	649
HKD	0	0	0	0	0	0	0	0	0	0
HUF	0	0	0	0	0	0	0	0	0	0
INR	0	0	9	0	0	0	0	0	0	0
JPY	203	200	184	38	47	34	55	37	33	60
KRW	38	44	45	12	14	10	18	13	12	22
MXN	0	0	0	0	0	0	0	0	0	0
NOK	3	6	3	0	0	0	0	0	0	0
NZD	109	129	143	4	5	7	9	6	7	9
PLN	0	0	0	0	0	0	0	0	0	0
RUB	0	1	1	0	0	0	0	0	0	0
SEK	184	138	91	4	5	3	3	5	1	1
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	68,019	77,284	92,156	5,195	6,182	5,523	7,184	5,704	8,190	10,627
ZAR	7	7	7	0	0	0	0	1	0	0
Other currencies	0	0	0	0	0	0	0	0	0	0
<b>Foreign exchange</b>	<b>396</b>	<b>399</b>	<b>388</b>	<b>130</b>	<b>162</b>	<b>128</b>	<b>167</b>	<b>127</b>	<b>137</b>	<b>164</b>
AUD	14	15	16	8	9	8	8	7	7	9
BRL	120	116	105	24	39	36	41	31	38	35
CAD	18	17	17	6	7	5	7	6	6	8
CHF	10	11	9	4	4	2	4	3	3	6
CNY	7	8	10	1	3	5	4	4	5	6
DKK	0	0	0	0	0	0	0	0	0	0
EUR	119	118	123	38	47	28	45	32	29	47
GBP	35	29	28	11	12	10	15	9	9	11
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	12	13	13	11	12
JPY	42	32	34	20	18	13	18	13	18	20
KRW	7	8	8	3	3	3	3	3	5	4
MXN	7	10	10	2	2	1	3	1	2	3
NOK	0	1	1	0	0	0	0	0	0	0
NZD	2	3	4	2	2	2	2	2	2	2
PLN	0	0	0	0	0	0	0	0	0	0
RUB	5	7	7	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	5	4	0	0	0	0	0	0	0
TWD	0	0	0	0	0	0	0	0	0	0
USD	382	384	374	127	159	126	164	125	136	161
ZAR	8	14	4	1	1	0	1	0	0	1
Other currencies	7	7	10	1	1	1	2	1	2	2