

Exchange-traded futures and options, by currency

Notional principal, in billions of US dollars

	Open interest			Daily average turnover						
	Dec 2020	Sep 2021	Dec 2021	2020	2021	Aug 2021	Sep 2021	Oct 2021	Nov 2021	Dec 2021
Interest rate	65,499	84,330	79,643	6,685	7,232	5,428	6,700	9,946	8,925	6,146
Australian Dollar	919	807	912	98	82	53	87	131	77	76
Brazilian Real	1,603	1,383	1,304	53	59	61	77	73	42	53
Canadian Dollar	1,007	1,065	938	81	105	74	98	172	105	81
Swiss Franc	202	239	162	18	15	7	17	24	20	11
Renminbi	34	42	58	15	17	19	16	14	23	19
Danish Krone	0	0	0	0	0	0	0	0	0	0
EUR	9,472	12,316	13,692	1,127	1,298	844	1,304	1,946	1,305	983
Pound Sterling	10,442	13,978	9,667	600	807	546	1,053	1,066	652	360
Hong Kong Dollar	0	0	0	0	0	0	0	0	0	0
Forint	0	0	0	0	0	0	0	0	0	0
Indian Rupee	0	0	0	0	0	0	0	0	0	0
Yen	87	81	97	30	31	19	44	28	28	36
Won	41	41	29	16	19	16	25	17	14	15
Mexican Peso	0	1	0	0	0	0	0	0	0	0
Norwegian Krone	2	0	0	0	0	0	0	0	0	0
New Zealand Dollar	143	90	74	7	5	7	6	5	5	4
Zloty	0	0	0	0	0	0	0	0	0	0
Russian rouble	0	0	0	0	0	0	0	0	0	0
Swedish Krona	74	60	126	1	1	0	1	5	2	1
Singapore Dollar	0	0	0	0	0	0	0	0	0	0
New Turkish Lira	0	0	0	0	0	0	0	0	0	0
New Taiwan Dollar	0	0	0	0	0	0	0	0	0	0
US Dollar	41,465	54,221	52,574	4,638	4,792	3,781	3,973	6,463	6,651	4,507
Rand	7	7	7	0	0	0	0	1	0	0
Other currencies	-0	0	-0	-0	0	-0	0	0	0	0
Foreign exchange	451	456	448	145	154	136	172	149	149	155
Australian Dollar	16	29	26	7	8	6	9	7	7	7
Brazilian Real	134	103	108	44	49	53	48	50	42	39
Canadian Dollar	17	30	26	6	7	6	9	6	6	7
Swiss Franc	10	12	14	4	3	3	5	3	4	4
Renminbi	13	12	13	5	5	5	5	5	5	5
Danish Krone	0	0	0	0	0	0	0	0	0	0
EUR	153	154	148	32	33	23	42	27	32	40
Pound Sterling	30	30	31	10	10	7	12	9	9	11
Hong Kong Dollar	0	0	0	0	0	0	0	0	0	0
Forint	1	1	1	0	0	0	0	0	0	0
Indian Rupee	14	13	15	12	15	12	15	18	17	19
Yen	36	44	38	14	13	11	17	14	14	14
Won	9	10	9	4	4	5	5	4	4	4
Mexican Peso	8	10	11	2	2	1	2	1	1	2
Norwegian Krone	1	0	0	0	0	0	0	0	0	0
New Zealand Dollar	3	2	3	2	2	2	2	2	2	2
Zloty	0	0	0	0	0	0	0	0	0	0
Russian rouble	5	7	6	3	4	3	3	3	5	3
Swedish Krona	1	0	0	0	0	0	0	0	0	0
Singapore Dollar	0	0	0	0	0	0	0	0	0	0
New Turkish Lira	3	1	2	0	0	0	0	0	1	1
New Taiwan Dollar	0	0	0	0	0	0	0	0	0	0
US Dollar	437	439	429	142	152	135	168	147	147	151
Rand	3	4	3	0	0	0	0	0	0	0
Other currencies	9	10	10	1	1	1	1	1	1	1

