<table>
<thead>
<tr>
<th>Notional principal, in billions of US dollars</th>
<th>Open interest</th>
<th>Daily average turnover</th>
</tr>
</thead>
<tbody>
<tr>
<td>Interest rate</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Australian Dollar</td>
<td>1,572</td>
<td>1,190</td>
</tr>
<tr>
<td>Brazilian Real</td>
<td>2,342</td>
<td>1,173</td>
</tr>
<tr>
<td>Canadian Dollar</td>
<td>1,041</td>
<td>763</td>
</tr>
<tr>
<td>Swiss Franc</td>
<td>224</td>
<td>189</td>
</tr>
<tr>
<td>Renminbi</td>
<td>21</td>
<td>22</td>
</tr>
<tr>
<td>Danish Krone</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>EUR</td>
<td>12,528</td>
<td>11,805</td>
</tr>
<tr>
<td>Pound Sterling</td>
<td>9,113</td>
<td>6,879</td>
</tr>
<tr>
<td>Hong Kong Dollar</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Forint</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Indian Rupee</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>Yen</td>
<td>132</td>
<td>100</td>
</tr>
<tr>
<td>Won</td>
<td>34</td>
<td>34</td>
</tr>
<tr>
<td>Mexican Peso</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Norwegian Krone</td>
<td>3</td>
<td>2</td>
</tr>
<tr>
<td>New Zealand Dollar</td>
<td>116</td>
<td>98</td>
</tr>
<tr>
<td>Zwity</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Russian rouble</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>Swedish Krona</td>
<td>72</td>
<td>18</td>
</tr>
<tr>
<td>Singapore Dollar</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>New Turkish Lira</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>New Taiwan Dollar</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>US Dollar</td>
<td>68,216</td>
<td>77,814</td>
</tr>
<tr>
<td>Rand</td>
<td>9</td>
<td>7</td>
</tr>
<tr>
<td>Other currencies</td>
<td>-0</td>
<td>0</td>
</tr>
<tr>
<td>Foreign exchange</td>
<td>388</td>
<td>385</td>
</tr>
<tr>
<td>Australian Dollar</td>
<td>17</td>
<td>15</td>
</tr>
<tr>
<td>Brazilian Real</td>
<td>105</td>
<td>110</td>
</tr>
<tr>
<td>Canadian Dollar</td>
<td>19</td>
<td>14</td>
</tr>
<tr>
<td>Swiss Franc</td>
<td>10</td>
<td>7</td>
</tr>
<tr>
<td>Renminbi</td>
<td>8</td>
<td>9</td>
</tr>
<tr>
<td>Danish Krone</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>EUR</td>
<td>121</td>
<td>134</td>
</tr>
<tr>
<td>Pound Sterling</td>
<td>31</td>
<td>25</td>
</tr>
<tr>
<td>Hong Kong Dollar</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Forint</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>Indian Rupee</td>
<td>13</td>
<td>16</td>
</tr>
<tr>
<td>Yen</td>
<td>36</td>
<td>33</td>
</tr>
<tr>
<td>Won</td>
<td>8</td>
<td>7</td>
</tr>
<tr>
<td>Mexican Peso</td>
<td>13</td>
<td>7</td>
</tr>
<tr>
<td>Norwegian Krone</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>New Zealand Dollar</td>
<td>3</td>
<td>2</td>
</tr>
<tr>
<td>Zwity</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Russian rouble</td>
<td>7</td>
<td>3</td>
</tr>
<tr>
<td>Swedish Krona</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Singapore Dollar</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>New Turkish Lira</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>New Taiwan Dollar</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>US Dollar</td>
<td>374</td>
<td>373</td>
</tr>
<tr>
<td>Rand</td>
<td>3</td>
<td>5</td>
</tr>
<tr>
<td>Other currencies</td>
<td>6</td>
<td>7</td>
</tr>
</tbody>
</table>

Source: BIS Statistics Explorer (http://stats.bis.org/statx/)
Printed on: 26/11/2020 12:19