

Exchange-traded futures, 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
Futures	28,995	35,055	34,129	5,415	5,863	4,462	5,342	7,790	7,128	5,016
Interest rate	28,668	34,738	33,816	5,281	5,723	4,337	5,184	7,657	6,994	4,878
short-term	26,287	32,077	31,142	4,507	4,836	3,446	4,320	6,785	5,901	4,191
Australian Dollar	745	656	770	67	51	33	48	101	57	44
Brazilian Real	539	602	522	39	49	54	64	67	41	41
Canadian Dollar	905	927	766	68	88	53	85	154	84	69
Swiss Franc	201	239	162	18	15	7	17	24	20	11
EUR	4,026	5,000	4,604	786	877	578	825	1,320	870	606
Pound Sterling	3,206	4,147	3,032	424	577	401	611	662	427	260
Yen	15	6	5	1	0	0	0	0	0	0
Won	0	0	0	0	0	0	0	0	0	0
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
Swedish Krona	39	47	106	0	1	0	1	4	2	1
US Dollar	16,465	20,362	21,102	3,097	3,171	2,312	2,663	4,448	4,394	3,155
Rand	0	0	0	0	0	0	0	0	0	0
Other currencies	0	0	0	-0	0	0	0	0	0	0
long-term	2,381	2,662	2,674	774	887	891	865	872	1,093	687
Australian Dollar	174	150	143	30	31	20	39	30	20	32
Brazilian Real	0	0	0	0	0	0	0	0	0	0
Canadian Dollar	59	59	68	11	15	19	13	14	21	11
Swiss Franc	0	0	0	0	0	0	0	0	0	0
EUR	542	599	576	208	244	179	307	251	226	223
Pound Sterling	64	108	105	31	40	47	38	43	52	23
Yen	68	74	91	28	30	19	43	27	27	35
Won	41	41	29	16	19	16	25	17	14	15
Mexican Peso	0	0	0	0	0	0	0	0	0	0
Norwegian Krone	0	0	0	0	0	0	0	0	0	0
New Zealand Dollar	0	0	0	0	0	0	0	0	0	0
Swedish Krona	0	0	0	0	0	0	0	0	0	0
US Dollar	1,392	1,582	1,598	435	491	572	385	476	710	328
Rand	6	6	7	0	0	0	0	1	0	0
Other currencies	34	43	58	15	17	19	16	14	23	19
Foreign exchange	326	316	313	133	140	125	157	133	133	138
Australian Dollar	12	14	14	7	7	6	9	7	7	7
Brazilian Real	83	68	65	42	48	52	48	49	41	38
Canadian Dollar	13	10	12	6	6	5	8	6	6	7
Swiss Franc	8	10	10	4	3	3	5	3	4	4
EUR	120	119	120	30	31	21	40	25	29	38
Pound Sterling	17	22	23	10	9	7	11	8	9	11
Yen	28	31	28	13	12	10	16	13	14	13
Won	9	10	9	4	4	5	5	4	4	4
Mexican Peso	8	9	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
Swedish Krona	1	0	0	0	0	0	0	0	0	0
US Dollar	314	300	294	131	138	123	154	131	132	135
Rand	2	2	2	0	0	0	0	0	0	0
Other currencies	33	33	34	16	17	14	16	17	18	17