

Exchange-traded 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
Options	36,955	49,731	45,961	1,414	1,523	1,102	1,530	2,305	1,946	1,285
Interest rate	36,831	49,592	45,826	1,403	1,509	1,091	1,515	2,289	1,930	1,268
short-term	36,278	49,013	45,259	1,308	1,393	990	1,404	2,179	1,792	1,168
Australian Dollar	0	0	0	0	0	0	0	0	0	0
Brazilian Real	1,064	781	782	15	10	7	13	7	1	13
Canadian Dollar	44	80	105	2	1	1	0	4	0	1
Swiss Franc	0	0	0	0	0	0	0	0	0	0
EUR	4,674	6,542	8,301	113	151	69	145	349	182	131
Pound Sterling	7,172	9,723	6,530	146	190	98	405	361	173	77
Yen	0	0	0	0	0	0	0	0	0	0
Won	0	0	0	0	0	0	0	0	0	0
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	34	13	21	0	0	0	0	1	0	0
US Dollar	23,290	31,875	29,520	1,032	1,039	814	841	1,457	1,435	947
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	553	578	568	95	116	101	111	109	138	100
Australian Dollar	0	0	0	0	0	0	0	0	0	0
Brazilian Real	0	0	0	0	0	0	0	0	0	0
Canadian Dollar	0	0	0	0	0	0	0	0	0	0
Swiss Franc	0	0	0	0	0	0	0	0	0	0
EUR	230	175	212	20	25	18	27	26	27	22
Pound Sterling	0	0	0	0	0	0	0	0	0	0
Yen	4	1	1	1	1	0	1	1	0	0
Won	0	0	0	0	0	0	0	0	0	0
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	317	401	355	74	91	83	84	82	111	77
Rand	1	1	0	0	0	0	0	0	0	0
Other currencies	0	0	0	-0	0	-0	-0	-0	-0	0
Foreign exchange	124	139	135	11	14	12	14	16	15	16
Australian Dollar	4	15	12	0	0	0	0	0	0	0
Brazilian Real	51	34	43	1	1	1	1	1	1	1
Canadian Dollar	4	20	15	0	0	1	1	0	0	0
Swiss Franc	1	2	4	0	0	0	0	0	0	0
EUR	32	34	28	3	2	2	2	2	2	2
Pound Sterling	13	8	8	0	0	0	0	0	0	0
Yen	8	12	10	1	1	1	1	1	1	1
Won	0	0	0	0	0	0	0	0	0	0
Mexican Peso	0	0	1	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	124	139	135	11	14	12	14	16	15	16
Rand	1	1	1	0	0	0	0	0	0	0
Other currencies	10	12	13	5	8	7	9	10	10	12