

Table 23A: Derivative financial instruments traded on organised exchanges**By instrument and location**

Notional principal in billions of US dollars

Instrument / location	Amounts outstanding				Turnover					
	Dec 2009	Dec 2010	Jun 2011	Sep 2011	2009	2010	Q4 2010	Q1 2011	Q2 2011	Q3 2011
Futures										
All markets	21,738.1	22,312.0	30,335.3	26,313.4	1,126,519.2	1,380,538.9	343,640.2	415,078.3	411,296.9	415,200.3
Interest rate	20,627.7	21,013.4	28,933.0	24,999.2	1,016,361.6	1,235,907.4	307,252.4	374,453.2	371,393.9	367,693.9
Currency	144.3	170.2	205.3	204.5	24,598.7	35,771.2	9,181.8	9,282.1	9,715.4	10,560.3
Equity index	966.1	1,128.4	1,197.0	1,109.8	85,558.8	108,860.3	27,206.0	31,343.0	30,187.6	36,946.1
North America	10,720.9	11,863.5	16,523.8	14,309.6	599,025.0	729,195.9	187,775.5	219,574.6	229,316.3	222,692.9
Interest rate	10,284.9	11,351.1	15,966.1	13,781.4	543,950.8	658,193.5	170,449.4	199,822.5	209,377.7	198,612.9
Currency	90.7	114.8	128.9	123.9	19,606.8	28,649.0	7,294.8	7,697.3	7,670.5	8,381.0
Equity index	345.3	397.6	428.8	404.4	35,467.4	42,353.4	10,031.4	12,054.7	12,268.1	15,698.9
Europe	8,053.6	6,345.3	8,933.5	7,981.1	449,389.8	533,297.9	122,939.9	162,961.5	145,972.7	153,468.9
Interest rate	7,608.7	5,816.6	8,373.4	7,453.9	420,030.6	498,836.1	114,537.3	152,989.0	136,385.4	141,814.6
Currency	2.7	2.5	2.9	2.8	78.8	255.2	143.3	102.0	79.3	100.1
Equity index	442.1	526.1	557.2	524.4	29,280.4	34,206.5	8,259.4	9,870.6	9,508.0	11,554.2
Asia and Pacific	2,408.3	3,168.6	3,827.8	3,007.0	63,125.2	92,273.5	26,174.5	25,590.3	29,004.2	30,636.2
Interest rate	2,250.6	2,982.8	3,628.6	2,839.9	43,808.5	60,899.6	17,173.3	16,177.5	20,500.4	20,780.7
Currency	9.7	1.5	11.3	9.4	552.4	1,594.4	458.2	387.4	521.8	675.2
Equity index	148.1	184.2	187.9	157.8	18,764.3	29,779.6	8,543.0	9,025.4	7,982.0	9,180.3
Other Markets	555.4	934.7	1,050.2	1,015.7	14,979.2	25,771.7	6,750.2	6,951.9	7,003.7	8,402.3
Interest rate	483.5	862.9	964.9	924.0	8,571.7	17,978.1	5,092.4	5,464.3	5,130.4	6,485.6
Currency	41.2	51.4	62.2	68.5	4,360.8	5,272.6	1,285.6	1,095.4	1,443.8	1,403.9
Equity index	30.7	20.4	23.1	23.2	2,046.7	2,520.9	372.2	392.3	429.5	512.7
Options										
All markets	51,379.6	45,634.6	52,507.6	54,207.7	533,634.9	606,661.8	135,205.9	166,306.1	152,035.5	186,010.0
Interest rate	46,428.7	40,930.0	47,105.0	49,080.7	434,601.0	468,872.0	95,986.5	123,333.3	105,808.7	140,969.5
Currency	147.3	144.2	183.6	119.0	1,980.3	3,048.5	696.4	604.7	712.1	691.0
Equity index	4,803.5	4,560.3	5,218.9	5,008.0	97,053.6	134,741.3	38,523.0	42,368.2	45,514.7	44,349.6
North America	23,874.9	24,353.4	28,868.2	28,162.5	216,390.4	261,543.9	61,885.6	65,111.3	65,077.2	78,405.6
Interest rate	21,817.7	22,070.2	26,154.6	25,585.7	188,438.5	225,342.9	53,482.2	55,318.0	54,942.7	65,027.9
Currency	65.3	72.3	61.8	77.4	657.5	1,600.9	428.6	381.6	403.3	404.0
Equity index	1,991.9	2,210.9	2,651.8	2,499.5	27,294.3	34,600.2	7,974.7	9,411.7	9,731.2	12,973.7
Europe	26,322.6	19,247.2	21,641.0	24,504.6	258,556.9	251,485.3	44,257.0	69,779.3	52,855.9	79,979.6
Interest rate	23,905.0	17,320.8	19,546.9	22,460.5	240,483.9	233,930.0	39,911.7	64,537.3	48,042.3	73,760.8
Currency	0.3	0.3	0.2	0.2	7.7	5.1	1.2	0.8	1.0	0.8
Equity index	2,417.2	1,926.1	2,093.8	2,043.9	18,065.4	17,550.2	4,344.1	5,241.3	4,812.6	6,218.0
Asia and Pacific	310.4	383.3	452.0	435.3	52,751.4	82,757.4	26,278.9	27,615.8	30,890.7	24,934.3
Interest rate	7.2	3.5	22.0	18.4	2,825.0	2,605.3	760.2	680.3	587.4	633.4
Currency	–	0.3	2.2	1.7	–	6.2	6.2	28.1	74.3	103.6
Equity index	303.3	379.4	427.7	415.3	49,926.4	80,145.8	25,512.5	26,907.5	30,229.0	24,197.3
Other Markets	871.7	1,650.7	1,546.4	1,105.2	5,936.2	10,875.2	2,784.5	3,799.7	3,211.8	2,690.6
Interest rate	698.9	1,535.5	1,381.4	1,016.2	2,853.6	6,993.8	1,832.4	2,797.7	2,236.3	1,547.4
Currency	81.7	71.3	119.4	39.6	1,315.1	1,436.3	260.4	194.3	233.6	182.5
Equity index	91.1	43.9	45.6	49.4	1,767.5	2,445.1	691.7	807.7	741.9	960.7