

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

Number of contracts in millions

Instrument / location	Contracts outstanding				Turnover					
	Dec 2009	Dec 2010	Sep 2011	Dec 2011	2010	2011	Q1 2011	Q2 2011	Q3 2011	Q4 2011
Futures										
All markets	94.3	86.2	100.1	91.4	6,353.2	7,342.5	1,721.4	1,827.6	2,203.0	1,590.5
Interest rate	63.9	63.3	68.8	65.0	2,546.1	2,840.5	749.1	750.8	772.5	568.1
Currency	5.9	6.1	10.8	8.6	1,410.2	1,788.5	358.5	484.4	611.7	334.0
Equity index	24.5	16.9	20.4	17.8	2,396.8	2,713.5	613.8	592.4	818.8	688.4
North America	56.6	43.5	46.8	42.6	2,160.9	2,402.7	592.9	610.5	687.2	512.2
Interest rate	42.4	36.5	40.2	36.5	1,177.9	1,344.2	351.2	370.1	363.4	259.4
Currency	0.9	1.3	1.5	1.7	234.8	238.8	60.8	59.7	65.1	53.3
Equity index	13.3	5.7	5.1	4.4	748.2	819.8	181.0	180.7	258.6	199.5
Europe	19.1	18.1	22.9	20.2	1,994.9	2,406.4	563.7	570.5	700.0	572.2
Interest rate	10.1	9.0	10.6	9.7	931.3	985.6	272.8	258.8	260.3	193.6
Currency	2.8	2.3	3.1	2.8	149.6	288.8	49.3	64.1	92.9	82.4
Equity index	6.2	6.8	9.2	7.7	914.0	1,132.0	241.6	247.5	346.8	296.1
Asia and Pacific	6.5	6.2	8.4	7.1	1,641.2	1,926.6	425.1	503.2	639.5	358.8
Interest rate	2.9	3.0	3.0	2.5	119.2	141.2	32.7	37.5	42.7	28.3
Currency	1.0	1.0	2.8	2.3	913.0	1,147.5	223.6	329.8	421.3	172.7
Equity index	2.7	2.2	2.6	2.3	609.0	637.9	168.7	135.9	175.5	157.8
Other Markets	12.1	18.4	22.0	21.5	556.2	606.8	139.8	143.4	176.4	147.3
Interest rate	8.5	14.8	15.0	16.3	317.8	369.6	92.4	84.4	106.0	86.7
Currency	1.2	1.5	3.4	1.8	112.8	113.4	24.8	30.7	32.4	25.5
Equity index	2.3	2.1	3.6	3.4	125.6	123.8	22.6	28.2	38.0	35.0
Memorandum items:										
Commodity contracts	36.1	40.8	38.3	38.0	2,675.5	2,533.3	597.4	611.1	682.2	642.6
US markets	28.6	30.4	27.3	27.0	663.9	728.7	193.7	188.8	177.7	168.6
Other markets	7.5	10.4	11.0	10.9	2,011.6	1,804.6	403.7	422.4	504.5	474.0
Options										
All markets	137.5	139.0	159.6	118.5	5,812.3	6,776.3	1,700.0	1,758.3	1,832.4	1,485.7
Interest rate	51.8	62.1	58.9	45.9	653.0	665.6	190.2	160.0	179.7	135.7
Currency	2.8	2.9	4.0	2.6	56.4	293.6	37.7	84.4	112.9	58.7
Equity index	82.9	74.0	96.8	70.0	5,102.9	5,817.1	1,472.1	1,513.9	1,539.8	1,291.3
North America	38.1	39.3	48.7	34.3	627.6	701.8	165.0	162.6	216.4	157.7
Interest rate	19.0	19.3	23.4	16.4	269.1	274.6	69.0	67.8	80.4	57.6
Currency	0.5	0.6	0.6	0.4	12.0	10.6	2.7	2.7	2.8	2.4
Equity index	18.6	19.4	24.7	17.5	346.6	416.6	93.4	92.2	133.2	97.8
Europe	73.6	62.5	82.0	57.8	720.5	819.7	198.6	172.4	252.5	196.3
Interest rate	20.7	16.9	19.5	12.7	256.0	259.0	72.9	55.0	73.6	57.5
Currency	0.1	0.1	0.1	0.2	1.6	1.1	0.3	0.3	0.2	0.4
Equity index	52.8	45.4	62.4	44.9	462.9	559.6	125.4	117.1	178.6	138.4
Asia and Pacific	9.0	8.2	9.8	6.9	4,226.3	5,004.6	1,260.7	1,359.9	1,303.3	1,080.6
Interest rate	0.0	0.0	0.0	0.0	5.0	5.1	1.7	1.5	1.1	0.9
Currency	–	0.3	1.7	0.8	6.2	256.9	28.1	74.3	103.5	51.0
Equity index	9.0	7.8	8.1	6.2	4,215.1	4,742.6	1,231.0	1,284.1	1,198.7	1,028.8
Other Markets	16.8	29.1	19.1	19.4	237.8	250.3	75.6	63.3	60.2	51.1
Interest rate	12.2	25.9	15.9	16.8	122.8	126.8	46.6	35.7	24.7	19.8
Currency	2.2	1.8	1.6	1.2	36.7	25.1	6.7	7.1	6.3	5.0
Equity index	2.5	1.4	1.6	1.5	78.4	98.4	22.2	20.5	29.3	26.3
Memorandum items:										
Commodity contracts	18.8	22.1	24.8	20.4	154.8	172.9	46.0	43.1	45.9	37.9
US markets	17.7	20.5	21.6	18.2	137.0	154.8	41.4	38.7	40.9	33.8
Other markets	1.1	1.7	3.2	2.2	17.7	18.1	4.6	4.4	5.1	4.1
Single equity contracts	365.3	387.4	471.1	393.4	6,008.3	6,454.4	1,673.6	1,488.8	1,770.4	1,521.6
US markets	256.7	282.3	309.3	277.4	4,284.4	4,661.7	1,211.9	1,090.1	1,295.5	1,064.2
Other markets	108.6	105.1	161.8	116.0	1,724.0	1,792.7	461.7	398.7	474.9	457.4