

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

Number of contracts in millions

Instrument / location	Contracts outstanding				Turnover					
	Dec 2010	Dec 2011	Sep 2012	Dec 2012	2011	2012	Q1 2012	Q2 2012	Q3 2012	Q4 2012
Futures										
All markets	86.2	91.3	86.7	83.7	7,340.0	6,220.7	1,522.6	1,685.1	1,521.6	1,491.4
Interest rate	63.3	65.0	57.1	55.2	2,840.5	2,399.6	637.0	650.8	573.7	538.1
Currency	6.1	8.6	9.5	10.4	1,788.5	1,455.3	310.5	363.5	381.7	399.5
Equity index	16.9	17.7	20.0	18.1	2,711.0	2,365.8	575.1	670.7	566.2	553.7
North America	43.5	42.6	30.2	28.6	2,402.8	1,947.9	514.6	537.5	453.1	442.7
Interest rate	36.5	36.5	23.0	21.7	1,344.2	1,070.0	308.0	287.1	244.6	230.3
Currency	1.3	1.7	2.0	2.0	238.8	220.5	54.5	60.6	55.0	50.4
Equity index	5.7	4.4	5.1	4.9	819.8	657.4	152.1	189.8	153.4	162.0
Europe	18.1	20.2	22.8	22.5	2,406.4	2,153.5	501.3	601.4	552.0	498.8
Interest rate	9.0	9.7	11.7	11.6	985.6	780.2	199.8	214.7	193.2	172.5
Currency	2.3	2.8	3.1	3.3	288.8	428.2	67.9	104.7	131.3	124.2
Equity index	6.8	7.7	8.1	7.7	1,132.0	945.1	233.6	282.0	227.6	202.1
Asia and Pacific	6.2	7.1	9.7	10.7	1,924.1	1,484.4	352.7	370.1	365.0	396.6
Interest rate	3.0	2.5	2.4	2.4	141.2	147.2	33.6	38.1	40.4	35.1
Currency	1.0	2.3	2.7	3.5	1,147.5	704.7	159.9	169.5	172.5	202.8
Equity index	2.2	2.3	4.7	4.9	635.4	632.5	159.2	162.5	152.1	158.7
Other Markets	18.4	21.5	24.0	21.8	606.8	634.9	154.0	176.1	151.5	153.3
Interest rate	14.8	16.3	20.0	19.5	369.6	402.2	95.6	110.9	95.5	100.3
Currency	1.5	1.8	1.8	1.7	113.4	101.9	28.1	28.7	23.0	22.1
Equity index	2.1	3.4	2.2	0.6	123.8	130.8	30.3	36.5	33.1	30.9
Memorandum items:										
Commodity contracts	40.8	38.0	38.3	37.5	2,533.4	2,968.0	585.9	692.0	894.1	796.0
US markets	30.4	27.0	25.3	23.7	728.7	749.9	192.0	195.4	170.9	191.6
Other markets	10.4	10.9	13.0	13.8	1,804.7	2,218.1	394.0	496.5	723.2	604.4
Options										
All markets	139.0	103.0	118.0	108.9	6,776.0	4,546.0	1,357.9	1,401.1	923.4	863.5
Interest rate	62.1	45.9	49.9	53.5	665.6	555.7	151.3	156.4	133.4	114.5
Currency	2.9	2.5	3.3	3.6	293.6	274.7	59.0	60.1	69.3	86.4
Equity index	74.0	54.7	64.8	51.8	5,816.8	3,715.6	1,147.6	1,184.5	720.8	662.7
North America	39.3	18.9	18.7	15.5	701.8	634.7	167.7	165.2	149.1	152.7
Interest rate	19.3	16.4	15.1	12.1	274.6	228.3	73.3	59.3	51.9	43.8
Currency	0.6	0.4	0.6	0.5	10.6	10.7	2.4	3.0	2.7	2.7
Equity index	19.4	2.1	3.1	2.9	416.6	395.6	91.9	102.9	94.5	106.3
Europe	62.5	57.8	65.9	52.2	819.7	636.4	166.7	173.2	163.6	133.0
Interest rate	16.9	12.7	14.0	12.8	259.0	188.7	49.3	50.9	47.9	40.6
Currency	0.1	0.2	0.2	0.4	1.1	2.2	0.2	0.6	0.5	0.8
Equity index	45.4	44.9	51.7	39.0	559.6	445.6	117.1	121.7	115.1	91.6
Asia and Pacific	8.2	6.9	9.9	10.1	5,004.2	3,044.9	971.5	989.3	558.8	525.3
Interest rate	0.0	0.0	0.1	0.0	5.1	5.3	1.3	1.5	1.3	1.2
Currency	0.3	0.8	1.4	1.4	256.9	237.5	50.7	50.6	59.9	76.3
Equity index	7.8	6.2	8.4	8.6	4,742.2	2,802.1	919.5	937.3	497.6	447.7
Other Markets	29.1	19.4	23.5	31.1	250.3	230.0	52.1	73.4	52.0	52.6
Interest rate	25.9	16.8	20.7	28.5	126.8	133.4	27.4	44.7	32.2	29.0
Currency	1.8	1.2	1.2	1.3	25.1	24.3	5.6	6.0	6.1	6.5
Equity index	1.4	1.5	1.6	1.3	98.4	72.4	19.0	22.6	13.6	17.1
Memorandum items:										
Commodity contracts	22.1	20.3	24.8	18.6	172.9	182.1	44.3	48.0	46.7	43.1
US markets	20.5	18.2	20.3	15.6	154.8	156.8	38.9	41.5	39.6	36.7
Other markets	1.7	2.2	4.4	3.0	18.1	25.3	5.4	6.5	7.1	6.4
Single equity contracts	387.4	393.4	385.6	350.7	6,454.4	5,852.2	1,600.2	1,497.0	1,410.9	1,344.1
US markets	282.3	277.4	251.4	245.8	4,661.7	4,040.5	1,103.0	1,046.3	959.5	931.6
Other markets	105.1	116.0	134.2	104.9	1,792.7	1,811.6	497.2	450.6	451.3	412.5