

Herfindahl indices for OTC interest rate derivatives contracts between reporters¹

Period / Currency - Instrument	Canadian dollar			Swiss franc			Euro			Sterling			Japanese yen			Swedish krona			US dollar		
	Forward rate agreements	Interest rate swaps	Options	Forward rate agreements	Interest rate swaps	Options	Forward rate agreements	Interest rate swaps	Options	Forward rate agreements	Interest rate swaps	Options	Forward rate agreements	Interest rate swaps	Options	Forward rate agreements	Interest rate swaps	Options	Forward rate agreements	Interest rate swaps	Options
Jun-2000	1,594	876	1,212	1,505	724	1,495	956	543	584	666	427	886	1,073	600	822	964	607	969	932	533	858
Dec-2000	1,876	910	1,622	1,256	708	1,186	1,071	530	619	788	468	795	1,386	629	876	939	662	900	894	562	931
Jun-2001	1,365	818	1,558	1,211	705	1,350	954	506	618	769	458	826	2,319	691	803	1,279	601	857	934	577	832
Dec-2001	2,266	1,008	1,474	1,270	822	1,041	727	571	642	697	490	828	2,194	801	1,381	979	623	898	1,046	784	1,111
Jun-2002	1,992	949	1,720	1,262	854	1,220	540	503	636	647	497	786	2,095	866	1,665	962	530	1,143	1,070	719	1,239
Dec-2002	2,325	893	2,426	1,594	890	1,441	547	505	558	648	550	685	2,316	895	1,749	938	570	1,148	1,440	757	1,144
Jun-2003	2,000	974	2,695	1,606	835	1,487	555	474	600	576	522	670	2,379	935	1,423	970	569	1,101	1,142	757	991
Dec-2003	1,814	1,018	2,811	1,475	833	1,347	540	478	575	746	547	661	1,803	894	1,383	1,211	602	1,232	978	751	899
Jun-2004	2,118	1,008	2,722	1,348	800	1,691	506	474	605	1,012	723	721	1,463	843	1,158	1,125	651	1,111	791	678	820
Dec-2004	2,218	1,045	3,135	1,401	815	1,634	576	470	649	939	691	845	2,291	792	855	996	664	1,098	625	716	770
Jun-2005	1,815	938	2,333	1,244	932	1,223	661	483	556	977	695	842	3,163	749	871	902	641	1,036	604	682	783
Dec-2005	1,979	978	2,659	1,710	1,043	1,214	679	496	547	1,180	751	870	3,447	706	903	769	650	1,265	703	729	807
Jun-2006	1,698	996	2,686	1,813	1,169	1,296	707	515	557	1,090	756	908	3,841	661	881	771	658	1,830	782	695	979
Dec-2006	1,687	1,007	2,738	2,321	1,229	1,034	819	514	577	1,024	702	890	3,662	646	842	892	654	1,350	884	683	880
Jun-2007	1,246	952	2,342	2,086	1,217	901	701	512	616	936	729	801	2,354	705	972	918	676	1,504	825	672	889
Dec-2007	1,088	945	2,578	2,183	1,176	935	637	542	669	1,003	799	832	2,853	731	814	1,131	744	2,278	916	694	767
Jun-2008	1,315	978	2,641	1,868	1,470	844	642	566	665	1,177	944	813	2,279	748	1,063	1,193	785	1,721	952	764	925
Dec-2008	1,123	1,015	2,851	2,027	1,397	929	562	593	720	1,309	1,080	857	2,624	723	993	1,176	865	1,280	959	807	1,076
Jun-2009	1,256	1,109	3,202	2,026	1,483	1,097	608	590	670	1,396	1,131	929	2,359	678	947	1,142	974	1,193	1,041	811	998
Dec-2009	1,088	1,076	2,508	2,199	1,518	1,022	630	523	690	1,149	1,040	1,045	1,810	594	946	1,070	1,074	1,316	1,098	775	993
Jun-2010	1,488	1,051	2,451	2,189	1,681	1,045	660	524	699	1,310	859	1,184	1,417	559	1,056	1,075	1,200	1,545	1,043	723	987
Dec-2010	1,257	1,017	2,229	2,522	1,630	964	591	529	652	956	857	999	1,056	538	1,053	862	1,140	1,982	1,153	803	837
Jun-2011	1,278	974	1,930	1,950	1,548	1,169	599	481	646	954	871	1,054	1,239	504	1,215	872	1,204	1,649	1,063	755	878
Dec-2011	1,508	979	2,066	1,666	1,489	1,036	550	424	655	988	815	1,025	2,144	501	1,120	880	1,289	1,641	1,054	732	867
Jun-2012	1,343	1,000	1,956	2,084	1,480	892	877	412	633	1,027	887	999	2,690	492	1,016	927	1,126	1,891	1,149	682	817
Dec-2012	1,303	1,136	2,691	3,058	1,400	925	1,056	411	662	908	870	942	3,401	495	897	897	1,055	1,655	1,034	687	804
Jun-2013	1,080	1,125	1,934	3,742	1,305	850	1,633	420	670	949	863	970	3,371	490	860	940	1,167	1,907	1,361	680	775
Dec-2013	1,160	1,098	2,051	3,766	1,260	873	2,645	444	706	1,525	800	908	5,514	509	856	933	1,274	1,939	2,151	675	756
Jun-2014	2,139	1,103	1,889	3,786	1,049	881	4,706	396	664	1,642	818	872	6,964	511	812	430	114	2,626	2,038	688	751
Dec-2014	2,644	1,121	2,084	3,100	950	908	3,433	402	697	1,915	763	927	7,337	501	784	892	1,346	2,205	2,477	612	784

¹ Reporting dealers are defined as those institutions whose head office is located in one of the 13 reporting countries and which participate in the semiannual OTC derivatives market statistics; in addition, reporting dealers include all branches and subsidiaries of these entities worldwide; reporting dealers will mainly be commercial and investment banks and securities houses, including their branches and subsidiaries and other entities which are active dealers.