

Herfindahl indices for all OTC interest rate derivatives contracts

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-1998	824	681	999	1,053	504	953	...	...	...	713	419	723	779	440	500	1,160	539	975	521	393	869
Dec-1998	810	647	962	1,133	542	1,077	...	...	...	828	406	628	860	440	436	965	542	899	617	415	901
Jun-1999	923	737	1,438	1,085	678	937	834	572	525	856	433	828	942	484	949	870	549	824	655	495	847
Dec-1999	1,373	800	1,340	1,317	643	1,154	937	522	578	641	444	686	932	528	596	914	601	987	710	490	734
Jun-2000	1,418	856	1,458	1,421	655	1,432	851	511	530	614	429	677	1,014	545	715	936	586	1,036	755	500	782
Dec-2000	1,452	876	1,791	1,274	688	2,439	1,107	500	565	728	448	662	1,109	585	791	957	640	1,076	879	528	819
Jun-2001	1,347	874	1,621	1,264	678	1,239	936	486	559	693	438	648	1,937	613	708	1,125	592	989	888	529	764
Dec-2001	1,812	1,044	1,702	1,252	788	1,228	740	524	584	638	476	727	1,758	706	1,217	1,002	608	1,081	1,145	730	1,143
Jun-2002	1,556	1,044	1,682	1,234	824	1,461	556	478	561	605	489	648	1,763	779	1,202	944	532	1,149	907	666	1,044
Dec-2002	1,818	1,047	2,112	1,218	846	1,693	571	492	546	610	515	615	1,942	790	1,624	886	569	1,224	1,042	682	1,038
Jun-2003	1,530	1,041	2,161	1,264	896	1,684	539	481	608	607	544	643	1,972	806	1,223	839	561	1,174	901	701	961
Dec-2003	1,522	1,039	2,226	1,269	852	1,616	639	478	591	1,095	565	666	1,647	744	1,065	947	570	1,230	786	672	877
Jun-2004	1,965	1,048	2,313	1,169	797	1,796	670	473	675	930	594	747	1,308	728	978	965	583	1,137	725	626	847
Dec-2004	1,855	1,051	2,830	1,278	851	1,583	611	472	668	933	574	1,480	1,898	699	776	892	587	1,084	641	667	760
Jun-2005	1,659	1,000	2,955	1,158	936	1,508	631	479	567	855	614	1,288	2,565	664	781	811	564	1,077	652	650	756
Dec-2005	1,649	1,017	3,052	1,630	1,015	1,584	667	484	539	1,210	661	905	3,025	635	793	767	571	1,259	690	691	762
Jun-2006	1,670	1,018	2,703	1,698	1,080	1,398	690	503	534	1,083	707	958	3,280	613	824	847	586	1,431	788	678	816
Dec-2006	1,499	1,020	2,952	1,919	1,149	1,205	783	561	569	1,024	692	916	3,468	620	768	1,068	594	1,638	917	679	830
Jun-2007	1,164	987	2,978	2,043	1,150	1,045	812	623	604	1,120	736	806	2,569	675	799	1,096	628	1,945	850	686	865
Jun-2007	1,164	987	2,978	2,043	1,150	1,045	812	623	604	1,120	736	806	2,569	675	799	1,096	628	1,945	850	686	865
Jun-2008	1,405	976	3,314	1,712	1,336	899	648	562	594	1,055	830	824	1,981	660	938	1,152	677	1,904	881	729	1,020
Dec-2008	1,119	1,032	2,939	1,760	1,344	947	734	764	639	1,613	1,334	867	2,517	875	851	1,143	818	1,301	1,004	896	1,034
Jun-2009	1,240	1,245	2,544	1,672	1,351	852	581	657	607	1,194	921	950	2,164	777	865	1,055	751	1,540	996	949	936
Dec-2009	1,149	1,145	2,739	1,889	1,401	816	622	641	638	1,138	929	1,022	1,810	709	857	939	773	2,452	1,075	936	912
Jun-2010	1,323	1,038	2,097	1,925	1,465	926	621	620	624	1,038	979	1,256	1,409	639	873	924	809	2,623	975	916	866
Dec-2010	1,276	993	2,934	2,159	1,497	913	765	626	619	1,033	884	1,074	1,214	585	881	823	797	2,694	993	920	801
Jun-2011	1,250	795	1,716	1,773	1,422	1,290	612	576	637	907	927	1,035	1,829	578	1,082	820	846	2,006	981	848	832