

Herfindahl indices for OTC interest rate derivatives contracts between reporters ¹ and non-reporters

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	828	826	1,072	862	820	909	...	...	...	859	561	739	1,033	518	660	1,703	717	1,570	666	512	1,483
Dec-1998	885	786	1,047	1,959	711	731	...	...	...	1,234	521	663	1,709	501	466	1,371	649	1,121	750	501	987
Jun-1999	1,026	885	1,500	1,055	696	936	1,415	645	567	1,372	599	704	3,035	578	2,701	1,272	710	1,100	939	526	980
Dec-1999	1,613	982	1,589	1,063	763	928	999	597	973	754	503	634	3,055	592	688	1,535	799	1,398	883	558	756
Jun-2000	1,567	1,050	1,963	1,961	741	1,361	1,294	557	615	735	541	689	3,153	571	729	1,340	760	1,260	805	545	815
Dec-2000	1,412	1,050	2,065	1,638	725	4,531	1,449	513	541	884	503	717	2,502	632	759	1,341	784	1,444	1,338	574	814
Jun-2001	2,114	1,167	1,917	1,639	703	1,147	1,032	515	543	683	489	704	3,915	575	656	2,073	716	1,209	1,395	538	792
Dec-2001	2,003	1,495	2,111	2,171	951	2,146	1,040	540	578	797	562	766	4,132	625	1,009	1,771	771	1,379	1,978	731	1,275
Jun-2002	1,681	1,568	1,996	2,250	1,082	2,061	831	529	499	773	599	772	4,983	717	946	1,849	751	1,221	1,089	694	1,058
Dec-2002	1,991	1,631	2,451	2,079	1,099	2,254	931	559	607	879	604	719	3,782	739	1,402	1,690	717	1,339	1,319	683	1,018
Jun-2003	1,681	1,374	2,174	1,933	1,261	2,354	814	563	707	1,247	669	797	2,431	767	911	916	707	1,330	1,265	725	1,030
Dec-2003	2,079	1,366	2,269	1,990	1,035	2,140	1,209	551	684	2,928	685	781	2,105	762	802	879	638	1,327	859	674	915
Jun-2004	2,092	1,423	2,448	2,049	1,026	1,929	1,295	565	861	881	546	946	1,692	807	1,008	980	662	1,322	813	661	937
Dec-2004	1,635	1,305	2,817	1,376	1,075	1,682	847	541	835	1,210	549	2,755	1,304	757	1,087	917	840	1,159	871	683	793
Jun-2005	1,978	1,235	3,559	1,490	1,074	1,943	859	545	716	1,158	602	2,907	1,503	775	670	1,097	572	1,187	923	702	770
Dec-2005	1,448	1,220	3,339	1,907	1,125	2,054	891	556	632	1,693	687	1,127	1,409	775	732	1,174	611	1,531	928	747	751
Jun-2006	2,003	1,177	2,763	1,744	1,086	1,847	959	570	583	1,741	757	1,285	1,581	736	901	1,459	660	2,240	1,001	757	718
Dec-2006	1,656	1,158	3,167	3,516	1,185	1,644	1,032	685	698	1,449	773	1,144	2,406	734	901	2,006	708	2,065	1,404	765	863
Jun-2007	1,144	1,159	3,563	2,011	1,208	1,598	1,467	851	697	2,149	823	951	4,351	785	1,103	1,737	829	2,426	1,132	794	940
Dec-2007	1,811	1,158	3,137	1,737	1,248	1,498	1,759	779	798	2,995	904	1,409	1,893	822	1,716	1,852	857	2,531	1,289	844	1,745
Jun-2008	1,783	1,097	3,661	1,329	1,282	1,709	1,849	683	888	2,896	965	1,731	1,837	820	3,196	1,801	946	2,344	1,232	891	1,944
Dec-2008	1,554	1,707	3,428	1,605	1,355	1,487	1,110	703	868	3,056	983	1,862	3,690	999	1,964	1,593	841	1,584	1,566	940	2,253
Jun-2009	1,590	1,601	3,013	2,138	1,274	1,393	1,502	799	988	2,611	952	1,858	2,786	1,084	1,507	1,812	1,009	1,960	1,300	1,208	2,092
Dec-2009	2,333	1,343	3,572	1,413	1,342	1,210	1,521	781	1,086	3,239	944	1,919	2,913	1,037	1,351	2,300	878	3,486	1,750	1,130	1,983
Jun-2010	1,791	1,188	3,611	2,059	1,397	1,112	1,049	748	938	1,975	1,148	1,744	3,051	937	1,040	1,707	875	3,453	1,334	1,112	1,550
Dec-2010	2,597	1,014	3,653	2,082	1,473	1,316	1,874	720	1,009	3,433	952	2,153	3,737	835	1,426	1,814	726	3,781	1,321	1,015	1,408
Jun-2011	2,581	753	1,961	2,000	1,412	1,705	771	669	759	1,197	976	1,232	4,373	868	899	1,253	813	3,012	936	921	942
Dec-2011	3,059	740	1,888	1,729	1,445	1,687	720	642	627	1,048	947	1,192	4,383	884	957	1,189	840	2,794	911	875	932
Jun-2012	1,945	778	2,381	1,652	1,703	1,523	768	656	682	1,035	954	1,211	3,413	850	944	1,347	895	3,192	1,053	857	933

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.