

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

Currency	Contract type	Dec-98	Jun-99	Dec-99	Jun-00	Dec-00	Jun-01	Dec-01	Jun-02	Dec-02	Jun-03	Dec-03	Jun-04	Dec-04	Jun-05	Dec-05	Jun-06	Dec-06	Jun-07
CAD	Forward rate agreements	885	1,026	1,613	1,567	1,412	2,114	2,003	1,681	1,991	1,681	2,079	2,092	1,773	1,978	1,448	2,003	1,656	1,144
	Interest rate swaps	786	885	982	1,050	1,050	1,167	1,495	1,568	1,631	1,374	1,366	1,423	1,276	1,235	1,220	1,177	1,157	1,159
	Options	1,047	1,500	1,589	1,963	2,065	1,917	2,111	1,996	2,451	2,174	2,269	2,448	2,632	3,559	3,339	2,763	3,164	3,563
CHF	Forward rate agreements	1,959	1,055	1,063	1,961	1,638	1,639	2,171	2,250	2,079	1,933	1,990	2,049	1,371	1,490	1,907	1,744	3,516	2,011
	Interest rate swaps	711	696	763	741	725	703	951	1,082	1,099	1,261	1,035	1,026	1,099	1,074	1,125	1,086	1,184	1,208
	Options	731	936	928	1,361	4,531	1,147	2,146	2,061	2,254	2,354	2,140	1,929	1,496	1,943	2,054	1,839	1,631	1,598
EUR	Forward rate agreements	...	1,415	999	1,294	1,449	1,032	1,040	831	931	814	1,209	1,295	876	859	891	959	1,026	1,467
	Interest rate swaps	...	645	597	557	513	515	540	529	559	563	551	565	656	545	556	568	680	852
	Options	...	567	973	615	541	543	578	499	607	707	684	861	943	716	632	583	670	697
GBP	Forward rate agreements	1,234	1,372	754	735	884	683	797	773	879	1,247	2,928	881	1,203	1,158	1,693	1,741	1,447	2,149
	Interest rate swaps	521	599	503	541	503	489	562	599	604	669	685	546	583	602	687	756	765	824
	Options	663	704	634	689	717	704	766	772	719	797	781	946	2,809	2,907	1,127	1,282	1,135	951
JPY	Forward rate agreements	1,709	3,035	3,055	3,153	2,502	3,915	4,132	4,983	3,782	2,431	2,105	1,692	1,395	1,503	1,409	1,581	2,406	4,351
	Interest rate swaps	501	578	592	571	632	575	625	717	739	767	762	807	1,077	775	775	742	720	790
	Options	466	2,701	688	729	759	656	1,009	946	1,402	911	802	1,008	1,275	670	732	898	870	1,106
SEK	Forward rate agreements	1,371	1,272	1,535	1,340	1,341	2,073	1,771	1,849	1,690	916	879	980	908	1,097	1,174	1,459	2,006	1,737
	Interest rate swaps	649	710	799	760	784	716	771	751	717	707	638	662	879	572	611	660	706	845
	Options	1,121	1,100	1,398	1,260	1,444	1,209	1,379	1,221	1,339	1,330	1,327	1,322	1,104	1,187	1,531	2,240	2,034	2,429
USD	Forward rate agreements	750	939	883	805	1,338	1,395	1,978	1,089	1,319	1,265	859	813	917	923	928	1,001	1,406	1,132
	Interest rate swaps	501	526	558	545	574	538	731	694	683	725	674	661	871	702	747	757	760	795
	Options	987	980	756	815	814	792	1,275	1,058	1,018	1,030	915	937	933	770	751	718	857	940