



	Total
The number of new derivative transactions reported during the last week	
Commodities	249'229
Credit	1'157
Currency	312'130
Equity	1'712'901
Interest Rates	137'630
Other	9'869
The sum of open positions/contracts reported	
Commodities	511'969
Credit	104'834
Currency	903'210
Equity	10'201'199
Interest Rates	2'435'039
Other	97'159
The total notional value of open positions/contracts reported	
Commodities	158'642'491'837
Credit	562'481'085'192
Currency	8'148'674'225'021
Equity	18'767'081'502'507'500
Interest Rates	62'100'736'911'077
Other	1'475'085'172'338
Date Created: 2020-09-28 07:06:05	

Notes

The data included in these aggregations is derived from the data submitted to the SIX Trade Repository.

Any currency values are shown in CHF using the ECB's foreign exchange rates for any conversions.

The asset classes are taken from Field 18 "Asset Class" of the SIX Field specification. There is no differentiation between OTC and ETDs.

The notional amounts are taken from field 30 "Actual notional 1" of the SIX Field specification from transaction reports.

Only the latest version of the trade report (based on the UTIs) is used for aggregations. Double reported UTIs are not considered for the calculations.

The number of new transactions reported during the relevant period' is the number of unique trade identifiers on reports with Level = 'T' (field 79) and

The Sum of open positions/contracts and corresponding notional values are calculated from UTIs with Level = "P" and Level = "T" (field 79) and
