



| | Total |
|---|------------------------|
| The number of new derivative transactions reported during the last week | |
| Commodities | 225'159 |
| Credit | 226 |
| Currency | 221'383 |
| Equity | 1'410'095 |
| Interest Rates | 131'323 |
| Other | 7'769 |
| The sum of open positions/contracts reported | |
| Commodities | 524'404 |
| Credit | 106'785 |
| Currency | 988'107 |
| Equity | 9'951'210 |
| Interest Rates | 2'503'862 |
| Other | 99'642 |
| The total notional value of open positions/contracts reported | |
| Commodities | 163'029'582'655 |
| Credit | 574'581'920'811 |
| Currency | 8'573'811'232'837 |
| Equity | 18'961'153'458'694'300 |
| Interest Rates | 64'030'764'241'548 |
| Other | 1'608'792'472'208 |
| Date Created: 2020-10-19 07:06:48 | |

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
