SIX Trade Repository aggregate data	
	Total
The number of new derivative transactions reported during the last week including the result of frontloading activities	
Commodities	20'715
Credit	21'322
Currency	797'806
Equity	837'787
Interest Rates	211'828
Other	13'411
The sum of open positions/contracts reported	
Commodities	33'695
Credit	96'524
Currency	1'302'034
Equity	1'603'247
Interest Rates	765'973
Other	31'993
The total notional value of open positions/contracts reported	
Commodities	26'075'014'732
Credit	847'758'637'305
Currency	10'686'808'129'716
Equity	1'306'008'927'481'250
Interest Rates	48'896'324'208'893
Other	215'943'621'755
Date Created: 2017-10-09 07:01:05	

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 with an Action Type (field 78) of 'N' or 'X' received during the reference period.

The Sum of open positions/contracts and corresponding notional values are calculated from UTIs with Level = "P" and Level = "T" (field 79) and Action Type (field 78) of 'N' open.
The unique trade identifiers on reports with Level = "P" and Level ='T' (field 79) and with the Action Type (field 78) of 'E' received during the reference period is substracted.