

34 Offene derivative Finanzinstrumente Outstanding derivative financial instruments

1.00–8.00 Alle Banken / All banks

In Millionen Franken / In CHF millions

	Alle Banken All banks		Kontrakt- volumen Contract volumes	davon / of which		
	Positiver Wiederbe- schaffungswert	Negativer Wiederbe- schaffungswert		Grossbanken Big banks		Kontrakt- volumen Contract volumes
	Positive replacement value	Negative replacement value		Positiver Wiederbe- schaffungswert	Negativer Wiederbe- schaffungswert	
				Positive replacement value	Negative replacement value	
	1	2	3	4	5	6
Zinsinstrumente						
Interest rate instruments	206 057	194 577	35 653 237	196 886	182 860	35 044 098
davon / of which						
Terminkontrakte inklusive FRAs						
Futures contracts including FRAs	1 855	2 031	2 583 426	1 791	1 868	2 566 795
Swaps	177 420	160 975	31 409 539	168 647	150 785	30 889 090
Optionen (OTC)						
Options (OTC)	26 502	31 296	1 227 789	26 175	29 934	1 191 645
Devisen						
Foreign exchange	145 704	149 943	10 297 675	137 061	141 269	9 489 985
davon / of which						
Terminkontrakte						
Futures contracts	37 381	37 372	3 082 721	31 829	32 116	2 610 205
Swaps	86 695	91 321	4 750 984	84 890	89 077	4 580 834
Optionen (OTC)						
Options (OTC)	21 603	21 226	2 415 107	20 318	20 054	2 295 206
Edelmetalle						
Precious metals	5 058	4 808	140 127	4 033	3 810	97 723
davon / of which						
Terminkontrakte						
Futures contracts	2 286	2 000	51 813	1 951	1 692	36 743
Optionen (OTC)						
Options (OTC)	2 694	2 671	79 591	2 056	2 022	54 890
Beteiligungstitel / Indizes						
Equity / index-related products	28 813	35 271	468 796	22 133	26 414	361 117
davon / of which						
Terminkontrakte						
Futures contracts	3 512	4 329	89 174	3 443	4 261	86 140
Optionen (OTC)						
Options (OTC)	16 778	19 179	270 974	11 376	14 410	207 853
Kreditderivate						
Credit derivatives	89 870	79 034	2 814 592	89 783	78 873	2 806 325
davon / of which						
Credit Default Swaps	62 805	54 765	1 893 548	62 770	54 692	1 889 110
Total Return Swaps	1 690	977	28 520	1 639	952	24 751
First to Default Swaps	5 281	3 565	83 851	5 281	3 565	83 851
Übrige						
Other	1 974	1 934	27 662	1 916	1 641	25 187
davon / of which						
Terminkontrakte						
Futures contracts	468	462	4 771	468	461	4 591
Optionen (OTC)						
Options (OTC)	545	706	6 405	504	433	5 439
Total	477 475	465 568	49 402 089	451 812	434 867	47 824 435