

## 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	
	1	2		4	5	
<b>Zinsinstrumente</b> <b>Interest rate instruments</b>	<b>198 140</b>	<b>189 210</b>	<b>35 436 800</b>	<b>187 574</b>	<b>176 293</b>	<b>34 744 475</b>
davon / of which						
Terminkontrakte inklusive FRAs Futures contracts including FRAs	1 257	1 524	2 699 393	1 246	1 502	2 676 627
Swaps	164 634	153 493	30 008 737	154 537	141 784	29 436 819
Optionen (OTC) Options (OTC)	32 190	34 128	1 716 078	31 738	32 948	1 653 314
<b>Devisen</b> <b>Foreign exchange</b>	<b>184 880</b>	<b>198 448</b>	<b>10 397 877</b>	<b>168 027</b>	<b>179 787</b>	<b>9 507 016</b>
davon / of which						
Terminkontrakte Futures contracts	63 577	66 605	3 743 907	54 323	56 185	3 221 010
Swaps	97 994	108 118	4 764 700	92 742	101 933	4 550 665
Optionen (OTC) Options (OTC)	23 287	23 701	1 876 521	20 959	21 665	1 722 970
<b>Edelmetalle</b> <b>Precious metals</b>	<b>5 393</b>	<b>5 303</b>	<b>140 833</b>	<b>4 244</b>	<b>4 206</b>	<b>84 801</b>
davon / of which						
Terminkontrakte Futures contracts	2 996	2 835	52 474	2 606	2 432	37 089
Optionen (OTC) Options (OTC)	2 235	2 304	78 182	1 582	1 694	41 996
<b>Beteiligungstitel / Indizes</b> <b>Equity / index-related products</b>	<b>25 262</b>	<b>30 795</b>	<b>767 275</b>	<b>21 598</b>	<b>24 927</b>	<b>691 183</b>
davon / of which						
Terminkontrakte Futures contracts	3 544	4 831	1 119 102	3 487	4 775	1 115 463
Optionen (OTC) Options (OTC)	15 073	18 437	360 566	12 195	13 827	311 362
<b>Kreditderivate</b> <b>Credit derivatives</b>	<b>63 432</b>	<b>55 448</b>	<b>2 584 215</b>	<b>63 265</b>	<b>55 230</b>	<b>2 574 614</b>
davon / of which						
Credit Default Swaps	59 141	53 584	2 527 441	59 018	53 438	2 520 776
Total Return Swaps	3 848	1 438	23 868	3 804	1 428	20 989
First to Default Swaps	413	340	7 373	413	340	7 373
<b>Übrige</b> <b>Other</b>	<b>2 114</b>	<b>2 364</b>	<b>54 982</b>	<b>2 061</b>	<b>1 905</b>	<b>53 266</b>
davon / of which						
Terminkontrakte Futures contracts	424	469	1 529	423	468	1 457
Optionen (OTC) Options (OTC)	393	769	3 859	366	356	3 179
<b>Total</b>	<b>479 222</b>	<b>481 567</b>	<b>49 381 982</b>	<b>446 769</b>	<b>442 349</b>	<b>47 655 355</b>