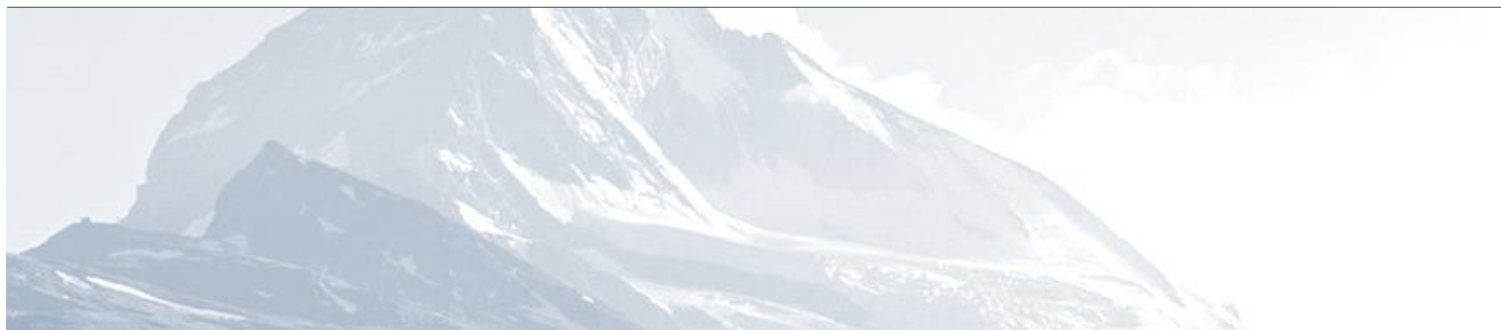


Market Report Structured Products

Monthly report

October 2015

Swiss Structured Products Association SSPA



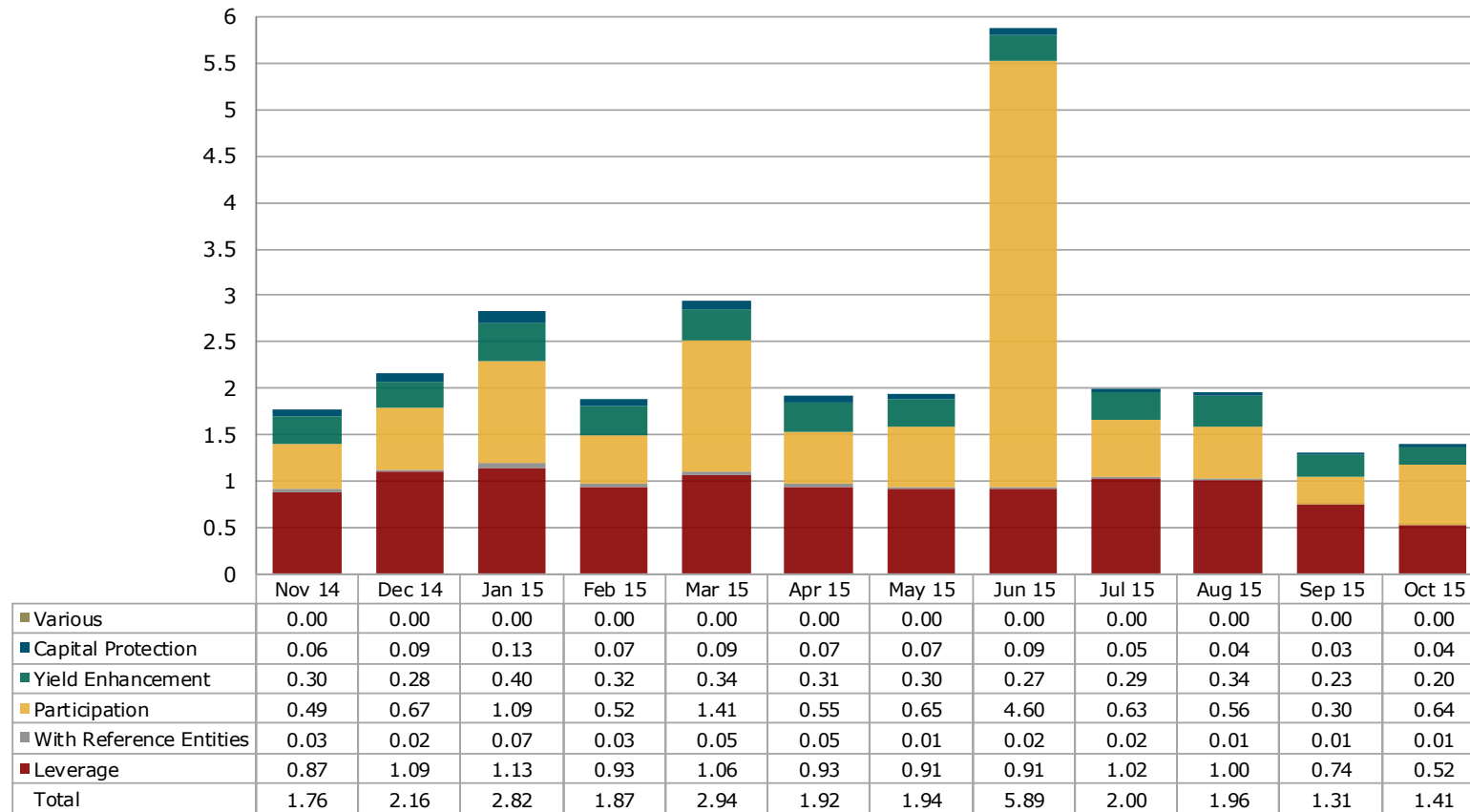
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1. Structured products at the SIX Structured Products Exchange

1.1 Turnover in the last 12 months

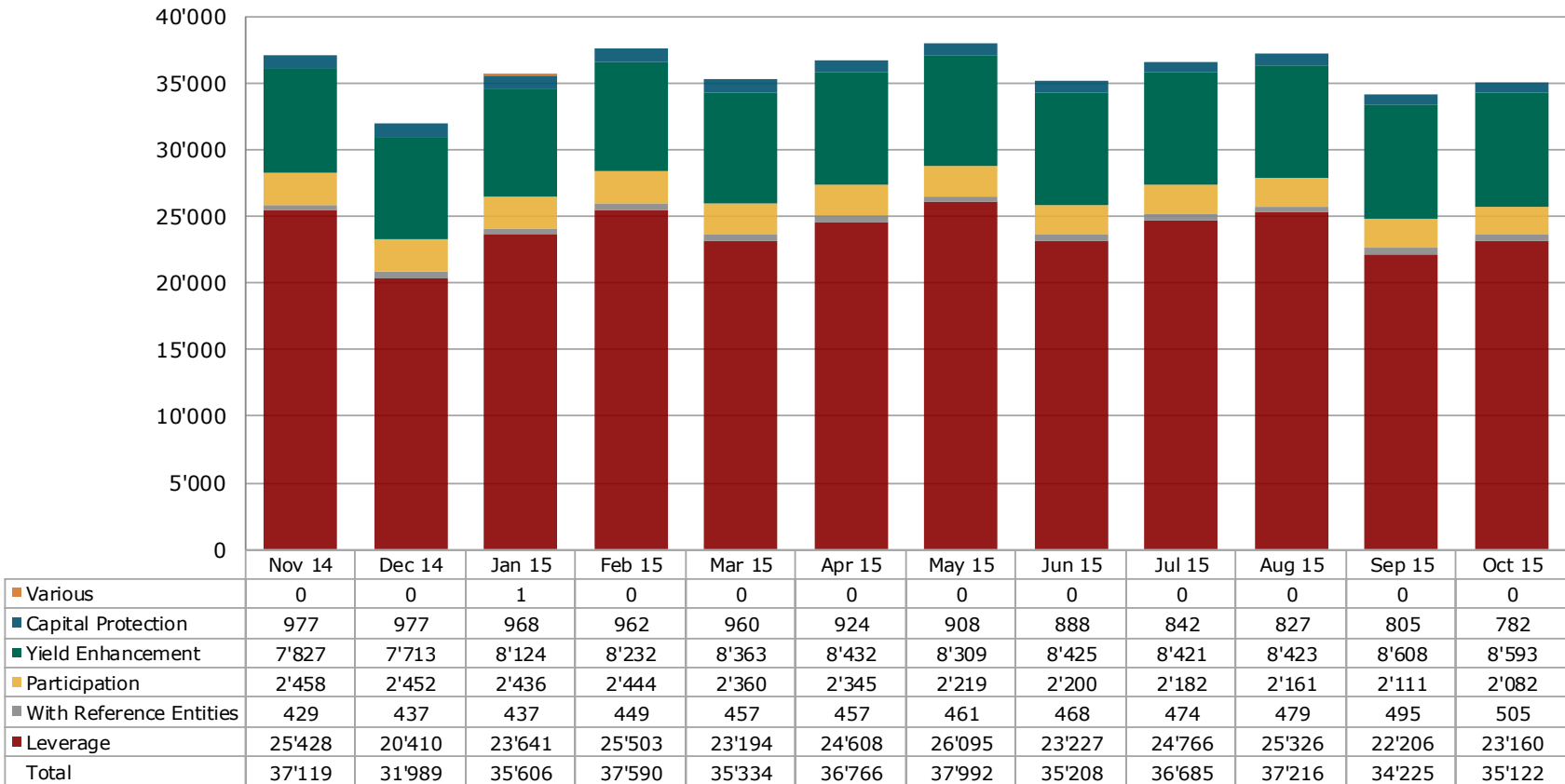
Figures in CHF bn



Source: SIX Structured Products Exchange AG, Derivative Partners AG

1. Structured products at the SIX Structured Products Exchange

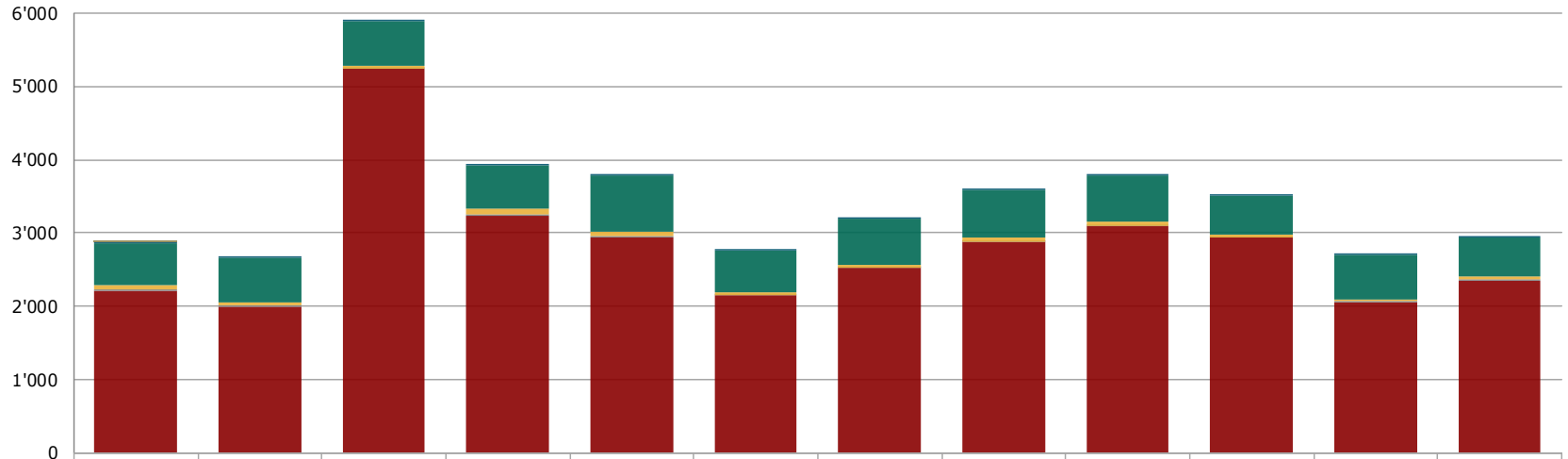
1.2 Number of listed products in the last 12 months



Source: SIX Structured Products Exchange AG, Derivative Partners AG

1. Structured products at the SIX Structured Products Exchange

1.3 New issues in the last 12 months



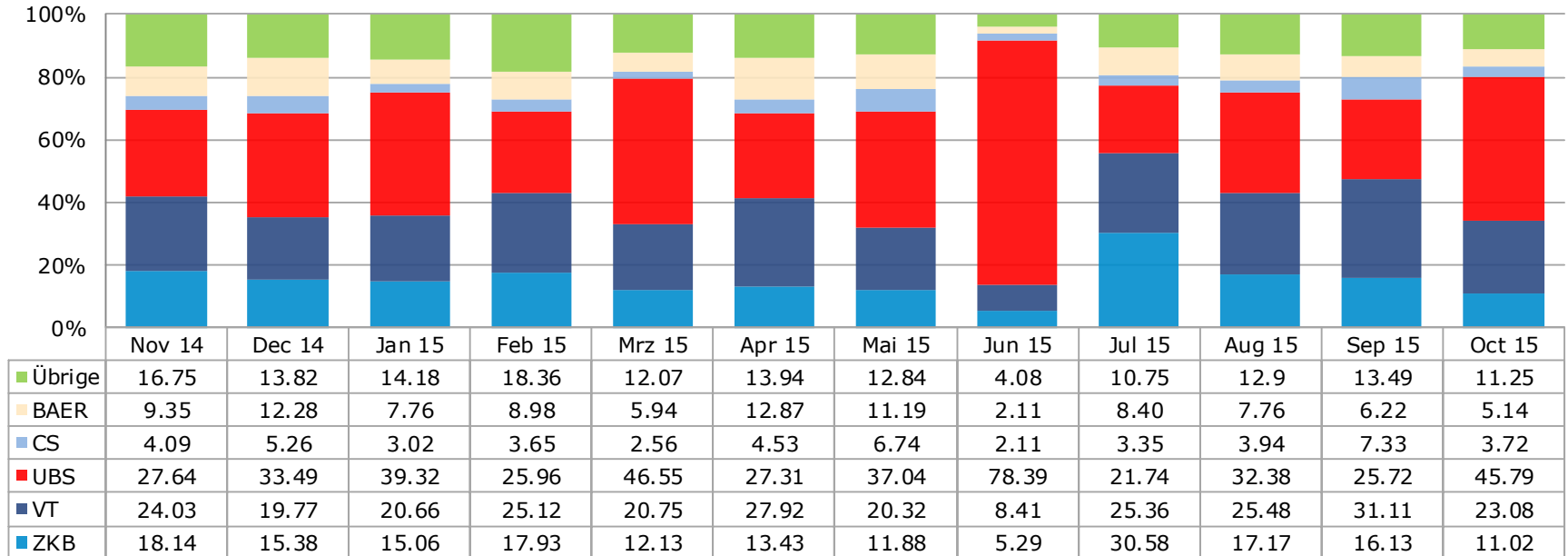
	Nov 14	Dec 14	Jan 15	Feb 15	Mar 15	Apr 15	May 15	Jun 15	Jul 15	Aug 15	Sep 15	Oct 15
Various	1	0	0	0	0	0	0	0	0	0	0	0
Capital Protection	18	16	16	14	30	8	19	12	12	15	7	7
Yield Enhancement	580	608	613	601	762	562	624	647	626	530	600	543
Participation	64	49	37	71	70	42	35	49	53	28	34	36
With Reference Entities	17	12	2	24	11	7	11	12	8	4	11	17
Leverage	2'206	1'999	5'240	3237	2938	2142	2520	2877	3092	2943	2055	2348
Total	2'886	2'684	5'908	3947	3811	2761	3209	3597	3791	3520	2707	2951

Source: SIX Structured Products Exchange AG, Derivative Partners AG

1. Structured products at the SIX Structured Products Exchange

1.4 Market shares (turnover) of the five largest issuers

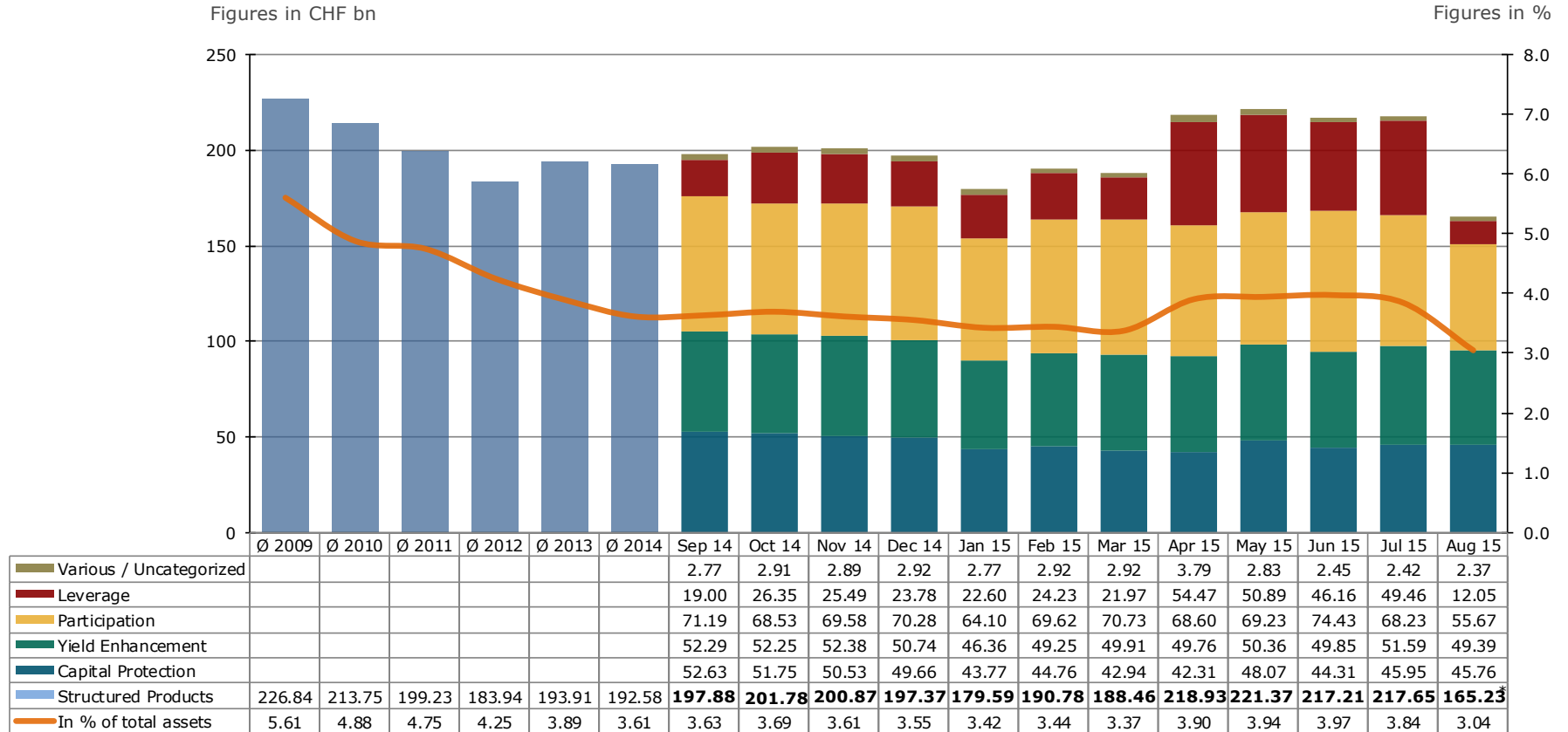
Figures in %



Source: SIX Structured Products Exchange AG, Derivative Partners AG

2. Securities held in bank's client deposits

Structured products since 2008



Source: SNB Monthly Statistical Bulletin, latest available figures

**As a result of the significant deviation from the previous report, the accurateness of the numbers is currently being investigated by the Swiss National Bank*

3. Appendix

3.1 Abbreviations

Leverage Products.....	Leverage
Investment Products with Reference Entities.....	With Reference Entities
Participation Products.....	Participation
Capital Protection Products.....	Capital Protection
Yield Enhancement Products.....	Yield Enhancement
Other Products.....	Various
Billion.....	bn

3.2 Issued by

Swiss Structured Products Association SSPA

Rämistrasse 4, CH-8024 Zurich, Switzerland

www.sspa-association.ch

Contact: peter.keller@svsp-verband.ch

Published monthly and quarterly in more detail

3.3 Data sources

Swiss National Bank: Monthly Statistical Bulletin

SIX Structured Products Exchange AG

Derivative Partners AG

In-house surveys

Key date is 31st of October 2015

3.4 Disclaimer

We cannot guarantee the accuracy of this document, see <http://www.svsp-verband.ch/home/disclaimer.aspx?lang=en>.
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