

# Market Report Structured Products

## Monthly report

November 2015

### Swiss Structured Products Association SSPA

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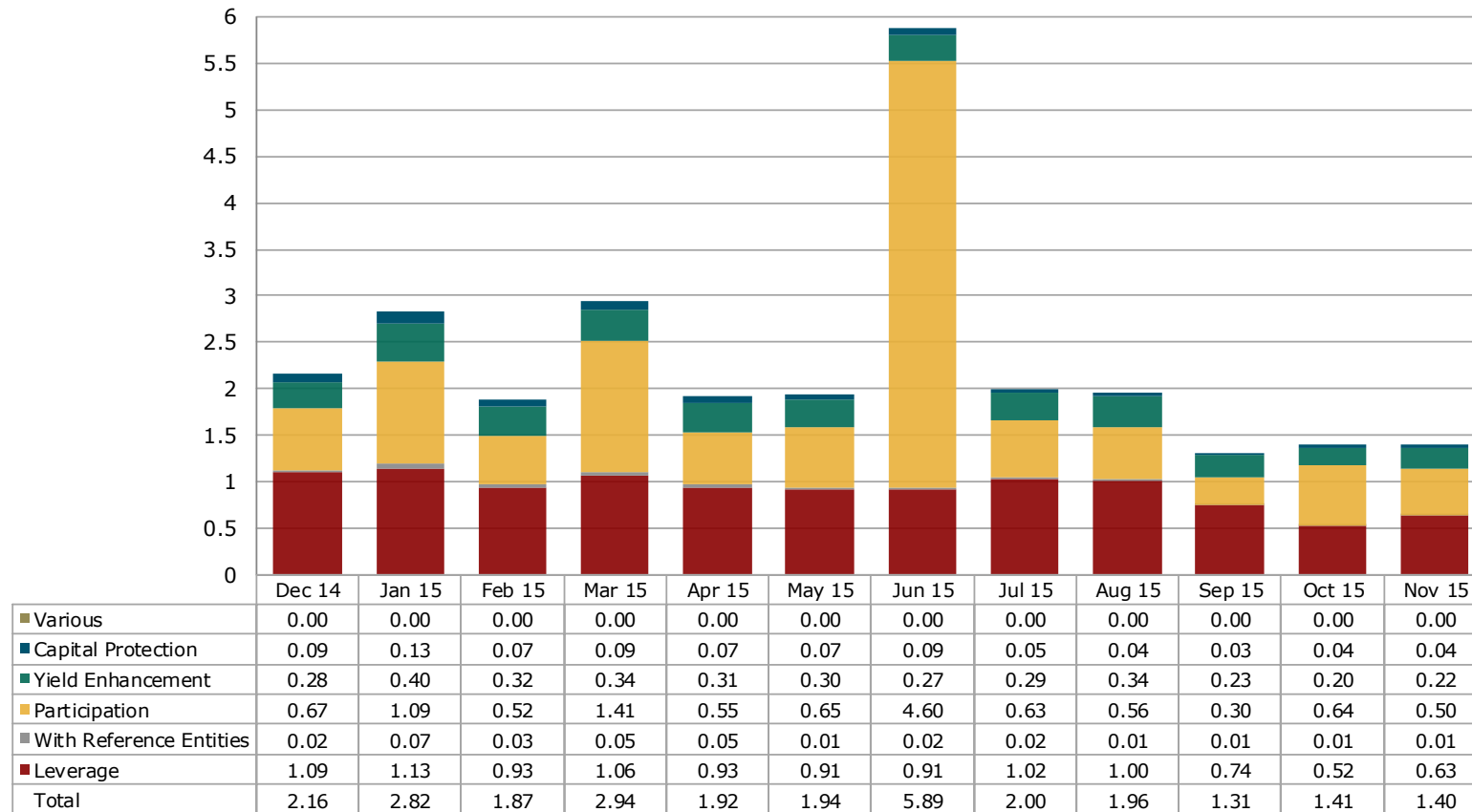
## Contents

<b>1. Structured products at the SIX Structured Products Exchange</b>	
1.1 Turnover in the last 12 months.....	3
1.2 Number of listed products in the last 12 months.....	4
1.3 New issues in the last 12 months.....	5
1.4 Market shares of the five largest issuers.....	6
<b>2. Securities held in banks’ client deposits</b>	
Structured products since 2009.....	7
<b>3. Appendix</b>	
3.1 Abbreviations.....	8
3.2 Issued by.....	8
3.3 Data sources.....	8
3.4 Disclaimer.....	8

# 1. Structured products at the SIX Structured Products Exchange

## 1.1 Turnover in the last 12 months

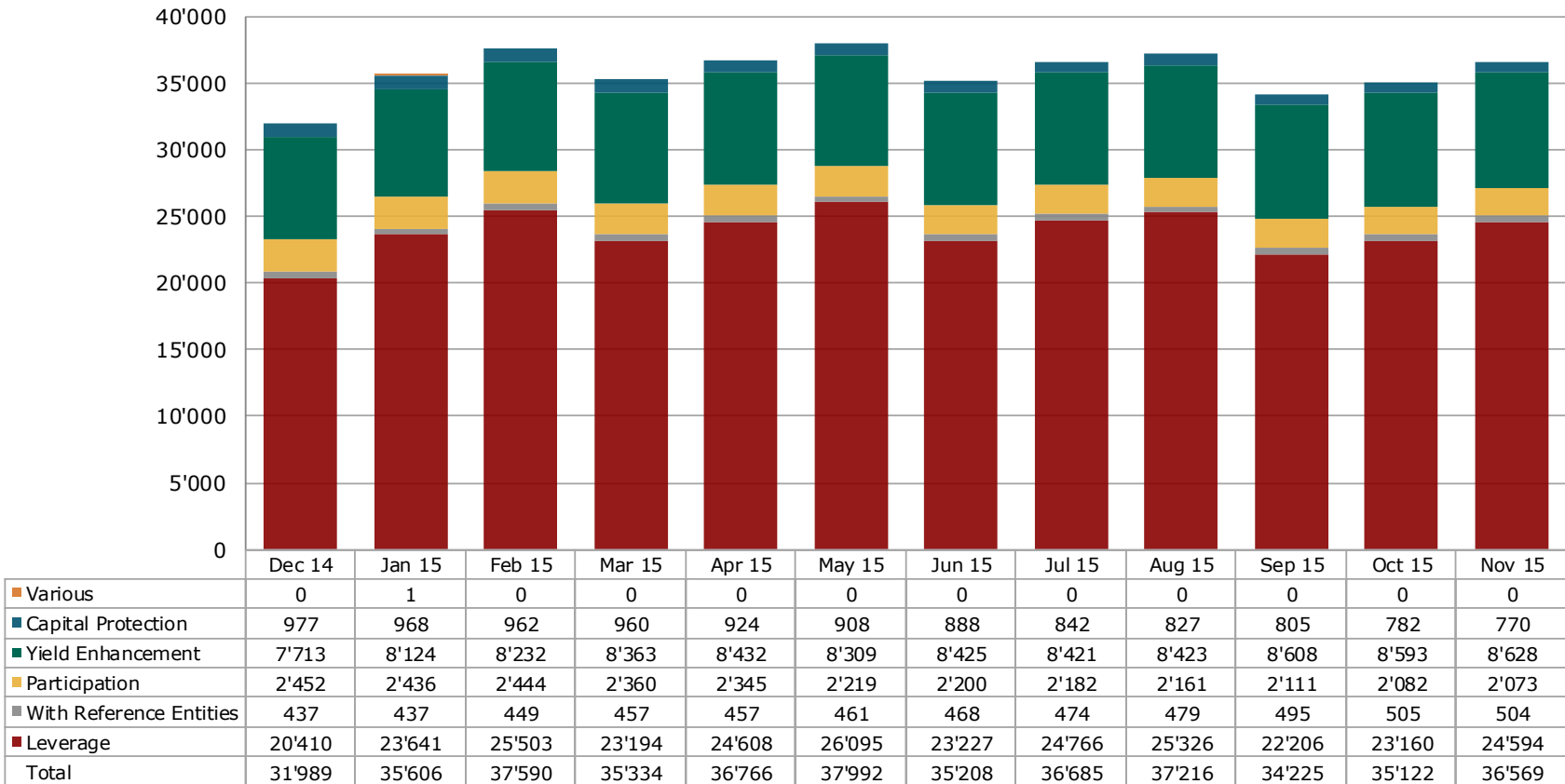
Figures in CHF bn



Source: SIX Structured Products Exchange AG, Derivative Partners AG

# 1. Structured products at the SIX Structured Products Exchange

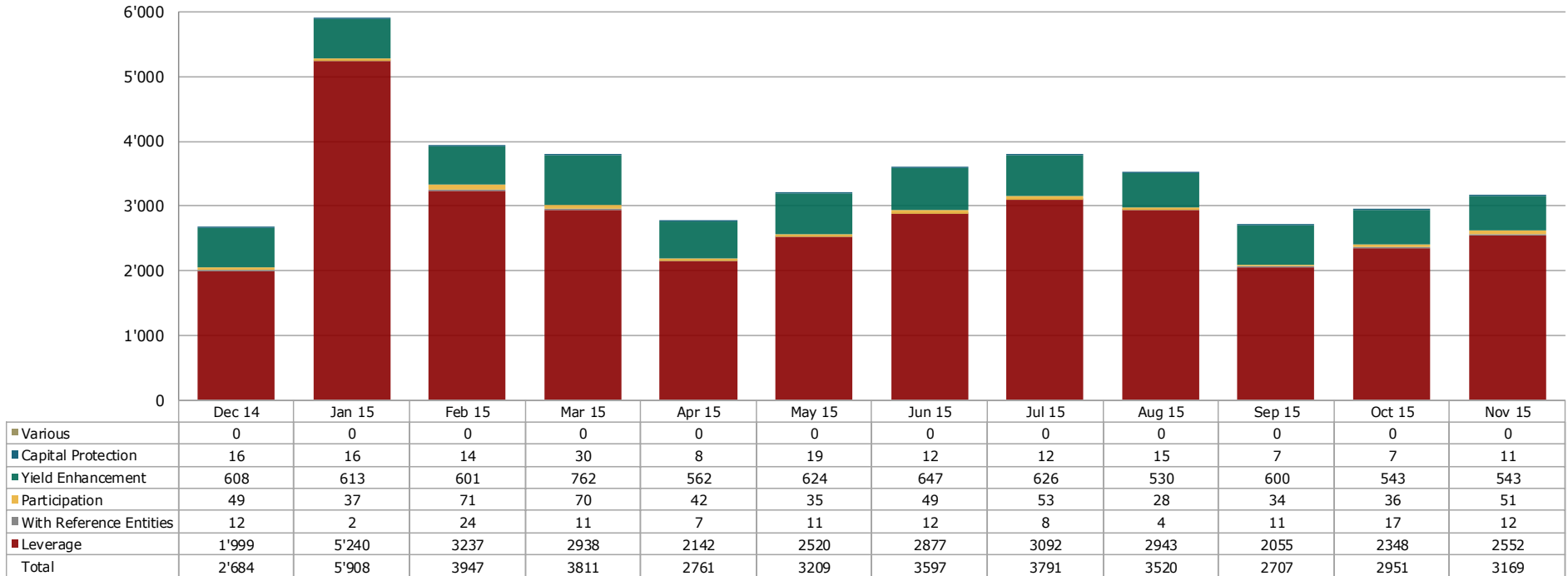
## 1.2 Number of listed products in the last 12 months



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

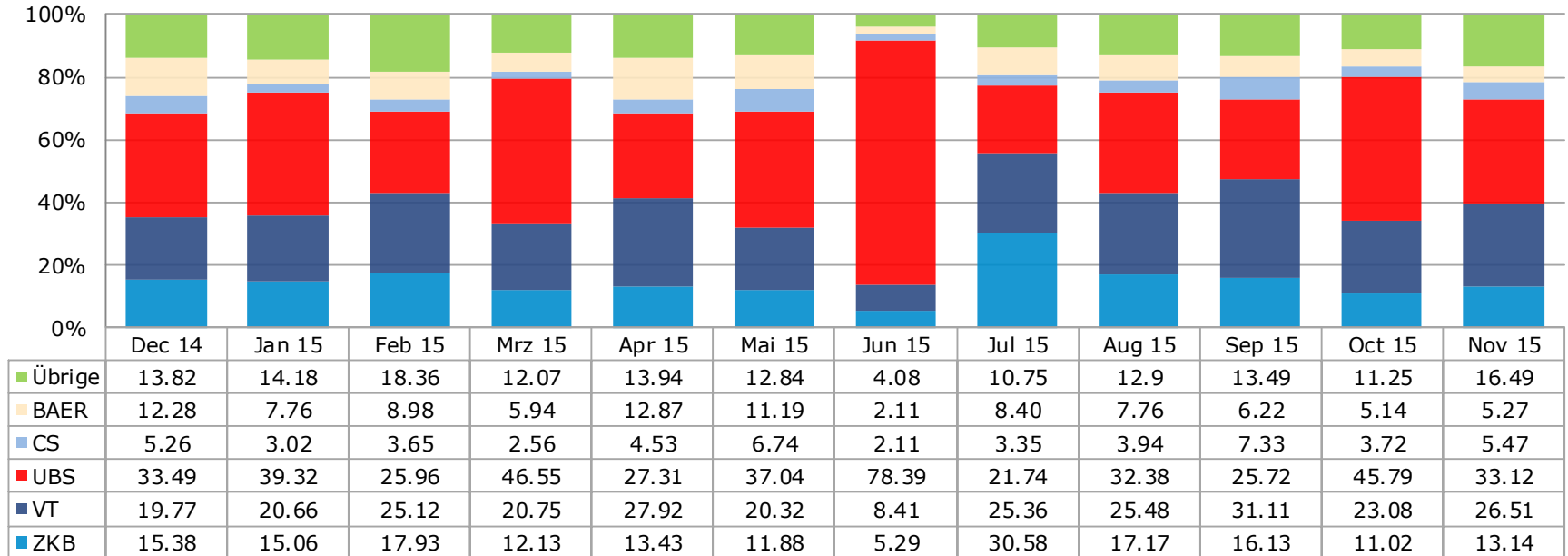


Source: SIX Structured Products Exchange AG, Derivative Partners AG

# 1. Structured products at the SIX Structured Products Exchange

## 1.4 Market shares (turnover) of the five largest issuers

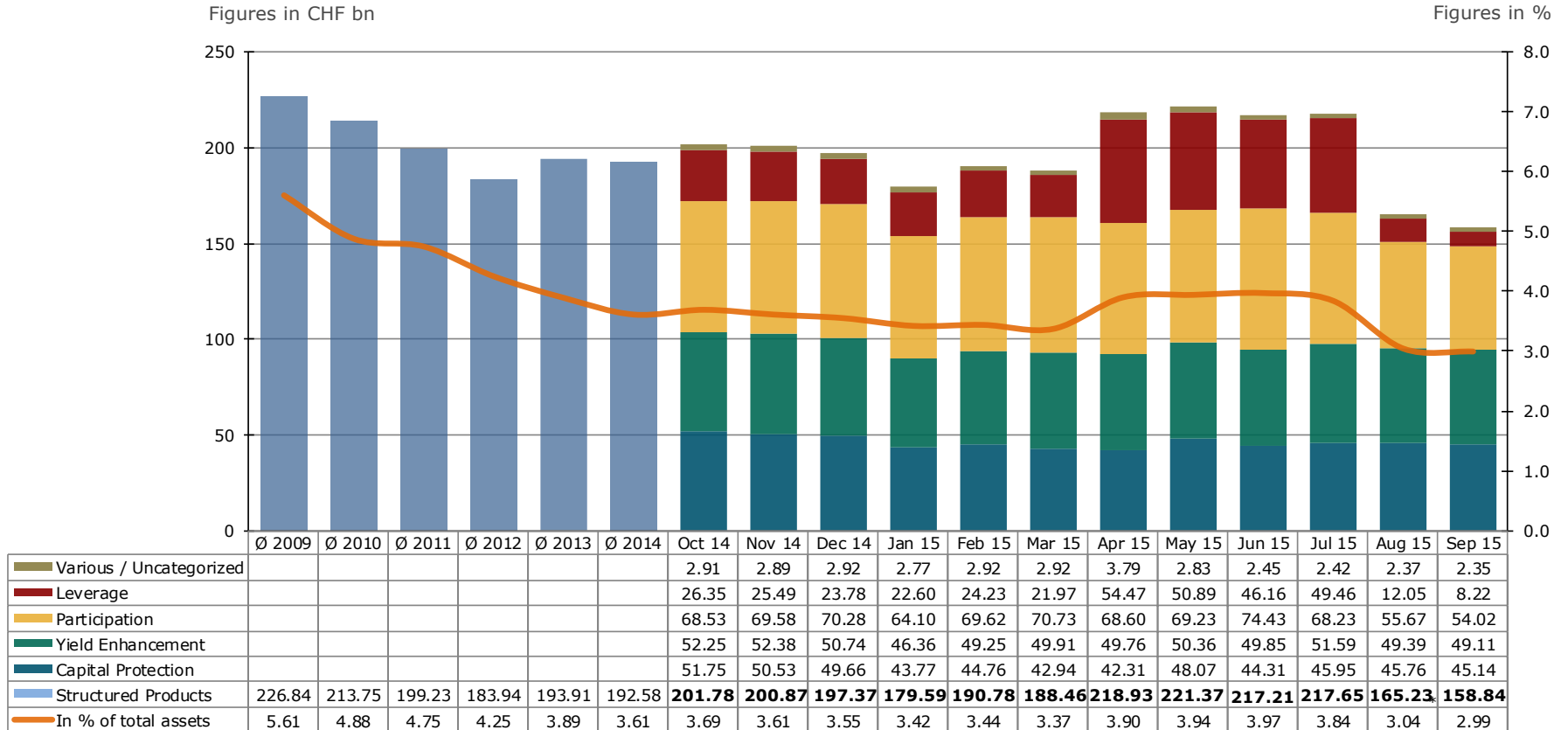
Figures in %



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](http://www.sspa-association.ch)

Contact: [peter.keller@svsp-verband.ch](mailto: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 30<sup>th</sup> of November 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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