

Market Report Structured Products

Monthly report

April 2013

Swiss Structured Products Association SSPA



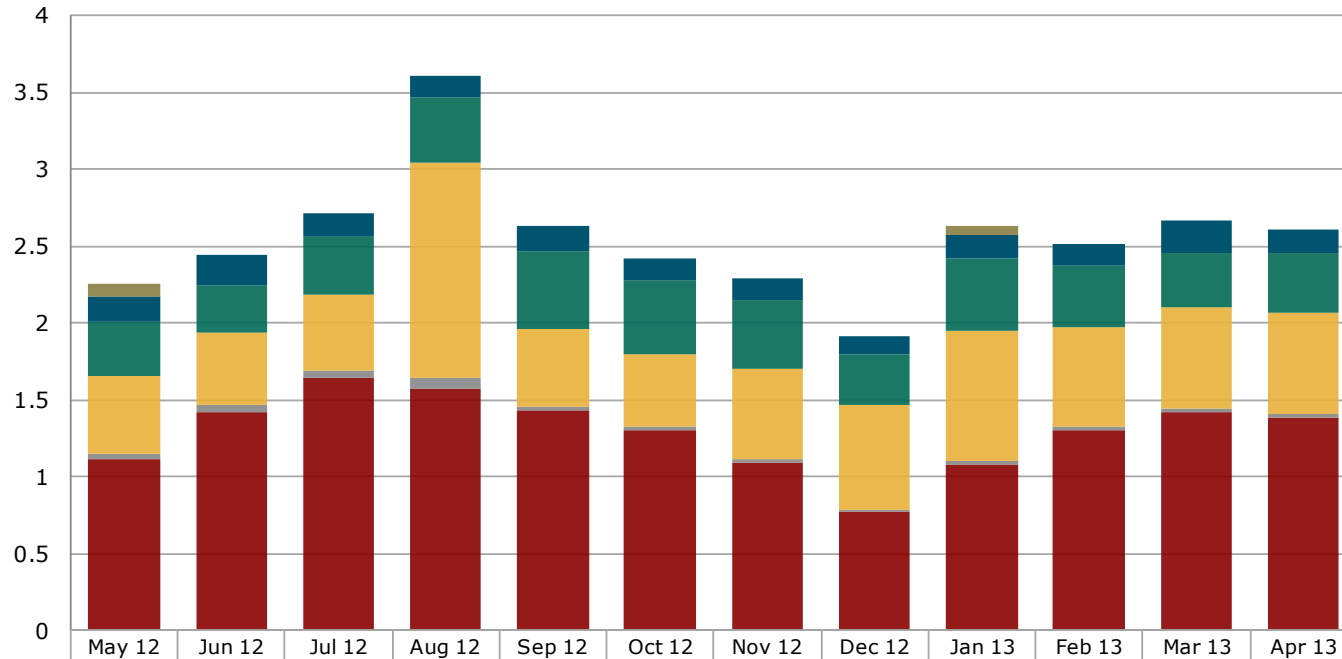
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1. Structured products at the Scoach exchange

1.1 Turnover in the last 12 months

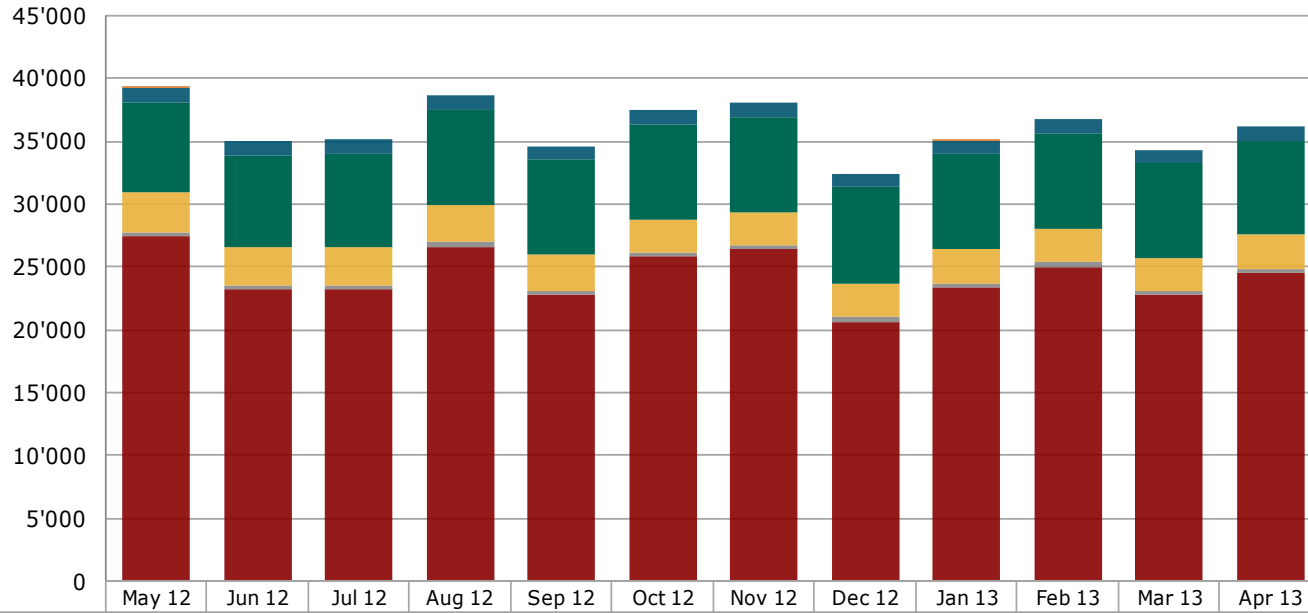
Figures in CHF bn



Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

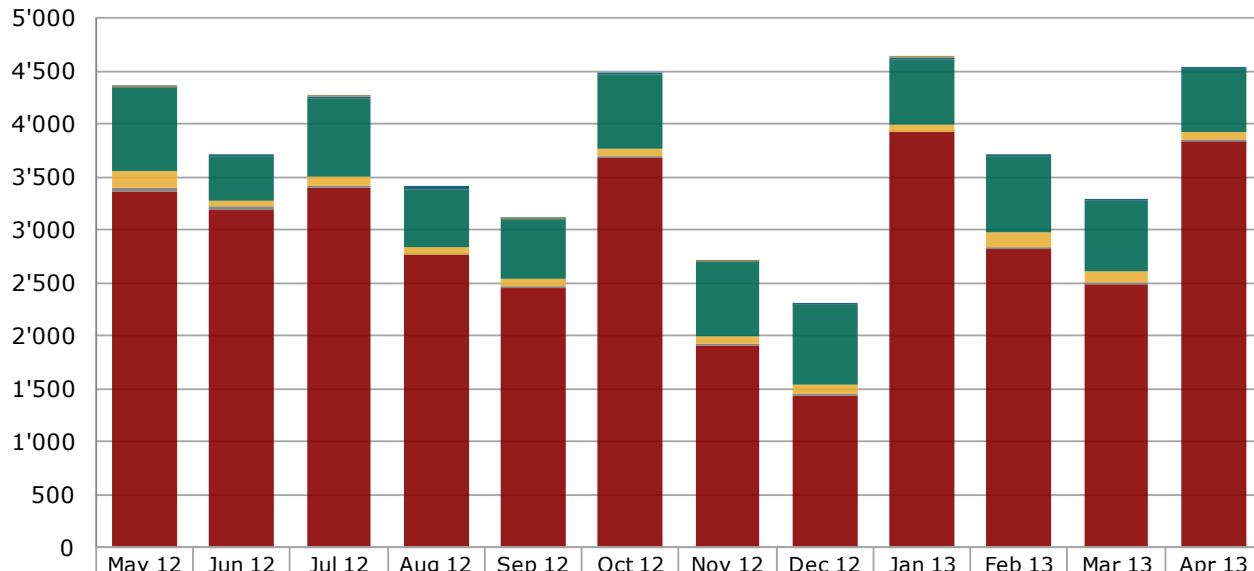
1.2 Number of listed products in the last 12 months



Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

1.3 New issues in the last 12 months

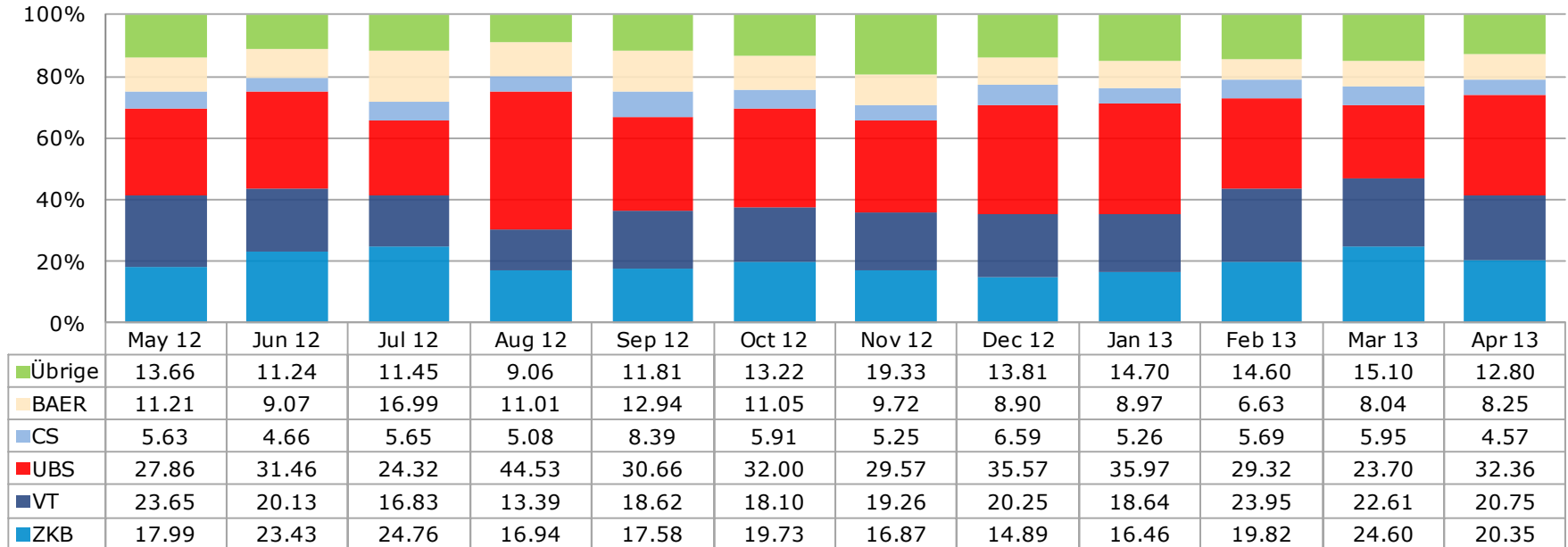


Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

1.4 Market shares (turnover) of the five largest issuers

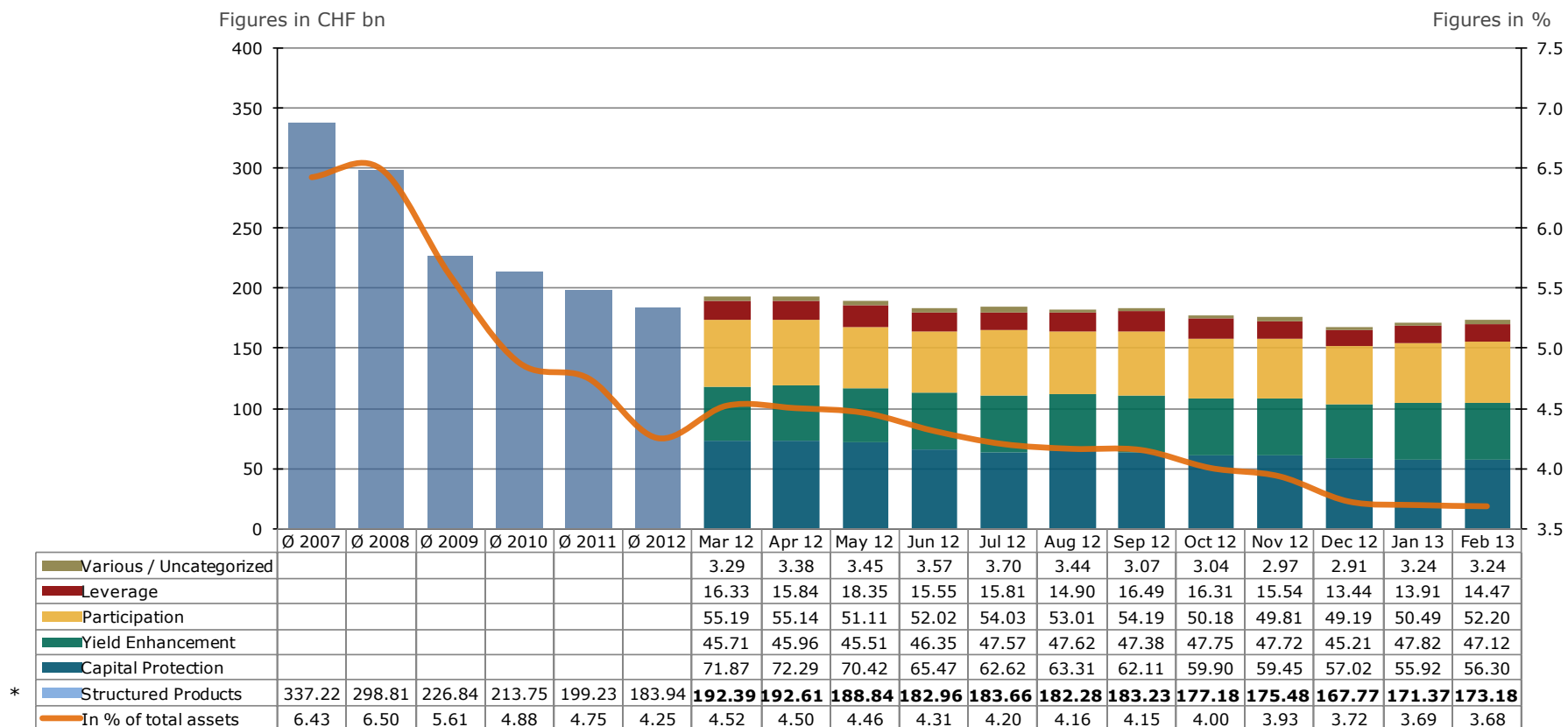
Figures in %



Source: SIX Swiss Exchange, Derivative Partners Research AG

2. Securities held in bank's client deposits

2.1 Structured products since 2007



*The SNB monthly statistics (partial census) contains only banks with deposits > 4.3 Mrd. CHF. According to the SNB yearly statistics (total census), however, the absolute deposits in Structured Products would be up by about 2 – 3%.

Source: SNB Monthly Statistical Bulletin, latest available figures

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

Splügenstrasse 10, CH-8002 Zurich, Switzerland

www.sspa-association.ch

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Published monthly and quarterly in more detail

3.3 Data sources

Swiss National Bank: Monthly Statistical Bulletin

SIX Swiss Exchange

Derivative Partners Research AG

In-house surveys

Key date is 30th April 2013

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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