

Market Report Structured Products

Monthly report

May 2013

Swiss Structured Products Association SSPA



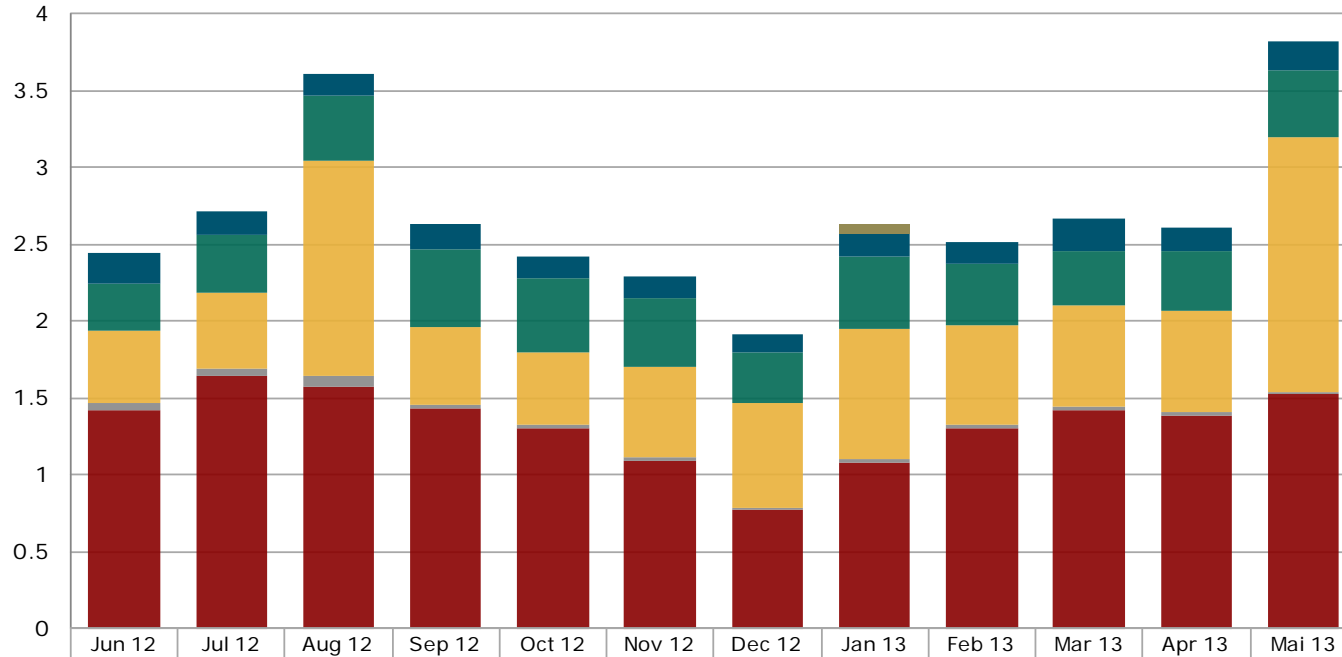
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1. Structured products at the Scoach exchange

1.1 Turnover in the last 12 months

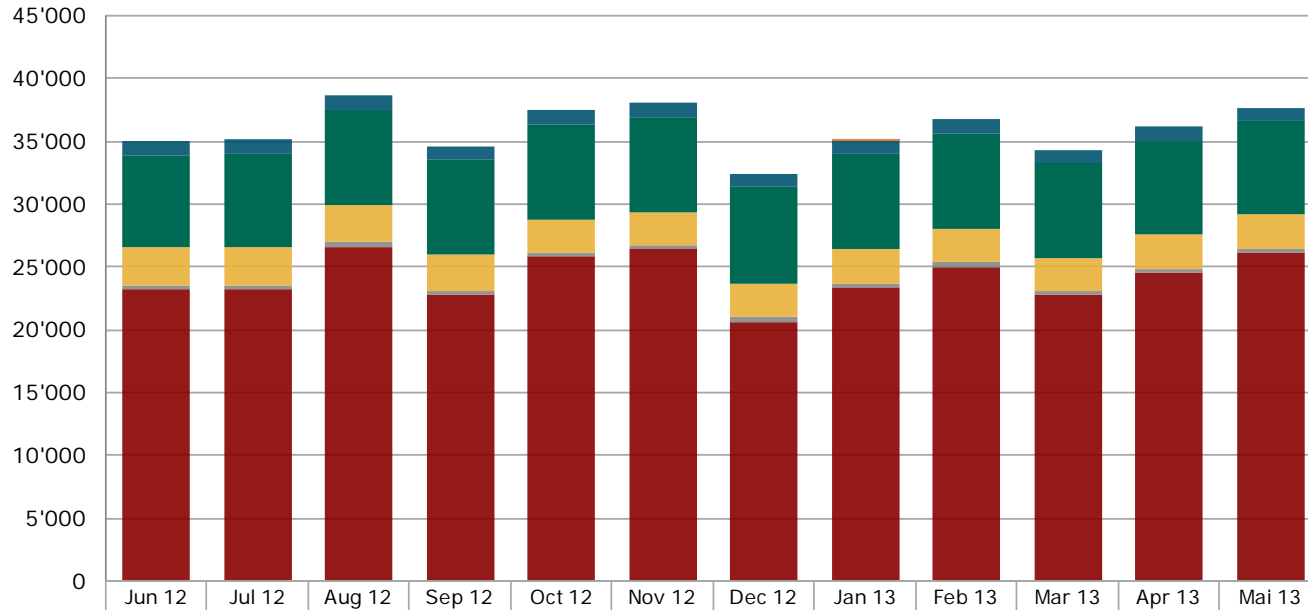
Figures in CHF bn



Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

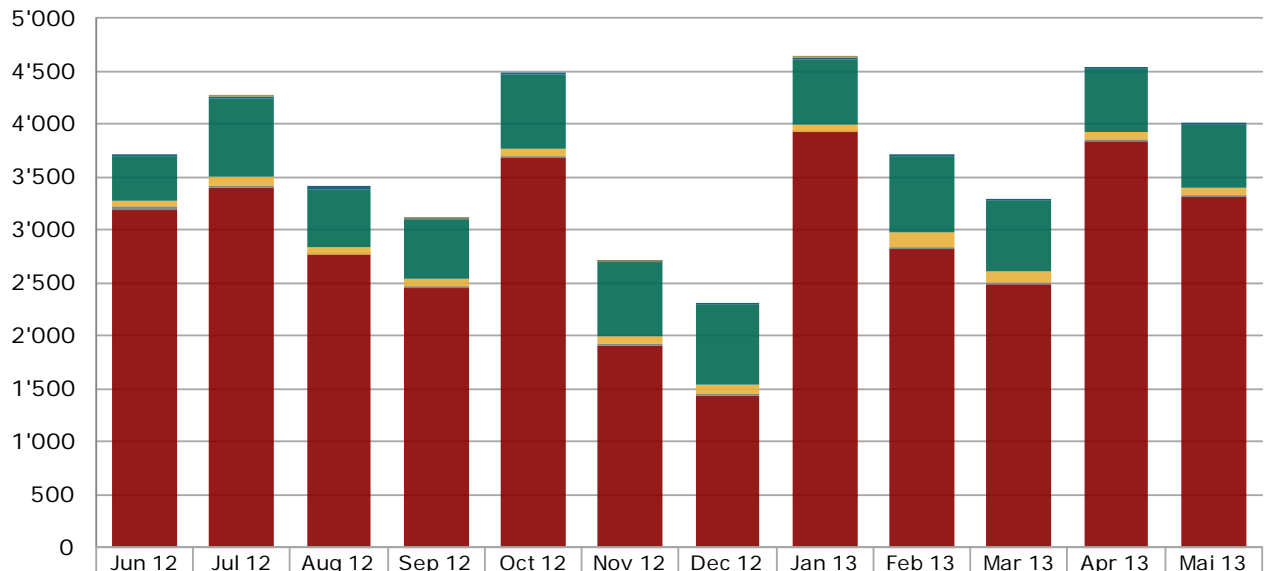
1.2 Number of listed products in the last 12 months



Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

1.3 New issues in the last 12 months



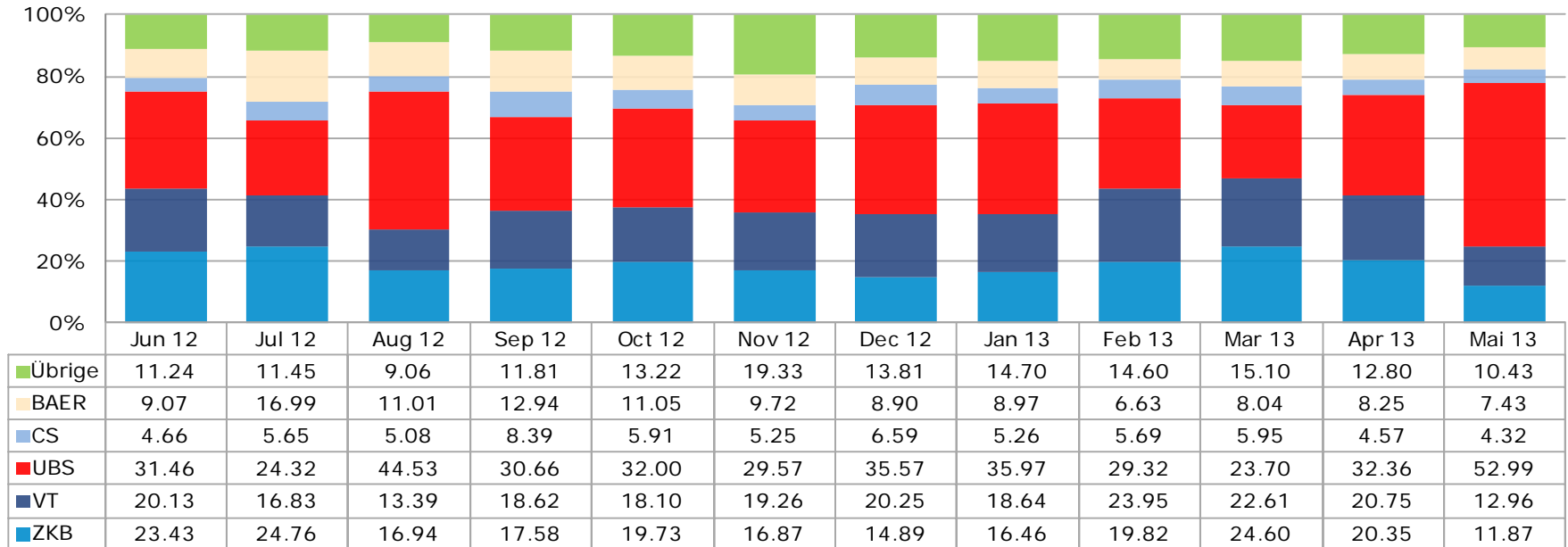
Various	0	7	0	1	0	1	0	5	0	0	0	0
Capital Protection	17	24	27	11	14	8	3	23	8	17	19	12
Yield Enhancement	428	739	552	564	714	687	768	611	715	667	602	589
Participation	48	84	60	65	63	84	77	75	137	107	77	78
With Reference Entities	31	14	10	19	19	7	15	9	11	13	16	15
Leverage	3194	3404	2759	2446	3679	1909	1439	3916	2825	2482	3832	3312

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

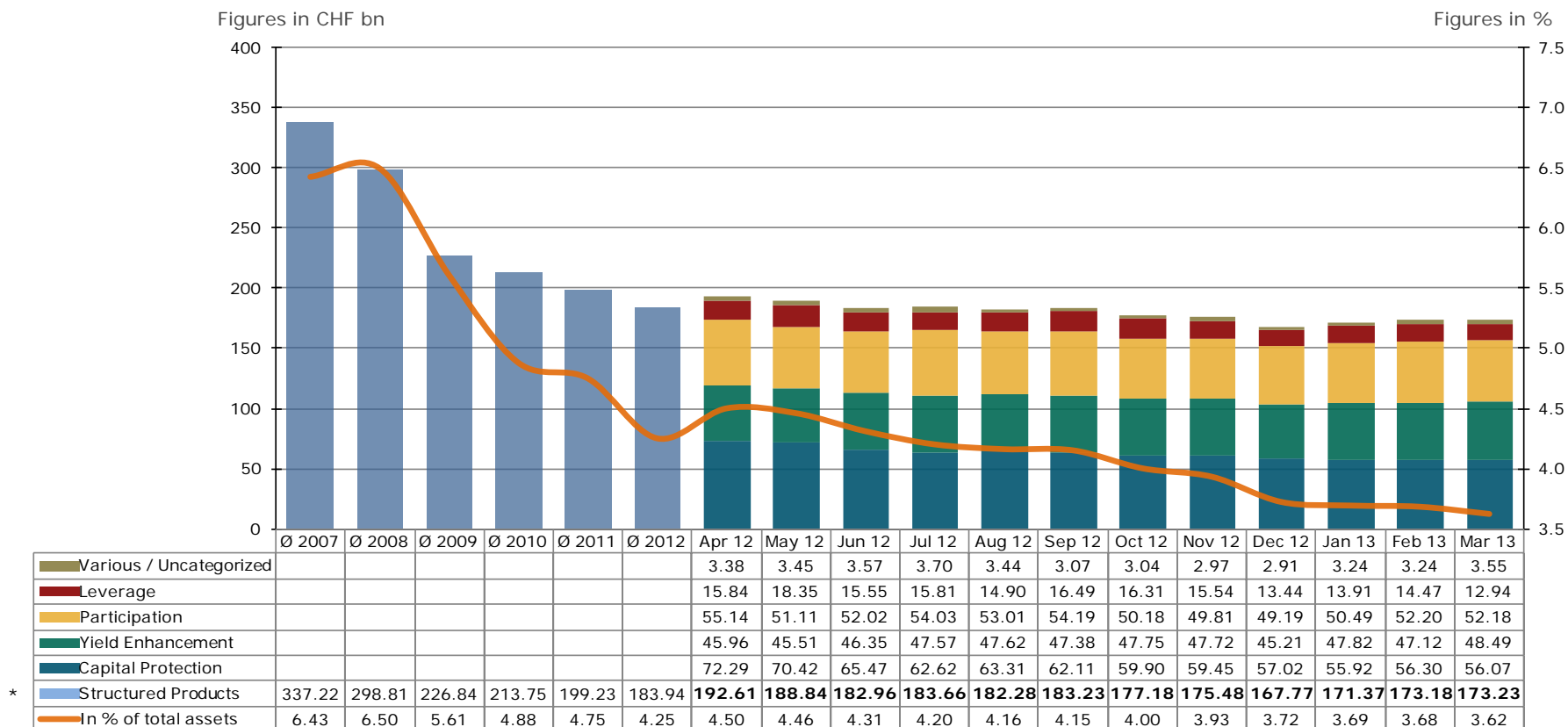
Figures in %



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 31st May 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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