

Market Report Structured Products

Monthly report

January 2014

Swiss Structured Products Association SSPA



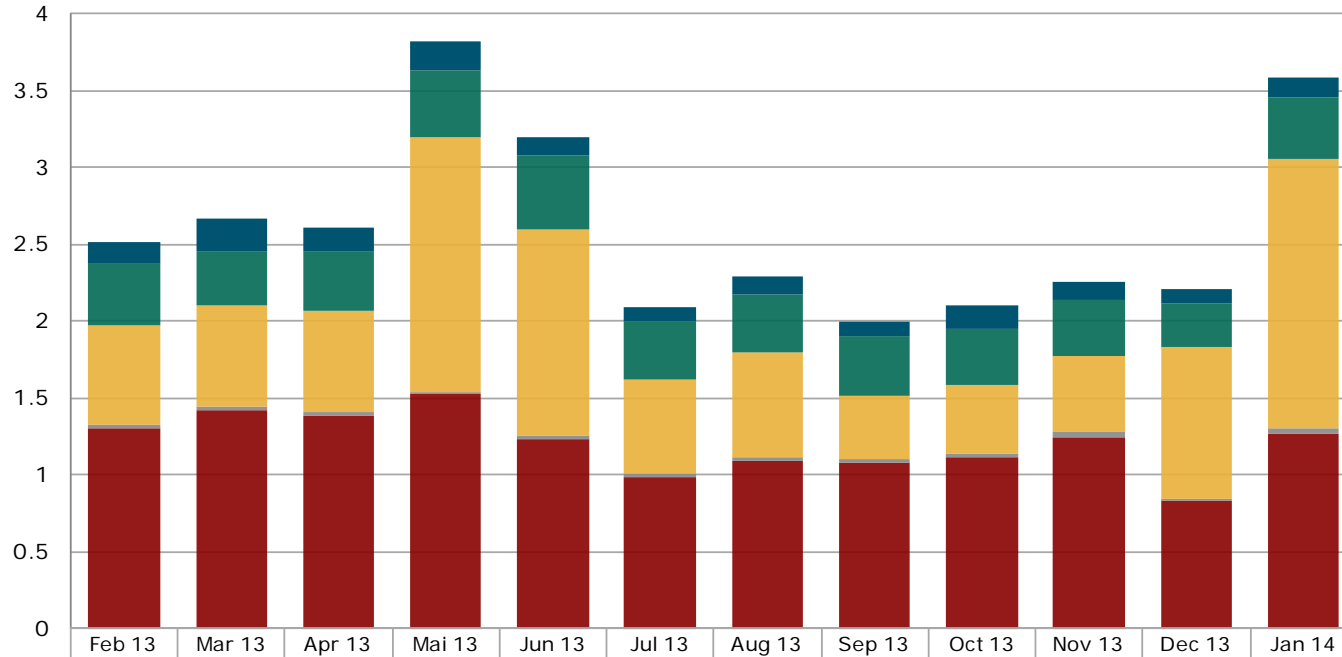
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1. Structured products at the Scoach exchange

1.1 Turnover in the last 12 months

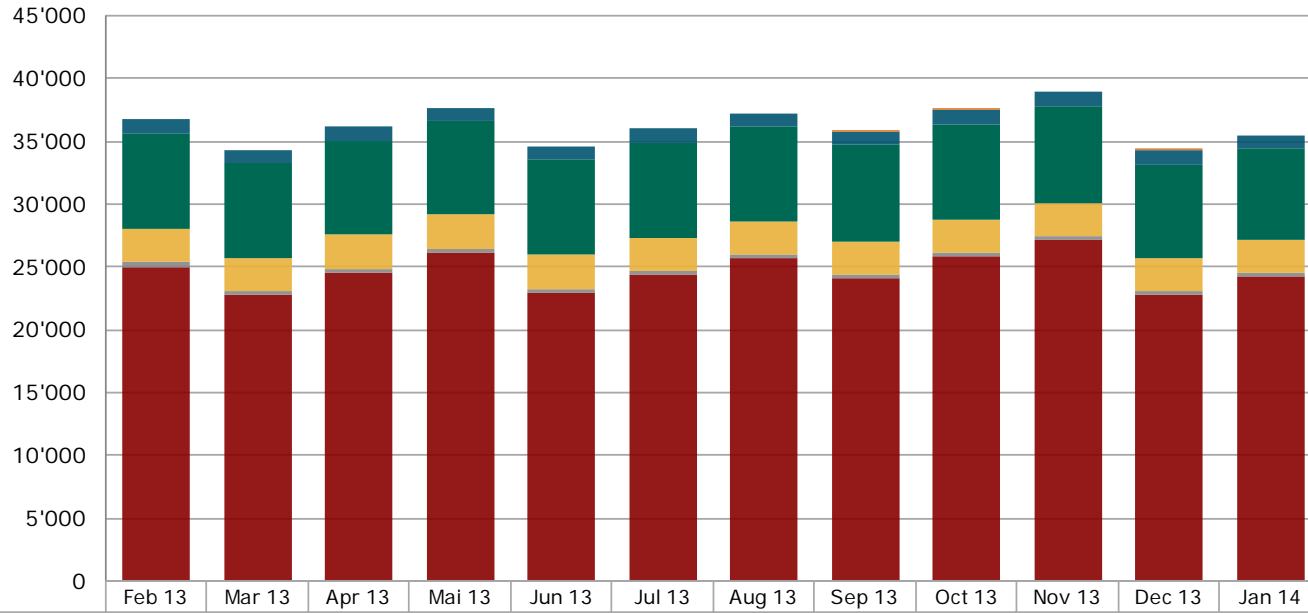
Figures in CHF bn



Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

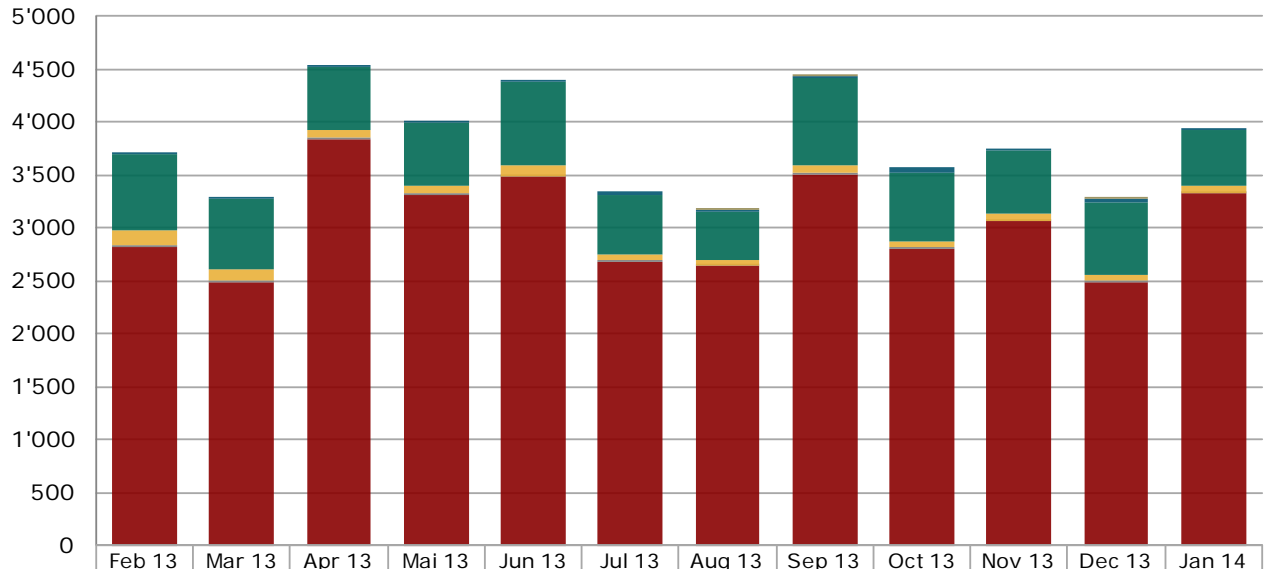
1.2 Number of listed products in the last 12 months



Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

1.3 New issues in the last 12 months



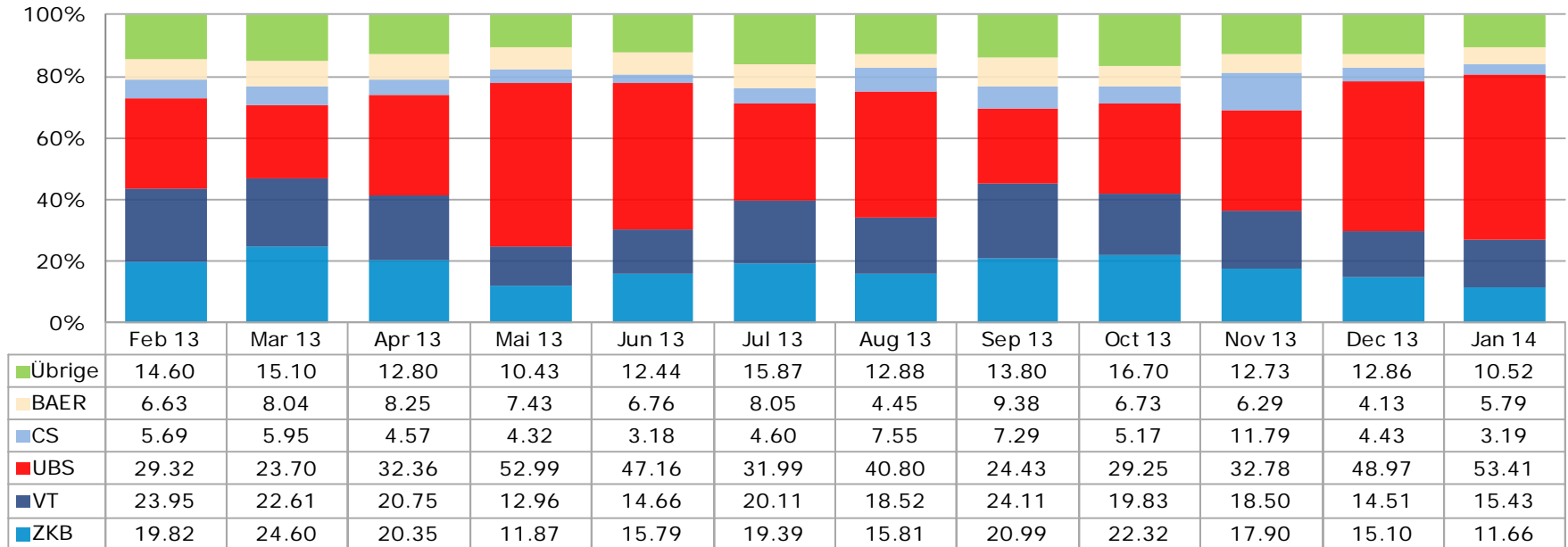
	Feb 13	Mar 13	Apr 13	Mai 13	Jun 13	Jul 13	Aug 13	Sep 13	Oct 13	Nov 13	Dec 13	Jan 14
Various	0	0	0	0	0	0	2	1	0	0	1	0
Capital Protection	8	17	19	12	9	26	6	10	44	16	33	4
Yield Enhancement	715	667	602	589	792	569	462	831	653	606	692	517
Participation	137	107	77	78	99	49	45	68	56	57	51	72
With Reference Entities	11	13	16	15	11	12	4	21	13	10	13	1
Leverage	2825	2482	3832	3312	3478	2680	2644	3500	2804	3058	2'483	3'330

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

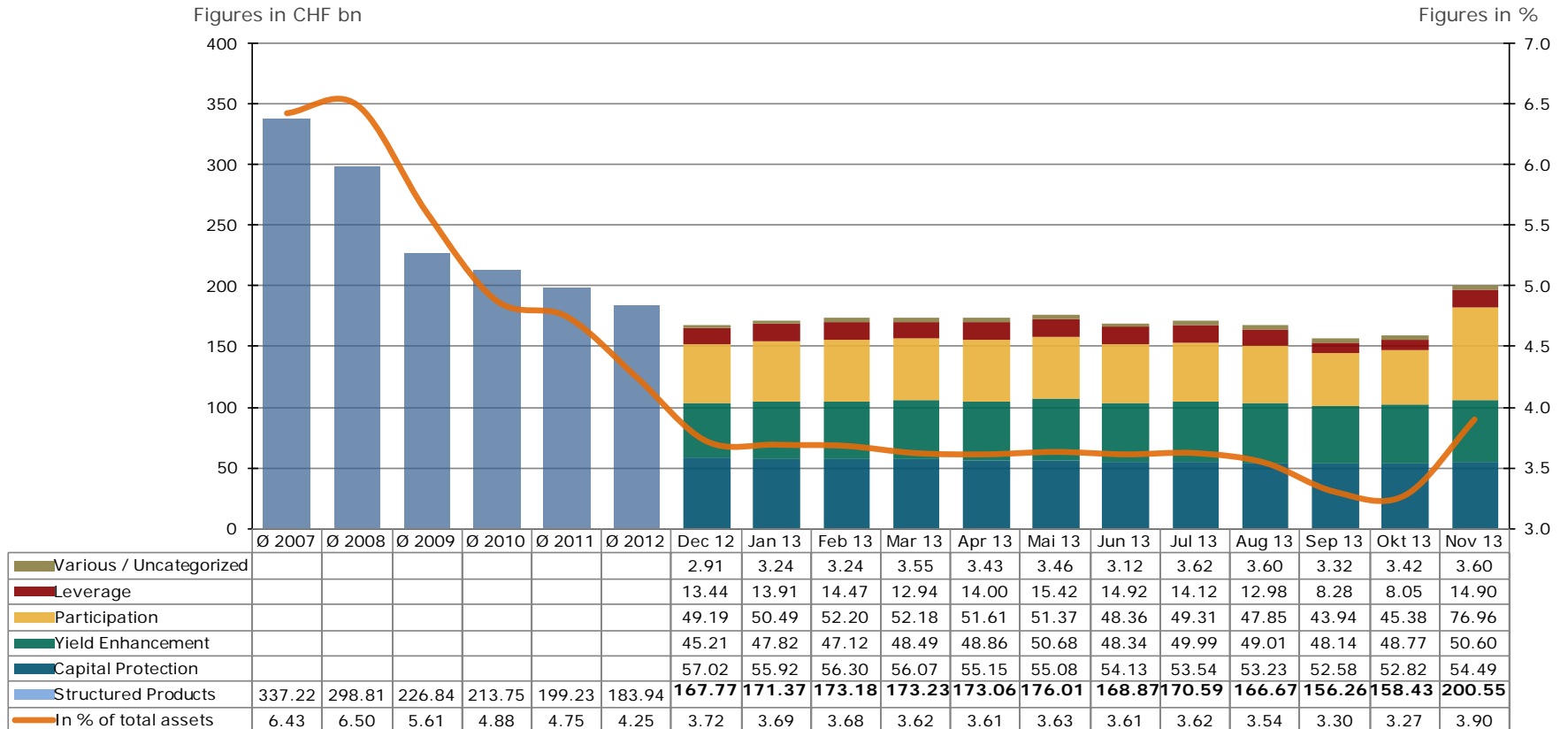
Figures in %



Source: SIX Swiss Exchange, Derivative Partners Research AG

2. Securities held in bank's client deposits *

2.1 Structured products since 2007



* The Swiss National Bank extends the circle of the reportable institutions for the statistics of the [securities held in bank's client deposits](#) retrospectively until December 2012. The survey group consists now also of [institutions with a special field of business](#). In case of such institutions with a special field of business and especially for deposits which are stored centrally there are only securities included that are not already stored at another reportable bank and reported by it.

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

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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 January 2014

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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