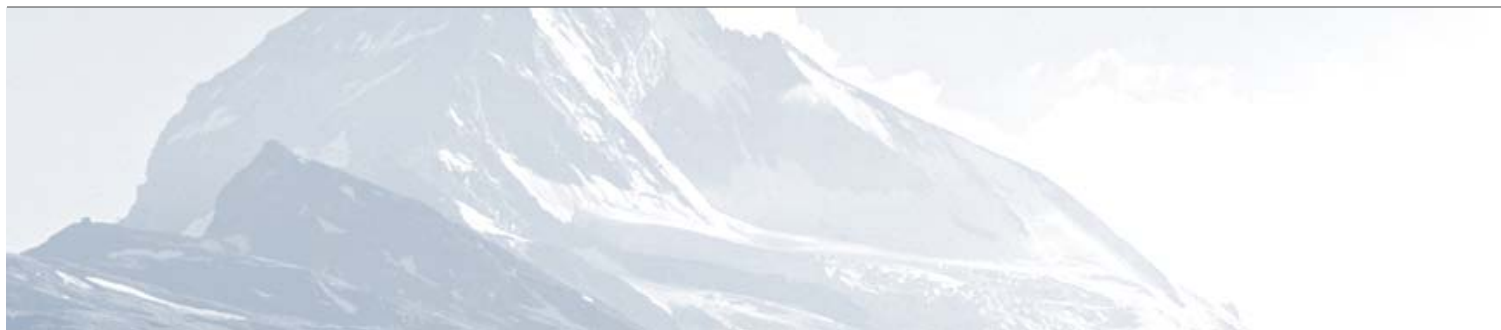


Market Report Structured Products

Monthly report

February 2014

Swiss Structured Products Association SSPA



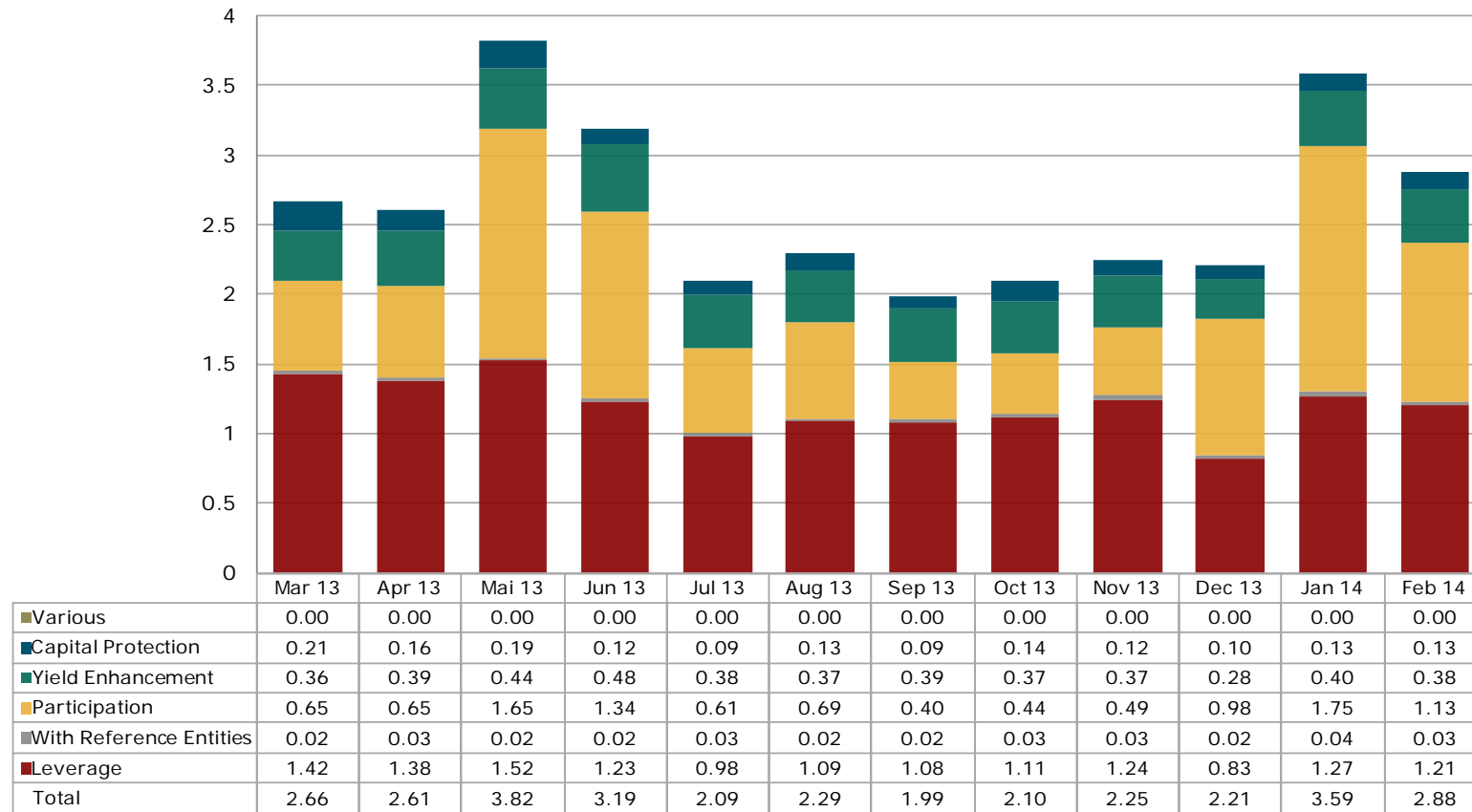
Contents

1. Structured products at the SIX Structured Products Exchange	
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
2. Securities held in banks' client deposits	
2.1 Structured products since 2007.....	7
3. Appendix	
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

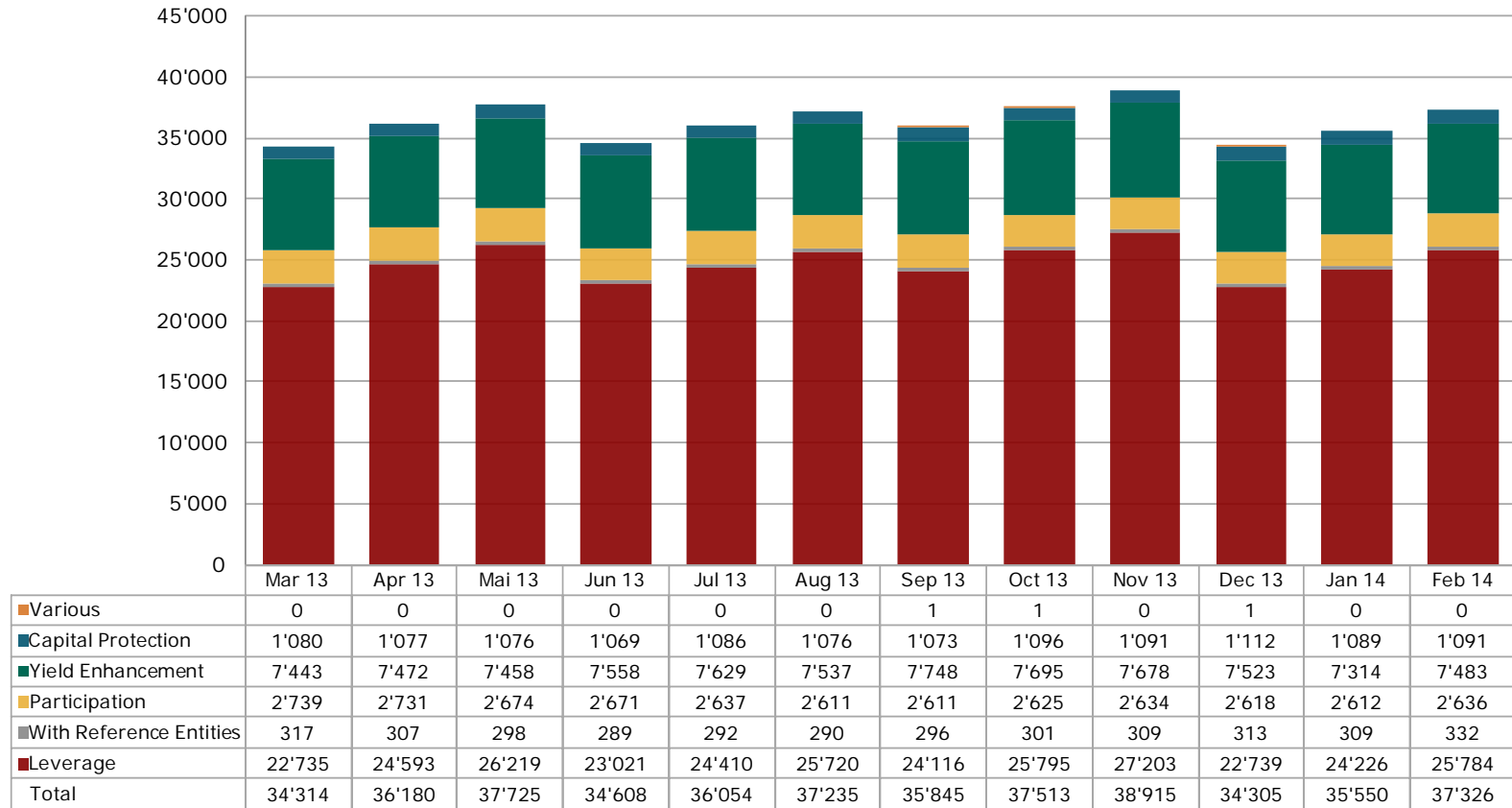
Figures in CHF bn



Source: SIX Structured Products Exchange AG, Derivative Partners Research AG

1. Structured products at the SIX Structured Products Exchange

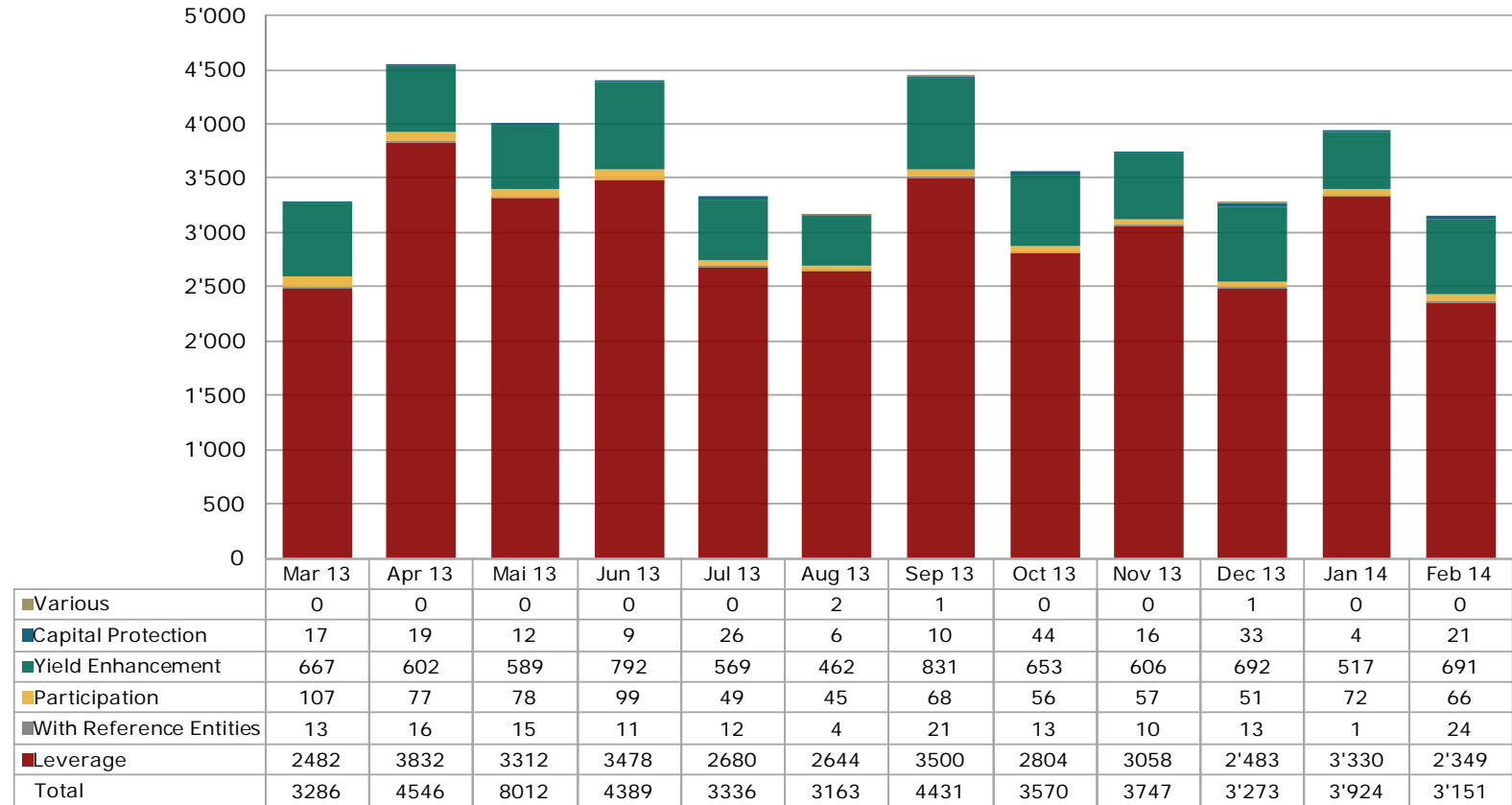
1.2 Number of listed products in the last 12 months



Source: SIX Structured Products Exchange AG, Derivative Partners Research AG

1. Structured products at the SIX Structured Products Exchange

1.3 New issues in the last 12 months

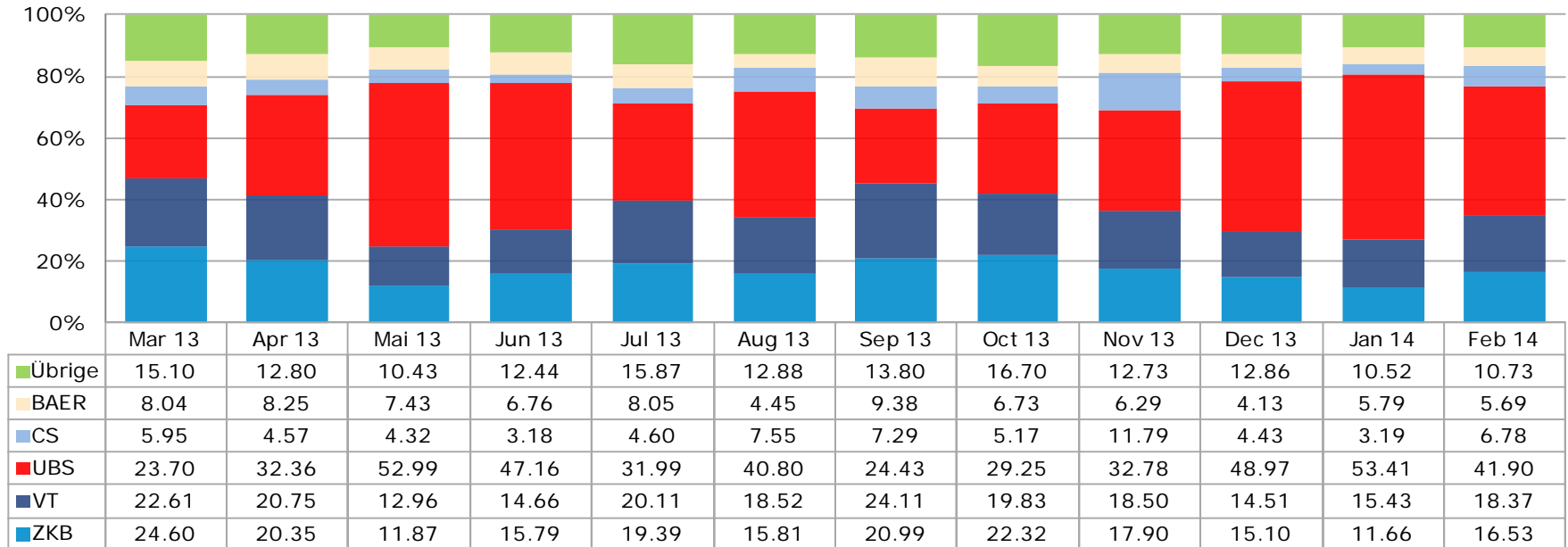


Source: SIX Structured Products Exchange AG, Derivative Partners Research AG

1. Structured products at the SIX Structured Products Exchange

1.4 Market shares (turnover) of the five largest issuers

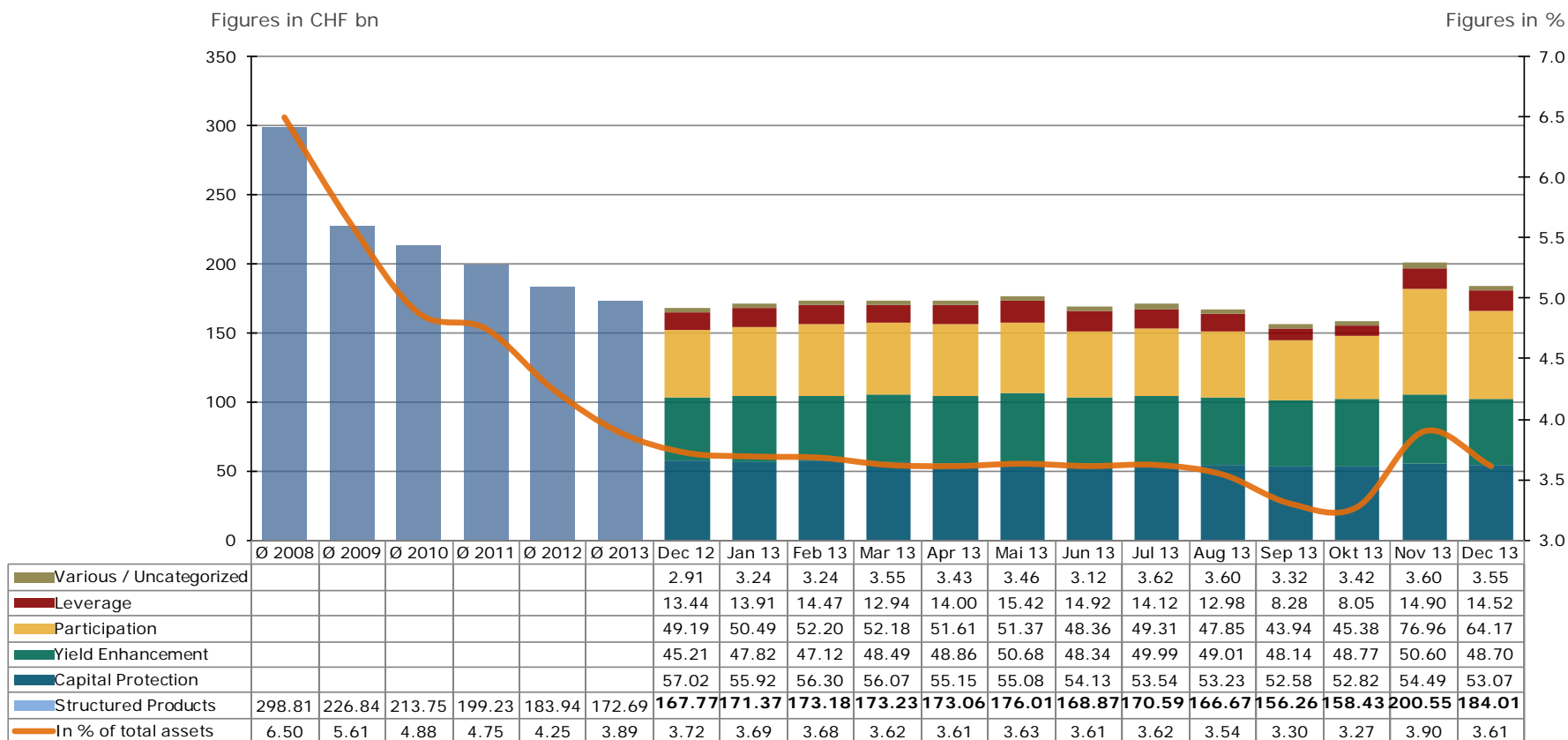
Figures in %



Source: SIX Structured Products Exchange AG, Derivative Partners 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

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 Research AG

In-house surveys

Key date is 28th February 2014

3.4 Disclaimer

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

We hereby authorize reprints of and quotes with attributions from this document.