

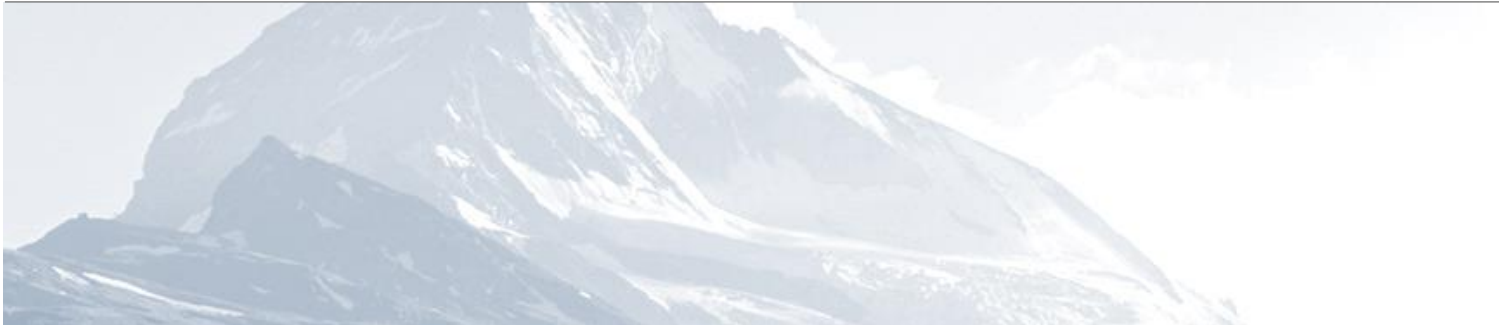
# Market Report Structured Products

## Monthly report

November 2014

### Swiss Structured Products Association SSPA

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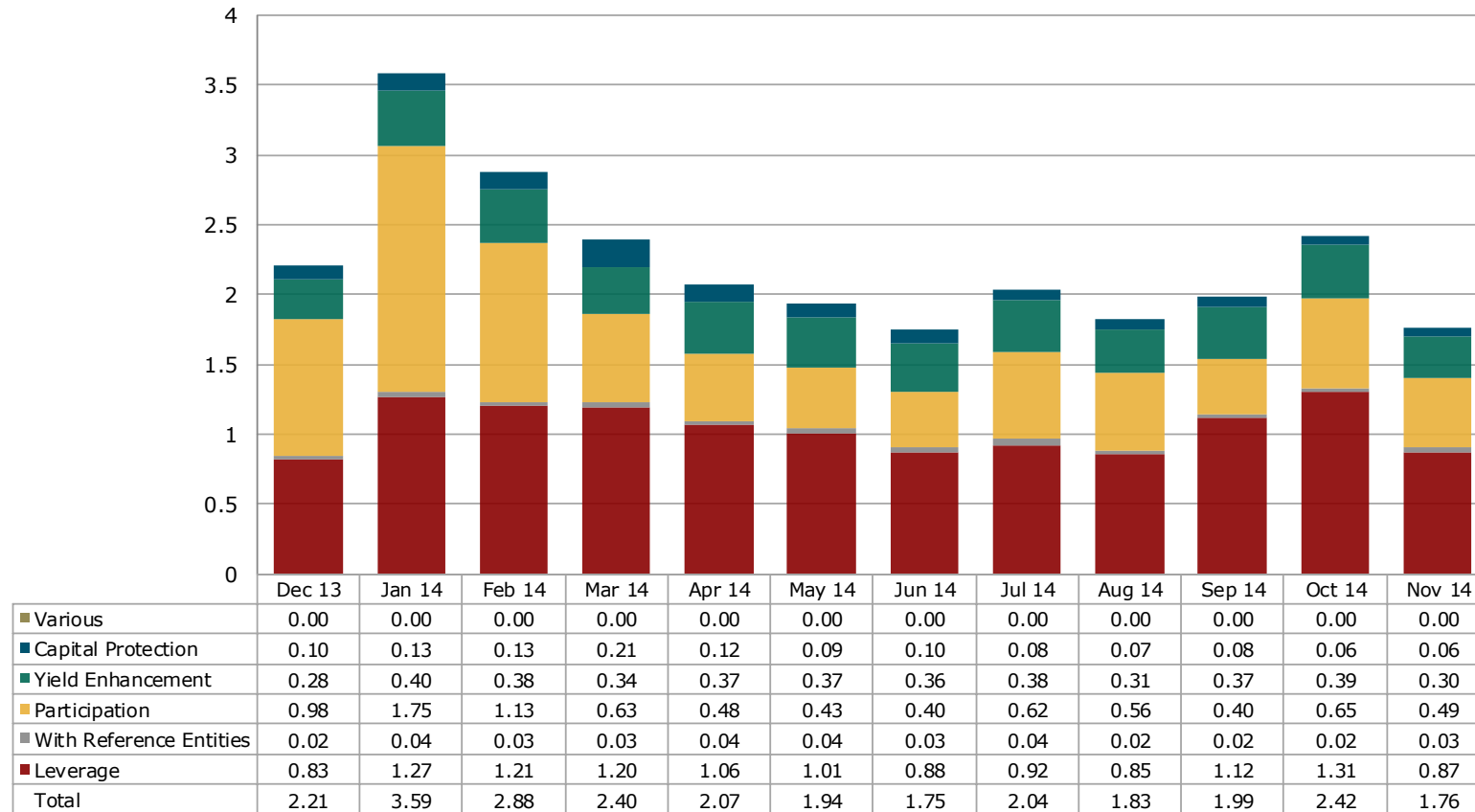
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# 1. Structured products at the SIX Structured Products Exchange

## 1.1 Turnover in the last 12 months

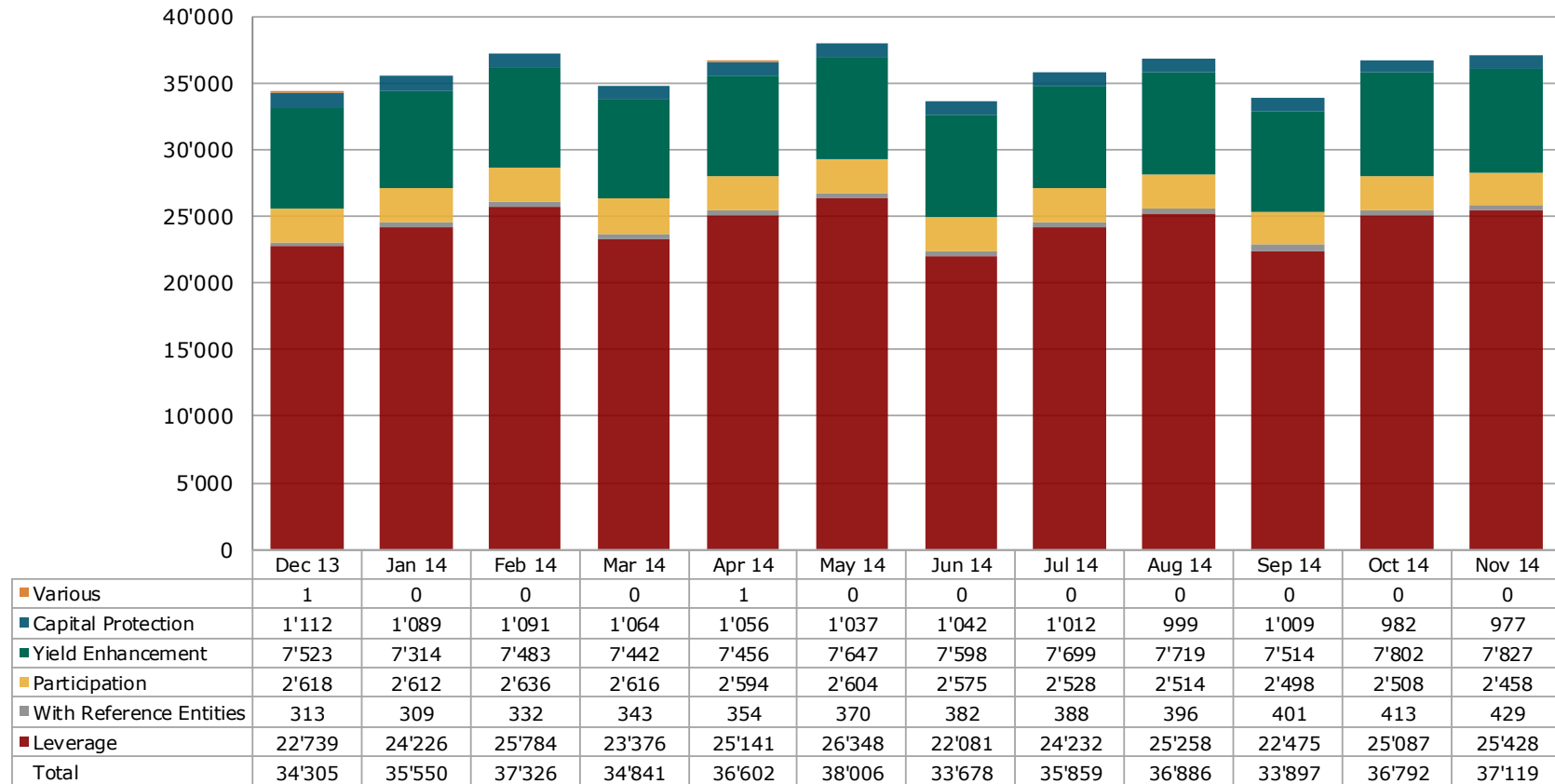
Figures in CHF bn



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

# 1. Structured products at the SIX Structured Products Exchange

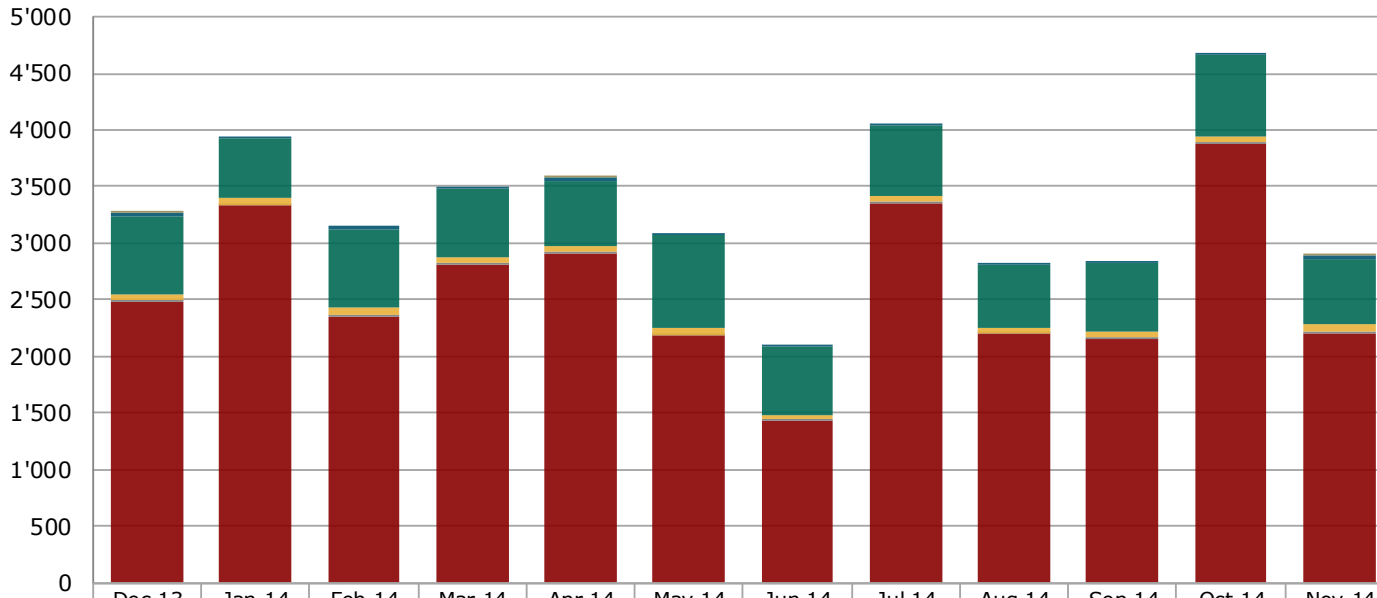
## 1.2 Number of listed products in the last 12 months



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



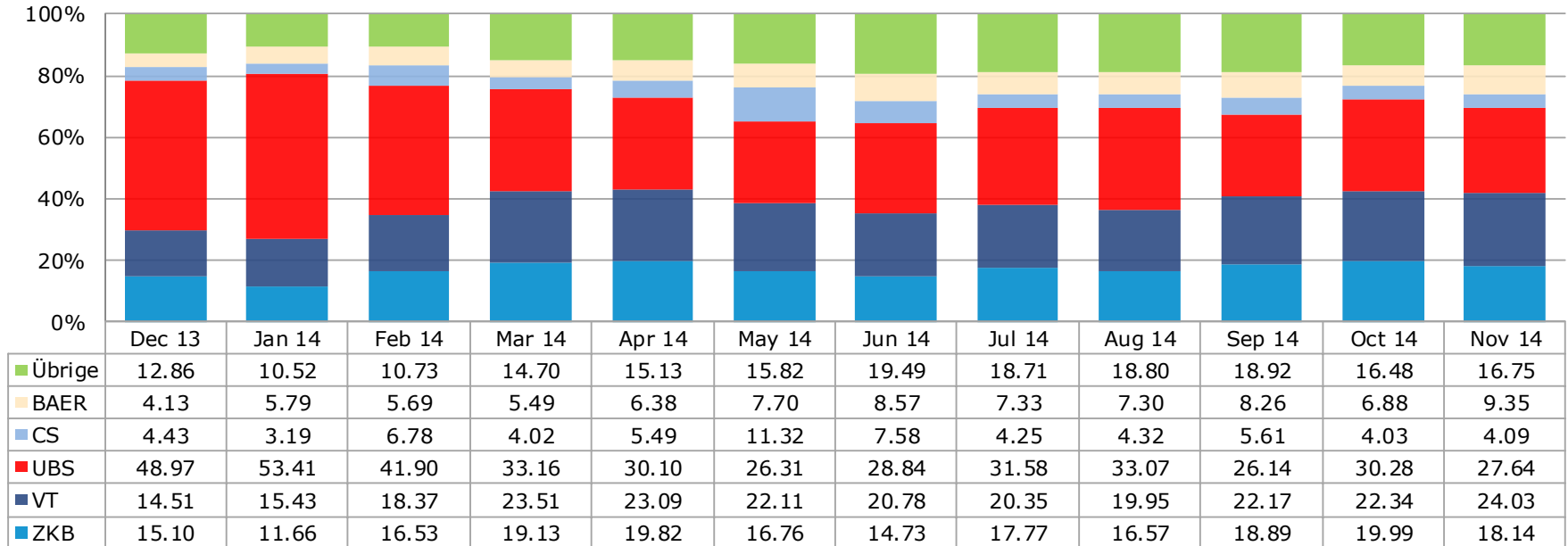
■ Various	1	0	0	0	1	0	0	0	0	0	0	1
■ Capital Protection	33	4	21	12	22	8	6	13	14	20	16	18
■ Yield Enhancement	692	517	691	601	571	829	608	624	559	606	725	580
■ Participation	51	72	66	57	56	52	47	46	44	54	58	64
■ With Reference Entities	13	1	24	12	11	6	13	27	8	8	13	17
■ Leverage	2'483	3'330	2'349	2'812	2'914	2'188	1'426	3'349	2'198	2'159	3'874	2'206
<b>Total</b>	<b>3'273</b>	<b>3'924</b>	<b>3'151</b>	<b>3'494</b>	<b>3'575</b>	<b>3'083</b>	<b>2'100</b>	<b>4'059</b>	<b>2'823</b>	<b>2'847</b>	<b>4'686</b>	<b>2'886</b>

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

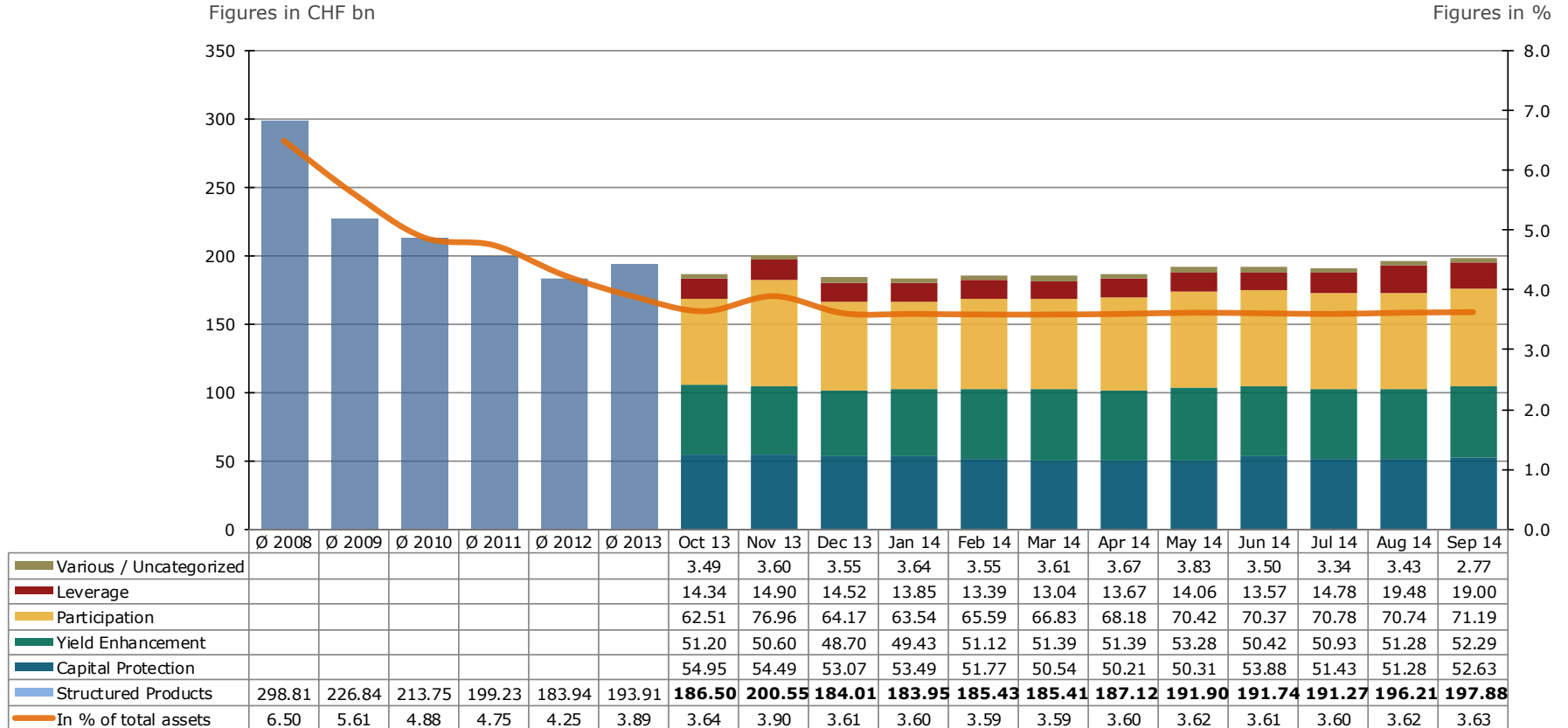
Figures in %



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

## 2. Securities held in bank's client deposits

### Structured products since 2008



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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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 28<sup>st</sup> November 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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