

# Market Report Structured Products

## Monthly report

May 2015

### Swiss Structured Products Association SSPA

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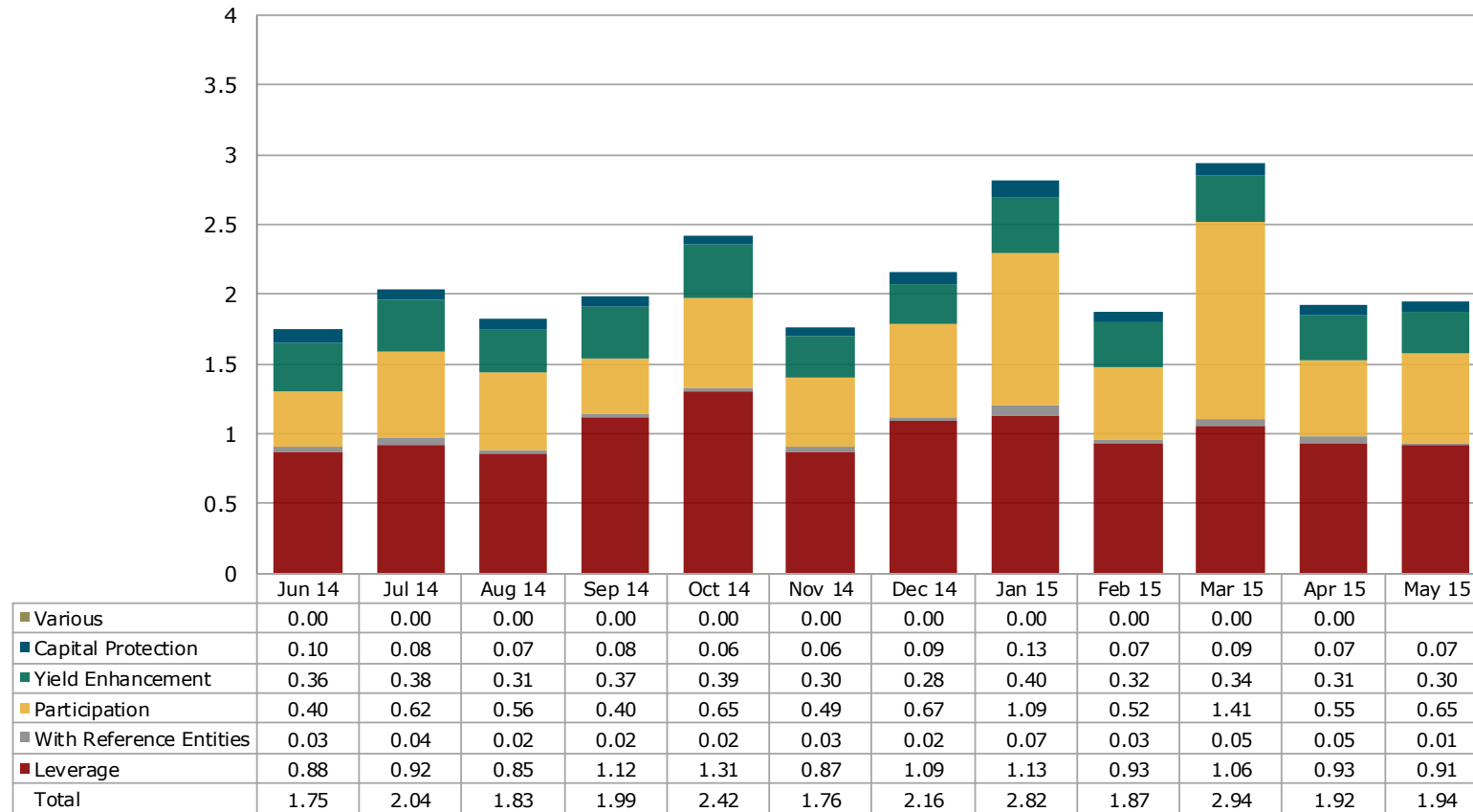
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# 1. Structured products at the SIX Structured Products Exchange

## 1.1 Turnover in the last 12 months

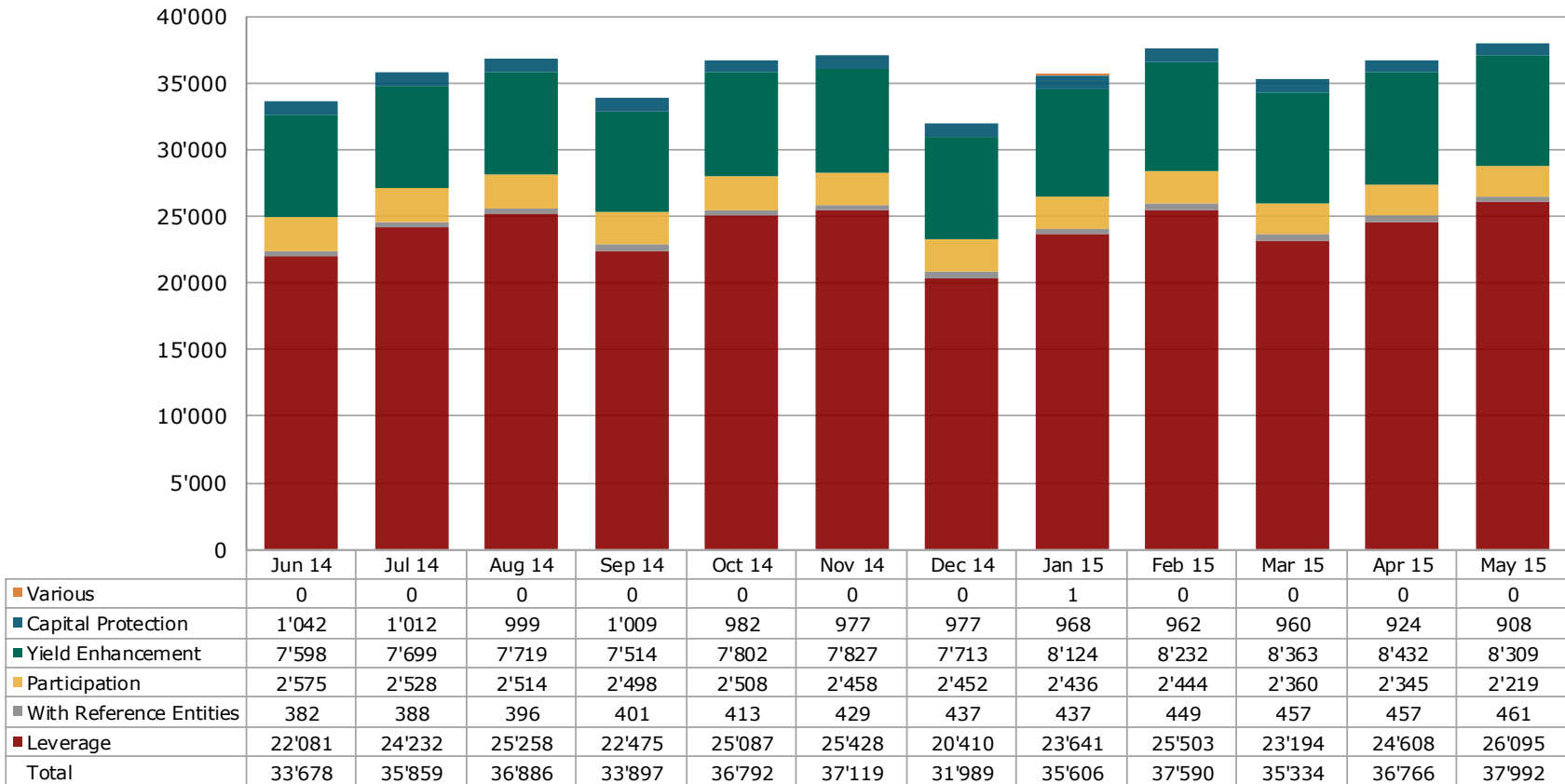
Figures in CHF bn



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

# 1. Structured products at the SIX Structured Products Exchange

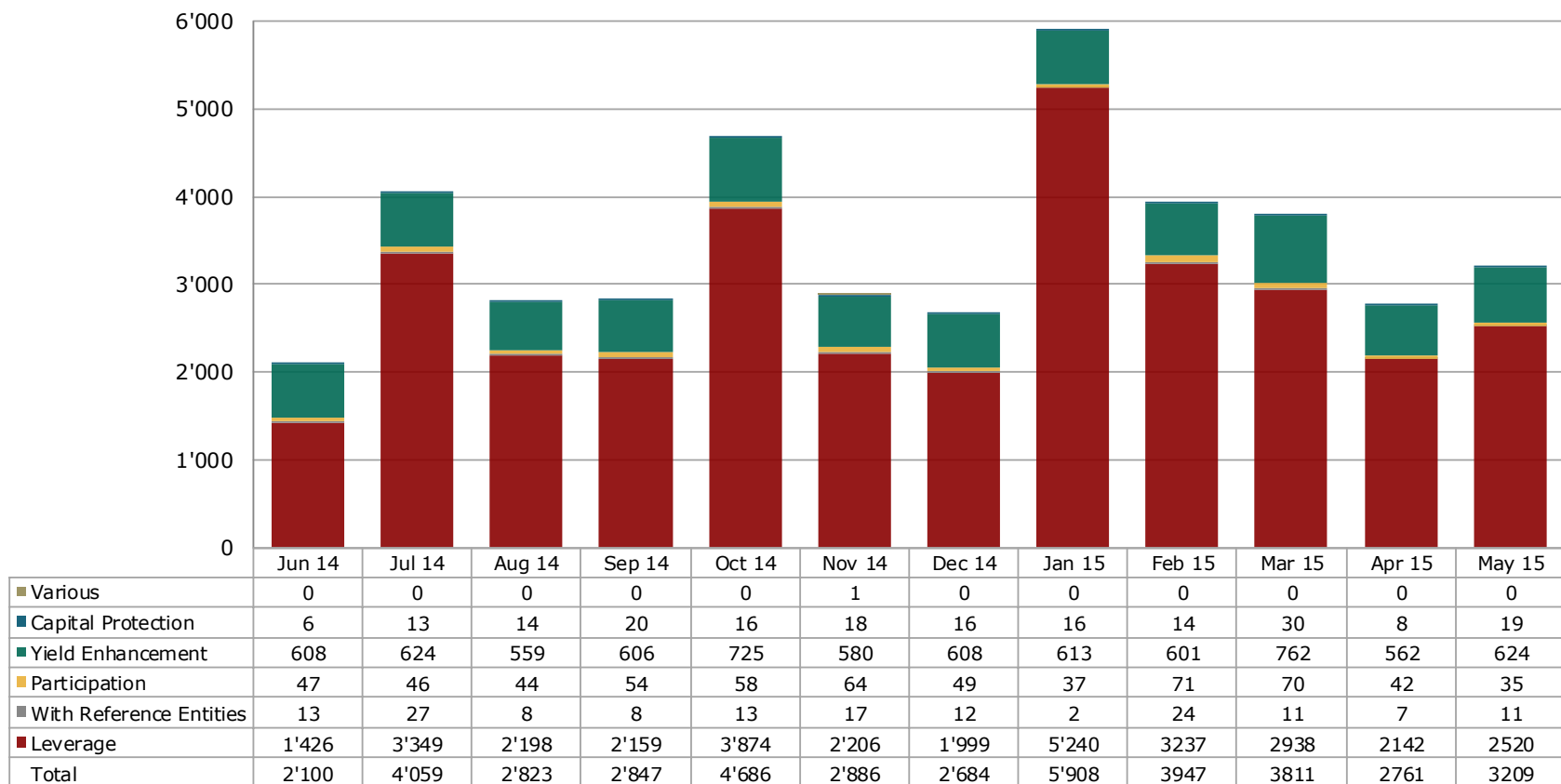
## 1.2 Number of listed products in the last 12 months



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

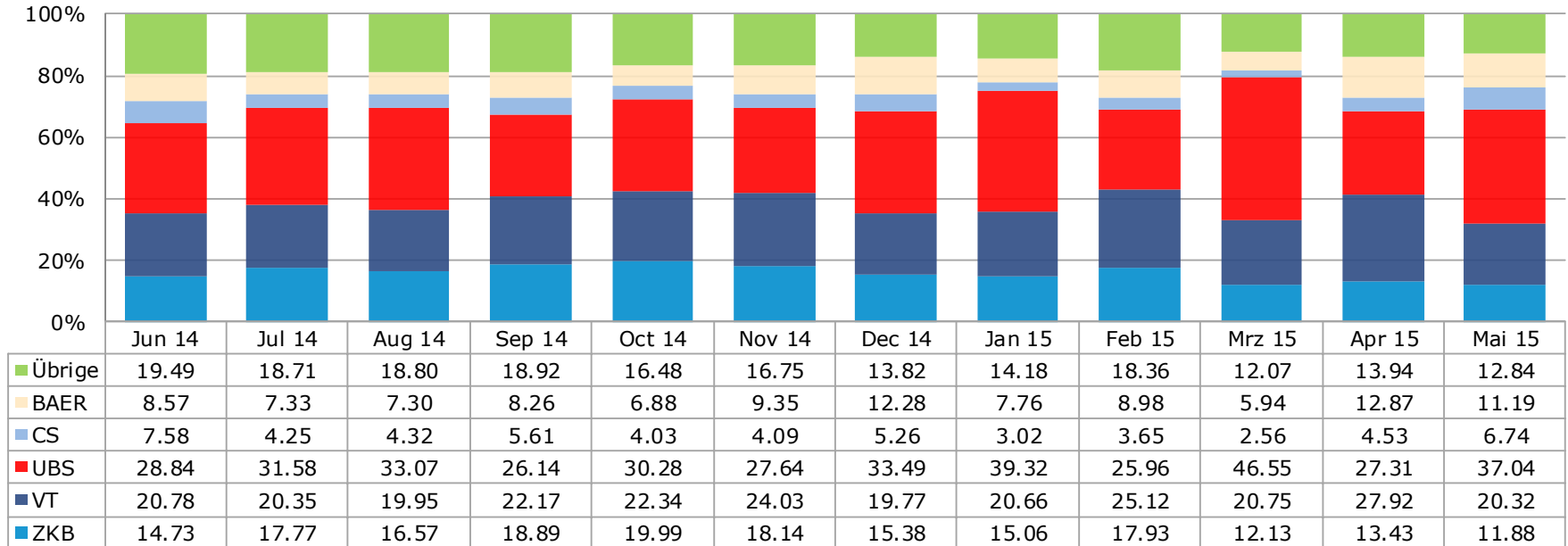


Source: SIX Structured Products Exchange AG, Derivative Partners Research AG

# 1. Structured products at the SIX Structured Products Exchange

## 1.4 Market shares (turnover) of the five largest issuers

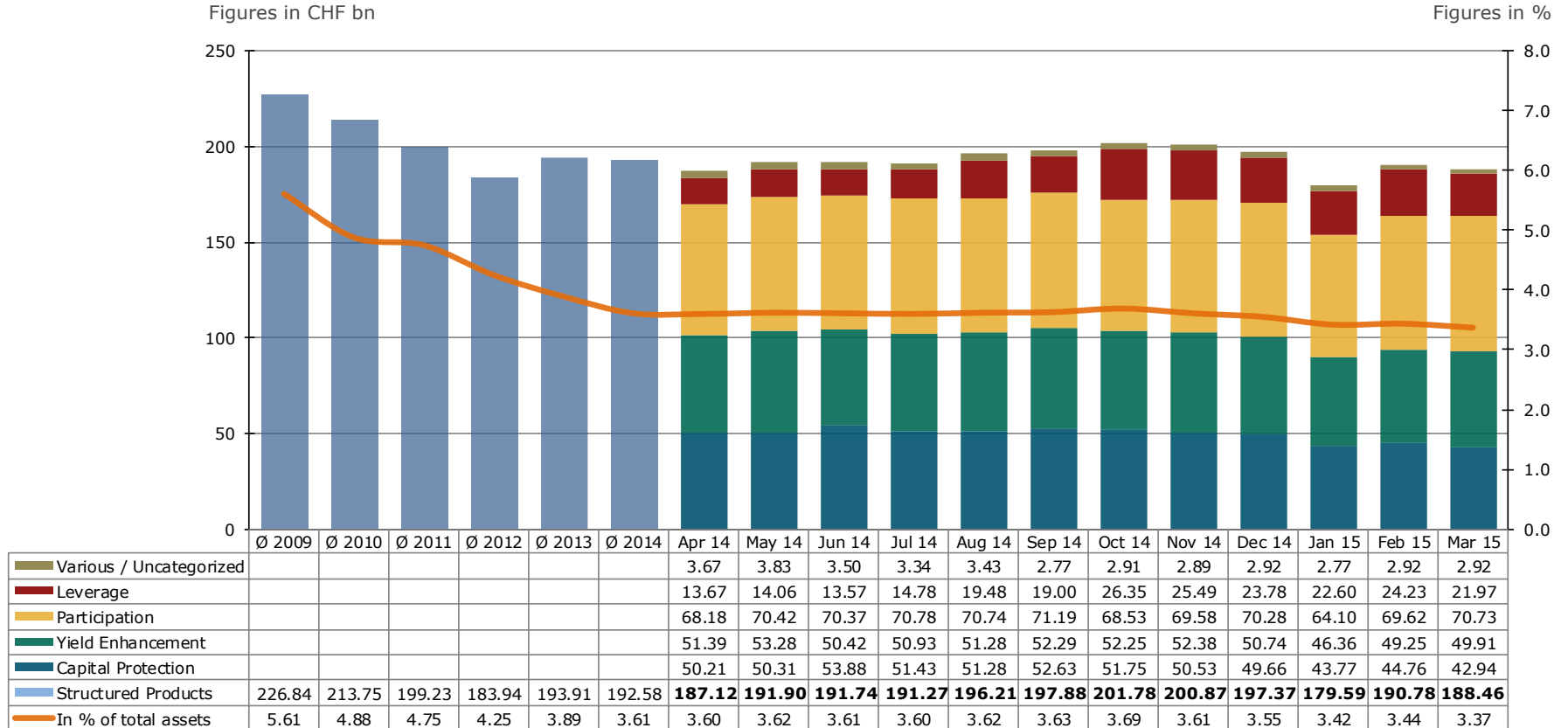
Figures in %



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 31<sup>st</sup> of May 2015

### 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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