



# Market Report Express

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**SSPX Yearly CHF Trade Turnover**  
(single counted)

Month	Year	Total	CHF Turnover	Nb of Trades	EUSIPA Category
			434,767,993	27,650	Leverage Product
			222,845,438	4,981	Participation Product
			150,407,893	3,719	Yield Enhancement Product
			21,198,857	259	Capital Protection Product
10	2022	829,976,129	755,948	20	Investment Product with Reference Entity
			338,088,352	30,229	Leverage Product
			303,583,821	5,858	Participation Product
			150,444,446	4,038	Yield Enhancement Product
			46,456,091	164	Capital Protection Product
9	2022	838,977,692	404,982	18	Investment Product with Reference Entity
			273,424,683	24,661	Leverage Product
			239,664,695	5,950	Participation Product
			170,809,430	4,187	Yield Enhancement Product
			3,317,746	81	Capital Protection Product
8	2022	688,365,322	1,148,768	38	Investment Product with Reference Entity
			269,288,201	24,577	Leverage Product
			260,828,462	5,419	Participation Product
			120,119,961	3,389	Yield Enhancement Product
			9,192,569	85	Capital Protection Product
7	2022	660,856,749	1,427,555	40	Investment Product with Reference Entity
			325,874,060	28,418	Leverage Product
			380,377,472	7,182	Participation Product
			156,554,562	4,398	Yield Enhancement Product
			12,014,490	113	Capital Protection Product
6	2022	876,728,706	1,908,121	53	Investment Product with Reference Entity
			405,334,829	34,582	Leverage Product
			401,918,175	7,986	Participation Product
			140,057,227	4,297	Yield Enhancement Product
			10,167,868	110	Capital Protection Product
5	2022	958,615,330	1,137,232	56	Investment Product with Reference Entity



**SSPX Yearly CHF Trade Turnover**  
(single counted)

Month	Year	Total	CHF Turnover	Nb of Trades	EUSIPA Category
			328,200,734	29,103	Leverage Product
			441,167,962	7,098	Participation Product
			140,638,971	4,237	Yield Enhancement Product
			3,008,486	55	Capital Protection Product
4	2022	913,989,460	973,306	40	Investment Product with Reference Entity
			590,305,777	48,347	Leverage Product
			928,144,759	11,893	Participation Product
			206,594,663	5,850	Yield Enhancement Product
			7,944,211	110	Capital Protection Product
3	2022	1,735,071,876	2,082,466	44	Investment Product with Reference Entity
			532,795,399	42,928	Leverage Product
			741,342,057	11,901	Participation Product
			206,514,166	5,877	Yield Enhancement Product
			7,649,236	113	Capital Protection Product
2	2022	1,489,222,711	921,853	50	Investment Product with Reference Entity
			507,585,912	43,464	Leverage Product
			898,798,160	15,000	Participation Product
			259,485,411	7,492	Yield Enhancement Product
			9,427,839	124	Capital Protection Product
1	2022	1,676,618,326	1,321,004	52	Investment Product with Reference Entity



## Number of derivative listings by month

Jan 2022 to Okt 2022

Month	Listings overall	Listings per Category	EUSIPA Category
		9,421	Leverage Product
		735	Yield Enhancement Product
		25	Participation Product
		14	Capital Protection Product
		2	Investment Product with Reference Entity
Okt 2022	10,197	0	Various
		8,406	Leverage Product
		891	Yield Enhancement Product
		18	Participation Product
		12	Capital Protection Product
		0	Investment Product with Reference Entity
Sep 2022	9,327	0	Various
		5,725	Leverage Product
		801	Yield Enhancement Product
		17	Participation Product
		12	Capital Protection Product
		0	Investment Product with Reference Entity
Aug 2022	6,555	0	Various
		6,928	Leverage Product
		789	Yield Enhancement Product
		38	Capital Protection Product
		28	Participation Product
		4	Investment Product with Reference Entity
Jul 2022	7,787	0	Various
		7,748	Leverage Product
		1,134	Yield Enhancement Product
		47	Participation Product
		22	Capital Protection Product
		0	Investment Product with Reference Entity
Jun 2022	8,951	0	Various
		5,190	Leverage Product
		1,026	Yield Enhancement Product
		20	Participation Product
		9	Capital Protection Product
		6	Investment Product with Reference Entity
Mai 2022	6,251	0	Various



## Number of derivative listings by month

Jan 2022 to Okt 2022

Month	Listings overall	Listings per Category	EUSIPA Category
		3,907	Leverage Product
		935	Yield Enhancement Product
		24	Participation Product
		14	Capital Protection Product
		0	Investment Product with Reference Entity
Apr 2022	4,880	0	Various
		7,795	Leverage Product
		959	Yield Enhancement Product
		34	Participation Product
		9	Capital Protection Product
		2	Investment Product with Reference Entity
Mrz 2022	8,799	0	Various
		4,036	Leverage Product
		1,088	Yield Enhancement Product
		55	Participation Product
		3	Investment Product with Reference Entity
		1	Capital Protection Product
Feb 2022	5,183	0	Various
		5,321	Leverage Product
		862	Yield Enhancement Product
		32	Participation Product
		0	Capital Protection Product
		0	Investment Product with Reference Entity
Jan 2022	6,215	0	Various



## CHF Turnover by Issuer (single counted / all instruments)

Oct 2022

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	254,738,005	30.69%	16,318
UBS	183,781,399	22.14%	8,009
Julius Bär	154,688,629	18.64%	2,910
Credit Suisse	84,986,718	10.24%	1,051
ZKB	58,136,049	7.00%	4,286
Leonteq Securities	21,932,615	2.64%	1,719
BNP Paribas	18,163,448	2.19%	446
Raiffeisen	14,003,478	1.69%	473
Banque Cantonale Vaudoise	9,374,365	1.13%	297
Luzerner Kantonalbank	9,303,682	1.12%	671
JP Morgan	5,570,317	0.67%	16
EFG International	3,072,657	0.37%	66
Banque Internationale à Lux.	2,844,320	0.34%	22
Cornèr Bank	2,270,157	0.27%	90
Basler Kantonalbank	2,200,278	0.27%	77
J. Safra Sarasin	1,796,043	0.22%	32
Swissquote Bank SA	1,205,516	0.15%	68
Société Générale	926,524	0.11%	53
Goldman Sachs	834,321	0.10%	5
Helvetische Bank	147,609	0.02%	20
<b>Total</b>	<b>829,976,129</b>	<b>100.00%</b>	<b>36,629</b>



## CHF Turnover by Issuer (single counted / all instruments)

03.01.2022 - 31.10.2022

Issuer	CHF Turnover	In %	Nb of Trades
UBS	3,994,681,258	37.44%	105,535
Vontobel	2,953,879,568	27.69%	188,911
ZKB	964,940,016	9.04%	59,230
Julius Bär	938,093,100	8.79%	37,757
Credit Suisse	524,248,432	4.91%	10,135
Leonteq Securities	472,516,467	4.43%	32,025
Raiffeisen	223,916,377	2.10%	6,622
Luzerner Kantonalbank	144,808,003	1.36%	11,580
Banque Cantonale Vaudoise	142,260,617	1.33%	4,262
J. Safra Sarasin	62,253,784	0.58%	496
BNP Paribas	62,235,927	0.58%	4,223
EFG International	47,745,414	0.45%	1,109
Basler Kantonalbank	42,024,744	0.39%	1,061
Cornèr Bank	35,872,181	0.34%	1,334
Banque Internationale à Lux.	17,203,814	0.16%	272
Société Générale	16,945,027	0.16%	1,019
Helvetische Bank	7,419,232	0.07%	298
Swissquote Bank SA	7,271,978	0.07%	367
JP Morgan	7,232,154	0.07%	73
Goldman Sachs	2,717,085	0.03%	25
Exane	157,125	0.00%	2
<b>Total</b>	<b>10,668,422,301</b>	<b>100.00%</b>	<b>466,336</b>



**Monthly turnover in Investment products with additional credit risk  
Oct 2022**

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	746,292	98.72%	19
Leonteq Securities	9,656	1.28%	1
<b>Total</b>	<b>755,948</b>	<b>100.00%</b>	<b>20</b>





**Cumulated turnover in Investment products with additional credit risk  
03.01.2022 - 31.10.2022**

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	10,563,804	87.44%	368
Raiffeisen	582,504	4.82%	28
ZKB	507,684	4.20%	6
Leonteq Securities	305,680	2.53%	4
EFG International	121,566	1.01%	5
<b>Total</b>	<b>12,081,237</b>	<b>100.00%</b>	<b>411</b>



## Monthly turnover in Capital Protection Products Oct 2022

Issuer	CHF Turnover	In %	Nb of Trades
Credit Suisse	17,778,183	83.86%	171
ZKB	2,212,819	10.44%	40
Raiffeisen	783,513	3.70%	23
Leonteq Securities	160,412	0.76%	11
UBS	118,750	0.56%	9
Banque Cantonale Vaudoise	70,063	0.33%	2
Julius Bär	45,557	0.21%	1
EFG International	25,841	0.12%	1
Vontobel	3,718	0.02%	1
<b>Total</b>	<b>21,198,857</b>	<b>100.00%</b>	<b>259</b>



## Cumulated turnover in Capital Protection Products 03.01.2022 - 31.10.2022

Issuer	CHF Turnover	In %	Nb of Trades
Credit Suisse	92,043,967	70.60%	565
Julius Bär	10,898,514	8.36%	47
ZKB	9,516,699	7.30%	130
Leonteq Securities	7,610,883	5.84%	211
Raiffeisen	7,506,209	5.76%	193
Vontobel	1,268,362	0.97%	28
Goldman Sachs	675,291	0.52%	12
EFG International	523,778	0.40%	14
JP Morgan	129,850	0.10%	2
UBS	118,750	0.09%	9
Banque Cantonale Vaudoise	70,063	0.05%	2
Luzerner Kantonalbank	15,027	0.01%	1
<b>Total</b>	<b>130,377,393</b>	<b>100.00%</b>	<b>1,214</b>



## Monthly turnover in Participation Products Oct 2022

Issuer	CHF Turnover	In %	Nb of Trades
UBS	88,662,556	39.79%	912
Credit Suisse	45,991,709	20.64%	408
Vontobel	42,653,577	19.14%	682
ZKB	15,383,390	6.90%	727
Leonteq Securities	13,848,932	6.21%	1,368
Banque Cantonale Vaudoise	4,891,591	2.20%	135
Julius Bär	3,323,225	1.49%	87
Luzerner Kantonalbank	2,661,886	1.19%	532
EFG International	2,162,659	0.97%	10
J. Safra Sarasin	1,778,751	0.80%	29
Raiffeisen	1,084,983	0.49%	61
Helvetische Bank	147,609	0.07%	20
BNP Paribas	135,561	0.06%	7
Basler Kantonalbank	119,008	0.05%	3
<b>Total</b>	<b>222,845,438</b>	<b>100.00%</b>	<b>4,981</b>



## Cumulated turnover in Participation Products 03.01.2022 - 31.10.2022

Issuer	CHF Turnover	In %	Nb of Trades
UBS	2,784,413,888	57.78%	15,460
Vontobel	623,605,344	12.94%	13,097
ZKB	361,479,531	7.50%	9,652
Leonteq Securities	336,397,677	6.98%	26,693
Credit Suisse	277,627,990	5.76%	3,616
Julius Bär	152,658,111	3.17%	1,297
Banque Cantonale Vaudoise	88,365,198	1.83%	1,801
Luzerner Kantonalbank	69,788,539	1.45%	9,314
J. Safra Sarasin	60,816,143	1.26%	419
Raiffeisen	25,572,459	0.53%	1,204
EFG International	20,119,730	0.42%	177
Helvetische Bank	7,362,992	0.15%	290
BNP Paribas	4,450,232	0.09%	171
Basler Kantonalbank	2,894,267	0.06%	58
Société Générale	2,276,534	0.05%	9
Goldman Sachs	603,708	0.01%	4
Exane	157,125	0.00%	2
Cornèr Bank	81,534	0.00%	4
<b>Total</b>	<b>4,818,671,001</b>	<b>100.00%</b>	<b>83,268</b>



## Monthly turnover in Yield Enhancement Products Oct 2022

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	26,572,962	17.67%	625
Credit Suisse	20,892,219	13.89%	384
Julius Bär	19,935,899	13.25%	312
UBS	19,025,563	12.65%	587
ZKB	16,471,417	10.95%	436
Raiffeisen	12,120,964	8.06%	388
Leonteq Securities	7,913,615	5.26%	339
Luzerner Kantonalbank	6,641,796	4.42%	139
JP Morgan	5,570,317	3.70%	16
Banque Cantonale Vaudoise	4,412,711	2.93%	160
Banque Internationale à Lux.	2,844,320	1.89%	22
Cornèr Bank	2,270,157	1.51%	90
Basler Kantonalbank	2,081,270	1.38%	74
Swissquote Bank SA	1,205,516	0.80%	68
EFG International	884,156	0.59%	55
Goldman Sachs	834,321	0.55%	5
Société Générale	713,398	0.47%	16
J. Safra Sarasin	17,292	0.01%	3
<b>Total</b>	<b>150,407,893</b>	<b>100.00%</b>	<b>3,719</b>



## Cumulated turnover in Yield Enhancement Products 03.01.2022 - 31.10.2022

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	270,731,423	15.91%	8,460
Julius Bär	247,206,105	14.53%	4,176
ZKB	237,104,232	13.93%	5,662
UBS	229,835,392	13.51%	5,671
Raiffeisen	170,938,678	10.05%	5,031
Credit Suisse	146,378,475	8.60%	4,515
Leonteq Securities	127,946,571	7.52%	5,108
Luzerner Kantonalbank	75,004,437	4.41%	2,265
Banque Cantonale Vaudoise	53,825,356	3.16%	2,459
Basler Kantonalbank	39,130,476	2.30%	1,003
Cornèr Bank	35,790,647	2.10%	1,330
EFG International	26,980,341	1.59%	913
Banque Internationale à Lux.	17,203,814	1.01%	272
Swissquote Bank SA	7,271,978	0.43%	367
JP Morgan	7,102,304	0.42%	71
Société Générale	6,300,774	0.37%	95
Goldman Sachs	1,438,086	0.08%	9
J. Safra Sarasin	1,437,641	0.08%	77
<b>Total</b>	<b>1,701,626,729</b>	<b>100.00%</b>	<b>47,484</b>



## Monthly turnover in Leverage Products Oct 2022

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	184,761,455	42.50%	14,991
Julius Bär	131,383,948	30.22%	2,510
UBS	75,974,530	17.47%	6,501
ZKB	24,068,423	5.54%	3,083
BNP Paribas	18,027,887	4.15%	439
Credit Suisse	324,606	0.07%	88
Société Générale	213,126	0.05%	37
Raiffeisen	14,018	0.00%	1
<b>Total</b>	<b>434,767,993</b>	<b>100.00%</b>	<b>27,650</b>





## Cumulated turnover in Leverage Products 03.01.2022 - 31.10.2022

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	2,047,710,636	51.12%	166,958
UBS	980,313,228	24.47%	84,395
Julius Bär	527,330,370	13.16%	32,237
ZKB	356,331,869	8.90%	43,780
BNP Paribas	57,785,695	1.44%	4,052
Raiffeisen	19,316,526	0.48%	166
Société Générale	8,367,719	0.21%	915
Credit Suisse	8,198,001	0.20%	1,439
Leonteq Securities	255,656	0.01%	9
Helvetische Bank	56,240	0.00%	8
<b>Total</b>	<b>4,005,665,940</b>	<b>100.00%</b>	<b>333,959</b>



**SIX Structured Products CHF Trade Turnover by Year (single counted)  
2007 - 2021**

Year	Total	CHF Turnover	Nb of Trades	EUSIPA Category
2021	20,142,480,181	22,412,433	770	Investment Product with Reference Entity
		117,151,659	1,419	Capital Protection Product
		2,765,855,502	79,774	Yield Enhancement Product
		5,445,805,041	487,548	Leverage Product
		11,791,255,546	208,485	Participation Product
2020	22,597,905,658	51,552,353	1,693	Investment Product with Reference Entity
		252,325,036	2,940	Capital Protection Product
		3,133,923,391	80,905	Yield Enhancement Product
		8,168,381,296	697,016	Leverage Product
		10,991,723,583	115,753	Participation Product
2019	17,753,425,605	75,193,053	2,115	Investment Product with Reference Entity
		245,316,315	3,408	Capital Protection Product
		3,175,081,281	80,192	Yield Enhancement Product
		5,333,838,745	389,819	Leverage Product
		8,923,996,211	59,848	Participation Product
2018	15,046,691,739	124,960,148	3,361	Investment Product with Reference Entity
		152,125,731	2,369	Capital Protection Product
		3,396,090,893	87,046	Yield Enhancement Product
		5,203,738,249	62,541	Participation Product
		6,169,776,718	461,879	Leverage Product
2017	15,990,986,914	145,415,613	2,395	Capital Protection Product
		166,435,682	4,450	Investment Product with Reference Entity
		4,020,589,110	88,515	Yield Enhancement Product
		5,450,338,026	65,190	Participation Product
		6,208,208,484	461,939	Leverage Product
2016	16,373,224,029	240,697,712	4,455	Investment Product with Reference Entity
		276,313,748	3,210	Capital Protection Product
		2,976,102,952	71,630	Yield Enhancement Product
		6,117,546,687	43,881	Participation Product
		6,762,562,931	543,624	Leverage Product
2015	26,891,181,873	321,382,055	6,135	Investment Product with Reference Entity
		750,680,520	9,781	Capital Protection Product
		3,439,090,630	73,158	Yield Enhancement Product
		10,367,212,278	716,427	Leverage Product
		12,012,816,389	60,764	Participation Product
2014	26,831,325,933	368,241,828	7,646	Investment Product with Reference Entity
		1,205,269,836	17,418	Capital Protection Product
		4,264,530,275	77,093	Yield Enhancement Product
		8,193,396,467	65,935	Participation Product
		12,799,887,528	638,654	Leverage Product
2013	30,332,814,627	296,807,782	5,901	Investment Product with Reference Entity
		1,621,689,846	23,674	Capital Protection Product
		4,704,128,003	80,335	Yield Enhancement Product
		9,397,896,483	82,632	Participation Product
		14,312,292,513	669,634	Leverage Product



**SIX Structured Products CHF Trade Turnover by Year (single counted)  
2007 - 2021**

Year	Total	CHF Turnover	Nb of Trades	EUSIPA Category
2012	31,886,461,160	333,612,363	5,428	Investment Product with Reference Entity
		1,848,312,667	32,212	Capital Protection Product
		4,921,482,712	81,958	Yield Enhancement Product
		8,515,483,306	104,508	Participation Product
		16,267,570,112	670,026	Leverage Product
		5,587,519	158	Various
		2,211,878,900	37,746	Capital Protection Product
		6,079,831,776	100,014	Yield Enhancement Product
2011	51,875,108,827	11,985,891,495	129,736	Participation Product
		31,263,894,294	1,110,791	Leverage Product
		7,287,167	25	Various
		2,329,921,224	39,992	Capital Protection Product
		5,819,507,470	98,736	Yield Enhancement Product
		8,163,741,078	122,750	Participation Product
2010	39,714,849,206	23,396,091,915	1,134,093	Leverage Product
		144,465,021	2,684	Various
		2,045,053,869	34,057	Capital Protection Product
		4,258,115,172	73,838	Yield Enhancement Product
		9,463,030,673	128,616	Participation Product
		21,172,230,040	1,258,856	Leverage Product
2009	37,082,894,774	3,620,289,752	41,895	Capital Protection Product
		8,160,443,672	152,849	Yield Enhancement Product
		14,049,589,048	143,193	Participation Product
		34,545,229,023	1,872,610	Leverage Product
2008	60,375,551,495	2,831,267,868	38,691	Capital Protection Product
		10,885,569,812	140,055	Participation Product
		11,330,221,881	217,702	Yield Enhancement Product
2007	66,336,455,042	41,289,395,482	1,837,718	Leverage Product



**Number of derivative listings by year  
2007 - 2021**

Year	Listings overall	Listings per Category	EUSIPA Category
		44,191	Leverage Product
		12,576	Yield Enhancement Product
		586	Participation Product
		36	Capital Protection Product
		1	Investment Product with Reference Entity
2021	57,390	0	Various
		48,763	Leverage Product
		11,559	Yield Enhancement Product
		574	Participation Product
		71	Capital Protection Product
2020	60,983	16	Investment Product with Reference Entity
		0	Various
		30,277	Leverage Product
		11,454	Yield Enhancement Product
		503	Participation Product
2019	42,415	151	Capital Protection Product
		30	Investment Product with Reference Entity
		0	Various
		28,700	Leverage Product
		10,053	Yield Enhancement Product
2018	39,356	430	Participation Product
		141	Capital Protection Product
		32	Investment Product with Reference Entity
		0	Various
		25,571	Leverage Product
2017	35,912	9,614	Yield Enhancement Product
		610	Participation Product
		76	Capital Protection Product
		41	Investment Product with Reference Entity
		0	Various
2016	35,630	28,023	Leverage Product
		6,896	Yield Enhancement Product
		563	Participation Product
		90	Capital Protection Product
		56	Investment Product with Reference Entity
2015	42,732	2	Various
		34,580	Leverage Product
		7,307	Yield Enhancement Product
		569	Participation Product
		151	Capital Protection Product
2014	39,297	125	Investment Product with Reference Entity
		0	Various
		30,804	Leverage Product
		7,491	Yield Enhancement Product
		691	Participation Product
		167	Capital Protection Product
		144	Investment Product with Reference Entity
		0	Various



**Number of derivative listings by year  
2007 - 2021**

Year	Listings overall	Listings per Category	EUSIPA Category		
		37,020	Leverage Product		
		7,751	Yield Enhancement Product		
		929	Participation Product		
		195	Capital Protection Product		
		179	Investment Product with Reference Entity		
2013	46,074	0	Various		
		35,991	Leverage Product		
		7,554	Yield Enhancement Product		
		992	Participation Product		
		277	Investment Product with Reference Entity		
		207	Capital Protection Product		
2012	45,024	3	Various		
		43,430	Leverage Product		
		7,059	Yield Enhancement Product		
		854	Participation Product		
		682	Various		
		391	Capital Protection Product		
2011	52,416	34,148	Leverage Product		
		5,646	Yield Enhancement Product		
		893	Participation Product		
		491	Capital Protection Product		
		8	Various		
		25,052	Leverage Product		
		3,709	Yield Enhancement Product		
		629	Participation Product		
		308	Capital Protection Product		
		68	Various		
		27,446	Leverage Product		
2009	29,766	3,959	Yield Enhancement Product		
		1,184	Participation Product		
		530	Capital Protection Product		
		0	Various		
		21,139	Leverage Product		
		3,283	Yield Enhancement Product		
		939	Participation Product		
		404	Capital Protection Product		
		1	Various		
		2007	25,766		