



# Market Report Express

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## SSPX Yearly CHF Trade Turnover

(single counted)

Month	Year	Total	CHF Turnover	Nb of Trades	EUSIPA Category
10	2023	573,935,062	223,100,606	21,289	Leverage Product
			169,464,756	5,671	Participation Product
			176,899,799	4,909	Yield Enhancement Product
			3,837,332	123	Capital Protection Product
			632,568	23	Investment Product with Reference Entity
			212,522,630	19,682	Leverage Product
			219,796,810	4,985	Participation Product
			165,397,734	4,803	Yield Enhancement Product
9	2023	603,015,134	2,990,022	66	Capital Protection Product
			2,307,939	24	Investment Product with Reference Entity
			219,244,248	21,462	Leverage Product
			196,445,178	5,654	Yield Enhancement Product
			154,600,655	5,163	Participation Product
8	2023	576,292,950	4,316,250	80	Capital Protection Product
			1,686,619	22	Investment Product with Reference Entity
			175,271,608	18,574	Leverage Product
			173,225,637	5,676	Participation Product
			170,149,384	5,114	Yield Enhancement Product
7	2023	525,302,550	6,273,447	105	Capital Protection Product
			382,475	13	Investment Product with Reference Entity
			211,414,482	18,640	Leverage Product
			165,236,666	5,879	Participation Product
			197,024,330	5,370	Yield Enhancement Product
6	2023	580,137,144	6,150,589	129	Capital Protection Product
			311,077	24	Investment Product with Reference Entity
			217,268,759	18,842	Leverage Product
			312,472,822	5,447	Participation Product
			181,567,042	5,092	Yield Enhancement Product
5	2023	714,777,746	3,115,862	113	Capital Protection Product
			353,262	15	Investment Product with Reference Entity



## SSPX Yearly CHF Trade Turnover

(single counted)

Month	Year	Total	CHF Turnover	Nb of Trades	EUSIPA Category
			194,051,027	16,906	Leverage Product
			227,640,288	5,527	Participation Product
			150,856,629	4,159	Yield Enhancement Product
			5,636,592	121	Capital Protection Product
4	2023	578,464,534	279,998	14	Investment Product with Reference Entity
			372,145,378	32,408	Leverage Product
			481,612,272	7,378	Participation Product
			258,825,092	6,947	Yield Enhancement Product
			12,940,717	257	Capital Protection Product
3	2023	1,126,280,398	756,939	34	Investment Product with Reference Entity
			271,488,454	24,623	Leverage Product
			199,310,881	5,728	Participation Product
			208,598,384	5,725	Yield Enhancement Product
			3,949,135	94	Capital Protection Product
2	2023	683,817,392	470,538	26	Investment Product with Reference Entity
			257,595,145	24,947	Leverage Product
			284,214,748	6,587	Participation Product
			210,957,200	5,633	Yield Enhancement Product
			8,431,080	109	Capital Protection Product
1	2023	761,630,460	432,287	19	Investment Product with Reference Entity



## Number of derivative listings by month

Jan 2023 to Okt 2023

Month	Listings overall	Listings per Category	EUSIPA Category
		8,332	Leverage Product
		873	Yield Enhancement Product
		20	Participation Product
		12	Capital Protection Product
		4	Investment Product with Reference Entity
Okt 2023	9,241	0	Various
		7,096	Leverage Product
		924	Yield Enhancement Product
		24	Participation Product
		15	Capital Protection Product
		9	Investment Product with Reference Entity
Sep 2023	8,068	0	Various
		5,808	Leverage Product
		935	Yield Enhancement Product
		13	Participation Product
		9	Investment Product with Reference Entity
		5	Capital Protection Product
Aug 2023	6,770	0	Various
		6,780	Leverage Product
		999	Yield Enhancement Product
		28	Participation Product
		16	Capital Protection Product
		4	Investment Product with Reference Entity
Jul 2023	7,827	0	Various
		7,625	Leverage Product
		957	Yield Enhancement Product
		29	Participation Product
		15	Capital Protection Product
		13	Investment Product with Reference Entity
Jun 2023	8,639	0	Various
		6,881	Leverage Product
		932	Yield Enhancement Product
		17	Participation Product
		14	Capital Protection Product
		1	Investment Product with Reference Entity
Mai 2023	7,845	0	Various



## Number of derivative listings by month

Jan 2023 to Okt 2023

Month	Listings overall	Listings per Category	EUSIPA Category
		6,065	Leverage Product
		711	Yield Enhancement Product
		28	Participation Product
		9	Capital Protection Product
		1	Investment Product with Reference Entity
Apr 2023	6,814	0	Various
		9,514	Leverage Product
		1,136	Yield Enhancement Product
		35	Participation Product
		22	Capital Protection Product
		2	Investment Product with Reference Entity
Mrz 2023	10,709	0	Various
		5,944	Leverage Product
		1,051	Yield Enhancement Product
		73	Participation Product
		21	Capital Protection Product
		0	Investment Product with Reference Entity
Feb 2023	7,089	0	Various
		11,421	Leverage Product
		885	Yield Enhancement Product
		25	Participation Product
		9	Capital Protection Product
		1	Investment Product with Reference Entity
Jan 2023	12,341	0	Various



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

Oct 2023

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	165,216,690	28.79%	12,331
UBS	159,073,678	27.72%	7,297
ZKB	65,865,753	11.48%	3,864
Julius Bär	61,256,412	10.67%	2,700
Leonteq Securities	35,559,400	6.20%	2,311
Raiffeisen	24,879,183	4.33%	792
Credit Suisse	16,077,793	2.80%	377
Banque Cantonale Vaudoise	12,742,899	2.22%	400
Luzerner Kantonalbank	11,933,244	2.08%	825
Swissquote Bank SA	5,799,390	1.01%	419
Cornèr Bank	3,818,026	0.67%	132
Basler Kantonalbank	3,782,913	0.66%	158
Banque Internationale à Lux.	1,866,394	0.33%	31
EFG International	1,741,633	0.30%	42
Société Générale	1,375,405	0.24%	54
J. Safra Sarasin	1,350,567	0.24%	23
BNP Paribas	1,184,795	0.21%	232
Helvetische Bank	384,659	0.07%	25
Goldman Sachs	26,230	0.00%	2
<b>Total</b>	<b>573,935,062</b>	<b>100.00%</b>	<b>32,015</b>



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

02.01.2023 - 31.10.2023

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	1,981,873,446	29.48%	130,352
UBS	1,962,899,502	29.19%	73,986
ZKB	698,667,692	10.39%	40,792
Julius Bär	563,554,224	8.38%	25,764
Credit Suisse	382,983,448	5.70%	7,028
Leonteq Securities	332,846,422	4.95%	21,498
Raiffeisen	225,226,427	3.35%	7,898
Luzerner Kantonalbank	147,338,847	2.19%	9,699
Banque Cantonale Vaudoise	130,913,137	1.95%	3,329
Basler Kantonalbank	55,023,128	0.82%	1,545
J. Safra Sarasin	52,694,894	0.78%	232
Swissquote Bank SA	52,114,941	0.78%	2,904
Cornèr Bank	46,362,959	0.69%	1,580
BNP Paribas	29,024,784	0.43%	2,010
EFG International	26,042,217	0.39%	576
Banque Internationale à Lux.	24,786,688	0.37%	315
Helvetische Bank	4,989,906	0.07%	294
Société Générale	4,338,888	0.06%	390
Goldman Sachs	1,674,639	0.02%	32
JP Morgan	305,368	0.00%	8
<b>Total</b>	<b>6,723,661,558</b>	<b>100.00%</b>	<b>330,232</b>



## Monthly turnover in Investment products with additional credit risk Oct 2023

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	553,793	87.55%	20
Leonteq Securities	58,901	9.31%	2
Raiffeisen	19,874	3.14%	1
<b>Total</b>	<b>632,568</b>	<b>100.00%</b>	<b>23</b>





**Cumulated turnover in Investment products with additional credit risk  
02.01.2023 - 31.10.2023**

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	7,151,361	93.93%	193
Leonteq Securities	212,046	2.79%	9
Raiffeisen	183,455	2.41%	9
EFG International	66,839	0.88%	3
<b>Total</b>	<b>7,613,701</b>	<b>100.00%</b>	<b>214</b>



## Monthly turnover in Capital Protection Products Oct 2023

Issuer	CHF Turnover	In %	Nb of Trades
Credit Suisse	1,171,966	30.54%	30
ZKB	777,063	20.25%	32
Raiffeisen	618,147	16.11%	10
Leonteq Securities	535,231	13.95%	18
Julius Bär	283,669	7.39%	8
UBS	155,835	4.06%	6
Vontobel	139,422	3.63%	4
Swissquote Bank SA	80,685	2.10%	11
Luzerner Kantonalbank	58,764	1.53%	3
Goldman Sachs	16,550	0.43%	1
<b>Total</b>	<b>3,837,332</b>	<b>100.00%</b>	<b>123</b>



## Cumulated turnover in Capital Protection Products 02.01.2023 - 31.10.2023

Issuer	CHF Turnover	In %	Nb of Trades
Credit Suisse	25,724,537	44.63%	398
ZKB	13,067,185	22.67%	301
Julius Bär	5,520,580	9.58%	24
Raiffeisen	4,940,462	8.57%	139
Leonteq Securities	4,526,436	7.85%	174
Vontobel	1,577,578	2.74%	42
UBS	1,054,874	1.83%	38
Swissquote Bank SA	736,151	1.28%	57
Luzerner Kantonalbank	282,475	0.49%	13
Goldman Sachs	183,597	0.32%	10
EFG International	27,150	0.05%	1
<b>Total</b>	<b>57,641,026</b>	<b>100.00%</b>	<b>1,197</b>



## Monthly turnover in Participation Products Oct 2023

Issuer	CHF Turnover	In %	Nb of Trades
UBS	59,420,313	35.06%	792
Vontobel	40,543,209	23.92%	895
Leonteq Securities	20,370,792	12.02%	1,668
ZKB	18,600,929	10.98%	964
Banque Cantonale Vaudoise	7,910,967	4.67%	159
Credit Suisse	7,732,752	4.56%	188
Luzerner Kantonalbank	4,568,125	2.70%	616
Julius Bär	4,557,512	2.69%	68
Swissquote Bank SA	1,794,303	1.06%	199
Raiffeisen	1,420,329	0.84%	57
J. Safra Sarasin	1,350,567	0.80%	23
EFG International	699,399	0.41%	7
Helvetische Bank	384,659	0.23%	25
BNP Paribas	105,939	0.06%	7
Basler Kantonalbank	3,904	0.00%	2
Société Générale	1,058	0.00%	1
<b>Total</b>	<b>169,464,756</b>	<b>100.00%</b>	<b>5,671</b>



## Cumulated turnover in Participation Products 02.01.2023 - 31.10.2023

Issuer	CHF Turnover	In %	Nb of Trades
UBS	961,940,184	40.29%	9,074
Vontobel	414,567,063	17.36%	9,460
ZKB	287,313,335	12.03%	9,391
Credit Suisse	221,714,537	9.29%	2,897
Leonteq Securities	174,767,944	7.32%	14,980
Banque Cantonale Vaudoise	89,333,954	3.74%	1,651
Luzerner Kantonalbank	69,150,944	2.90%	7,502
Julius Bär	60,819,570	2.55%	632
J. Safra Sarasin	52,649,709	2.21%	226
Raiffeisen	22,858,174	0.96%	789
EFG International	13,407,246	0.56%	98
Swissquote Bank SA	7,122,131	0.30%	899
Helvetische Bank	4,987,976	0.21%	278
BNP Paribas	4,283,497	0.18%	118
Goldman Sachs	1,453,270	0.06%	17
Basler Kantonalbank	1,183,402	0.05%	25
Société Générale	22,598	0.00%	4
<b>Total</b>	<b>2,387,575,534</b>	<b>100.00%</b>	<b>58,041</b>



## Monthly turnover in Yield Enhancement Products Oct 2023

Issuer	CHF Turnover	In %	Nb of Trades
UBS	45,795,015	25.89%	940
ZKB	27,289,032	15.43%	530
Vontobel	24,790,813	14.01%	647
Raiffeisen	22,820,833	12.90%	724
Leonteq Securities	14,594,477	8.25%	623
Julius Bär	7,810,374	4.42%	276
Luzerner Kantonalbank	7,306,356	4.13%	206
Credit Suisse	7,172,475	4.05%	157
Banque Cantonale Vaudoise	4,831,932	2.73%	241
Swissquote Bank SA	3,924,402	2.22%	209
Cornèr Bank	3,818,026	2.16%	132
Basler Kantonalbank	3,779,008	2.14%	156
Banque Internationale à Lux.	1,866,394	1.06%	31
EFG International	1,042,233	0.59%	35
Société Générale	48,750	0.03%	1
Goldman Sachs	9,680	0.01%	1
<b>Total</b>	<b>176,899,799</b>	<b>100.00%</b>	<b>4,909</b>



## Cumulated turnover in Yield Enhancement Products 02.01.2023 - 31.10.2023

Issuer	CHF Turnover	In %	Nb of Trades
UBS	401,862,629	20.97%	10,825
Vontobel	272,773,454	14.23%	7,295
Julius Bär	228,450,115	11.92%	3,840
ZKB	227,085,425	11.85%	5,174
Raiffeisen	197,215,528	10.29%	6,960
Leonteq Securities	153,324,290	8.00%	6,325
Credit Suisse	133,768,880	6.98%	3,249
Luzerner Kantonalbank	77,905,428	4.06%	2,184
Basler Kantonalbank	53,839,726	2.81%	1,520
Cornèr Bank	46,362,959	2.42%	1,580
Swissquote Bank SA	44,256,659	2.31%	1,948
Banque Cantonale Vaudoise	41,579,183	2.17%	1,678
Banque Internationale à Lux.	24,778,499	1.29%	314
EFG International	12,540,982	0.65%	474
Société Générale	589,048	0.03%	22
JP Morgan	305,368	0.02%	8
J. Safra Sarasin	45,185	0.00%	6
Goldman Sachs	37,411	0.00%	4
<b>Total</b>	<b>1,916,720,771</b>	<b>100.00%</b>	<b>53,406</b>



## Monthly turnover in Leverage Products Oct 2023

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	99,189,453	44.46%	10,765
UBS	53,702,515	24.07%	5,559
Julius Bär	48,604,857	21.79%	2,348
ZKB	19,198,728	8.61%	2,338
Société Générale	1,325,597	0.59%	52
BNP Paribas	1,078,856	0.48%	225
Credit Suisse	600	0.00%	2
<b>Total</b>	<b>223,100,606</b>	<b>100.00%</b>	<b>21,289</b>





## Cumulated turnover in Leverage Products 02.01.2023 - 31.10.2023

Issuer	CHF Turnover	In %	Nb of Trades
Vontobel	1,285,803,990	54.62%	113,362
UBS	598,041,816	25.40%	54,049
Julius Bär	268,763,960	11.42%	21,268
ZKB	171,201,747	7.27%	25,926
BNP Paribas	24,741,287	1.05%	1,892
Société Générale	3,727,241	0.16%	364
Credit Suisse	1,775,494	0.08%	484
Raiffeisen	28,808	0.00%	1
Leonteq Securities	15,705	0.00%	10
Helvetische Bank	1,930	0.00%	16
Goldman Sachs	361	0.00%	1
<b>Total</b>	<b>2,354,102,338</b>	<b>100.00%</b>	<b>217,373</b>



## SIX Structured Products CHF Trade Turnover by Year (single counted) 2007 - 2022

Year	Total	CHF Turnover	Nb of Trades	EUSIPA Category
2022	12,131,997,766	13,147,110	460	Investment Product with Reference Entity
		153,234,627	1,481	Capital Protection Product
		2,052,767,252	57,197	Yield Enhancement Product
		4,598,028,501	378,502	Leverage Product
		5,314,820,275	94,341	Participation Product
		22,412,433	770	Investment Product with Reference Entity
		117,151,659	1,419	Capital Protection Product
2021	20,142,480,181	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
		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
2020	22,597,905,658	10,991,723,583	115,753	Participation Product
		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
		124,960,148	3,361	Investment Product with Reference Entity
2019	17,753,425,605	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
		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
2018	15,046,691,739	5,450,338,026	65,190	Participation Product
		6,208,208,484	461,939	Leverage Product
		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
2017	15,990,986,914	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
		368,241,828	7,646	Investment Product with Reference Entity
		1,205,269,836	17,418	Capital Protection Product
2016	16,373,224,029	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
		26,831,325,933		



**SIX Structured Products CHF Trade Turnover by Year (single counted)  
2007 - 2022**

Year	Total	CHF Turnover	Nb of Trades	EUSIPA Category
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
		333,612,363	5,428	Investment Product with Reference Entity
2012	31,886,461,160	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
2011	51,875,108,827	6,079,831,776	100,014	Yield Enhancement Product
		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
2010	39,714,849,206	8,163,741,078	122,750	Participation Product
		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
2009	37,082,894,774	21,172,230,040	1,258,856	Leverage Product
		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
2008	60,375,551,495	34,545,229,023	1,872,610	Leverage Product
		2,831,267,868	38,691	Capital Protection Product
		10,885,569,812	140,055	Participation Product
2007	66,336,455,042	11,330,221,881	217,702	Yield Enhancement Product
		41,289,395,482	1,837,718	Leverage Product



## Number of derivative listings by year 2007 - 2022

Year	Listings overall	Listings per Category	EUSIPA Category
2022	95,211	83,610	Leverage Product
		11,070	Yield Enhancement Product
		351	Participation Product
		163	Capital Protection Product
		17	Investment Product with Reference Entity
		0	Various
		44,191	Leverage Product
		12,578	Yield Enhancement Product
		586	Participation Product
		36	Capital Protection Product
2021	57,392	1	Investment Product with Reference Entity
		0	Various
		48,765	Leverage Product
		11,559	Yield Enhancement Product
		574	Participation Product
		71	Capital Protection Product
2020	60,985	16	Investment Product with Reference Entity
		0	Various
		30,277	Leverage Product
		11,454	Yield Enhancement Product
		503	Participation Product
		151	Capital Protection Product
2019	42,415	30	Investment Product with Reference Entity
		0	Various
		28,700	Leverage Product
		10,053	Yield Enhancement Product
		430	Participation Product
		141	Capital Protection Product
2018	39,356	32	Investment Product with Reference Entity
		0	Various
		25,571	Leverage Product
		9,614	Yield Enhancement Product
		610	Participation Product
		76	Capital Protection Product
2017	35,912	41	Investment Product with Reference Entity
		0	Various
		28,023	Leverage Product
		6,896	Yield Enhancement Product
		563	Participation Product
		90	Capital Protection Product
2016	35,630	56	Investment Product with Reference Entity
		2	Various
		34,580	Leverage Product
		7,307	Yield Enhancement Product
		569	Participation Product
		151	Capital Protection Product
2015	42,732	125	Investment Product with Reference Entity
		0	Various



**Number of derivative listings by year  
2007 - 2022**

Year	Listings overall	Listings per Category	EUSIPA Category		
2014	39,297	30,804	Leverage Product		
		7,491	Yield Enhancement Product		
		691	Participation Product		
		167	Capital Protection Product		
		144	Investment Product with Reference Entity		
		0	Various		
		37,020	Leverage Product		
		7,751	Yield Enhancement Product		
		929	Participation Product		
		195	Capital Protection Product		
2013	46,074	179	Investment Product with Reference Entity		
		0	Various		
		35,991	Leverage Product		
		7,554	Yield Enhancement Product		
		992	Participation Product		
		277	Investment Product with Reference Entity		
		207	Capital Protection Product		
		3	Various		
		43,430	Leverage Product		
		7,059	Yield Enhancement Product		
2012	45,024	854	Participation Product		
		682	Various		
		391	Capital Protection Product		
		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		
2011	52,416	629	Participation Product		
		308	Capital Protection Product		
		68	Various		
		27,446	Leverage Product		
		3,959	Yield Enhancement Product		
		1,184	Participation Product		
		530	Capital Protection Product		
		0	Various		
		21,139	Leverage Product		
		3,283	Yield Enhancement Product		
2010	41,186	939	Participation Product		
		404	Capital Protection Product		
		1	Various		
		25,766	Leverage Product		
		2009	29,766	68	Various
		2008	33,119	27,446	Leverage Product
				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	1	Various		