



# SWISS DERIVATIVES DAILY REPORT

Warrants, Knock-Out Warrants, Barrier Reverse Convertibles, Tracker Certificates, Mini-Futures

Zuberbühler  
associates AG

## TURNOVER | OVERVIEW

Issuer	Total	Percent
Total	27,904,914	100.00
Credit Suisse	15,084,465	54.06
Bank Vontobel	3,939,646	14.12
UBS	3,086,580	11.06
Zürcher Kantonalbank	1,716,606	6.15
Leonteq Securities	1,039,211	3.72
Raiffeisen	711,089	2.55
Luzerner Kantonalbank AG	689,011	2.47
Bank Julius Bär	506,528	1.82
Cornèr Bank	500,683	1.79
Banque Int. à Luxembourg	318,727	1.14
Banque Cantonale Vaudoise	159,194	0.57
Swissquote Bank SA	87,918	0.32
Basler Kantonalbank	50,396	0.18
BNP Paribas	9,873	0.04
Société Générale	4,420	0.02
Helvetische Bank	569	0.00

Warrants with Knock-Out	Total	Percent
Total	944,814	100.00
DAX Index	477,909	50.58
SMI	175,070	18.53
Givaudan	101,670	10.76
Novartis AG	28,600	3.03
Swiss RE AG	20,900	2.21
Silver (USD)	19,843	2.10
Roche AG	17,800	1.88
Nasdaq 100 Index	17,405	1.84
Basilea Pharmaceutica AG	12,400	1.31
S&P 500 Index	9,499	1.01
Walt Disney Co.	8,438	0.89
Tesla Inc.	7,520	0.80
Compagnie Financière Richemont SA	6,500	0.69
Brent Crude Oil Future Mai 2023	6,035	0.64

Tracker Certificate	Total	Percent
Total	16,333,851	100.00
CS US Call Overwriting Series A TR Index	5,912,892	36.20
CS EU Call Overwriting Series A TR Index	4,530,432	27.74
CS SW Call Overwriting Series A TR Index	4,091,360	25.05
Vontobel Artificial Intelligence Opportunities Index	234,029	1.43
Hydrogen revolution Basket	193,944	1.19
Pandemic Recovery Basket XX	172,760	1.06
FuW-Eco-Portfolio Index	169,840	1.04
Solactive Hydrogen Top Selection Index (NTR)	101,674	0.62
CS Swiss Equity Enhanced Call Writing Index	90,853	0.56
Cyber Security Performance Index	63,894	0.39
LNG / CNG Portfolio Basket	56,418	0.35
Year Basket	49,184	0.30
CAT Schweizer Aktienfavoriten 2023 Basket	48,115	0.29
CS US Equity Enhanced Call Writing Index II	47,088	0.29

Warrants	Total	Percent
Total	1,920,675	100.00
UBS Group AG	366,342	19.07
Swiss RE AG	273,380	14.23
SMI	261,284	13.60
DAX Index	246,865	12.85
Lonza Group N	126,079	6.56
Nestlé S.A.	108,223	5.63
Tesla Inc.	97,730	5.09
Apple Inc.	72,020	3.75
Roche AG	56,138	2.92
Sika AG	55,300	2.88
ABB	38,287	1.99
Accelleron Industries AG	37,530	1.95
Nasdaq 100 Index	21,240	1.11
AMS AG	15,320	0.80
DOCMORRIS AG	12,610	0.66
Idorsia AG	9,714	0.51
S&P 500 Index	9,610	0.50
Givaudan	9,150	0.48

Mini-Future	Total	Percent
Total	2,525,294	100.00
DAX Index	1,284,972	50.88
Brent Crude Oil Future Mai 2023	190,514	7.54
Nasdaq 100 Index	174,563	6.91
SMI	154,493	6.12
Swiss Life Hldg. N	109,800	4.35
S&P 500 Index	91,460	3.62
UBS Group AG	73,706	2.92
NYMEX Henry Hub Natural Gas Front Month Future	63,120	2.50
Palladium (USD)	45,000	1.78
Idorsia AG	43,238	1.71
EURO STOXX 50 Index	39,616	1.57
Meta Platforms Inc.	29,670	1.17
Bayer AG	29,160	1.15
Nestlé S.A.	26,510	1.05

Barrier Reverse Convertible	Total	Percent
Total	4,960,035	100.00
EURO STOXX 50 PR Index / S&P 500 Index / SMI Index	983,343	19.83
ICE Brent Crude Oil Front Month Future / NYMEX WTI Crude Oil Front Month Future	645,435	13.01
Nestlé / Novartis / Roche GS / Zurich	446,825	9.01
AMS AG / Bachem Hldg. AG / VAT Group	287,700	5.80
Compagnie Financière Richemont SA	190,600	3.84
Daimler / Porsche / Volkswagen (Vz)	155,296	3.13
AXA / Sanofi / Total	144,232	2.91
Companie Financière Richemont SA / Nestlé N / Novartis N / Roche GS / Zurich Insurance Group AG	128,046	2.58
Givaudan / LafargeHolcim N / Sika AG	115,708	2.33
ABB N / AMS AG	101,530	2.05
SMI	99,290	2.00
ABB N / Sika AG / Zurich Insurance Group AG	97,780	1.97



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Zuberbühler  
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## TURNOVER | WARRANTS: CHF 1,920,675

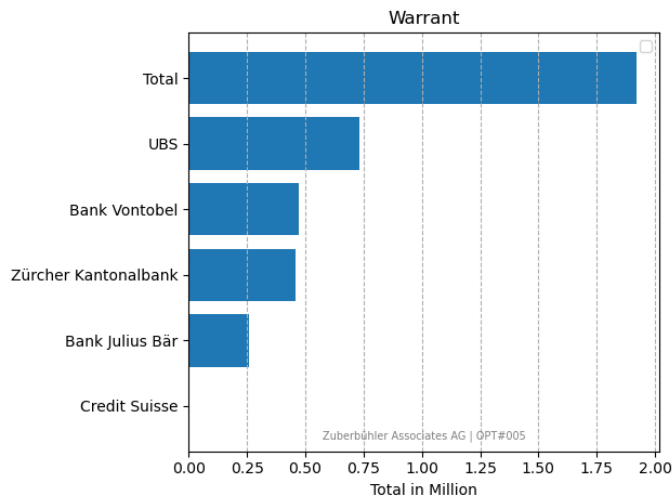


Figure 1: Warrants Turnover by Issuer

Issuer	Total	Percent
Total	1,920,675	100.00
UBS	730,276	38.02
Bank Vontobel	472,712	24.61
Zürcher Kantonalbank	457,182	23.80
Bank Julius Bär	259,766	13.52
Credit Suisse	740	0.04

Table 1: Warrants Turnover by Issuer

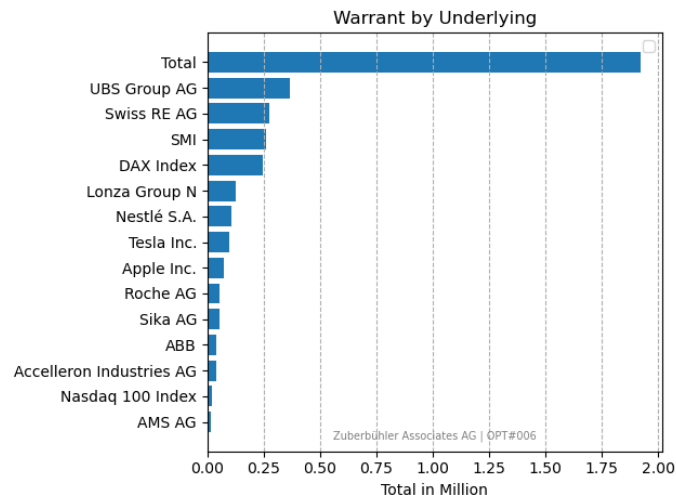


Figure 2: Warrants Turnover by Underlying

Warrants	Total	Percent
Total	1,920,675	100.00
UBS Group AG	366,342	19.07
Swiss RE AG	273,380	14.23
SMI	261,284	13.60
DAX Index	246,865	12.85
Lonza Group N	126,079	6.56
Nestlé S.A.	108,223	5.63
Tesla Inc.	97,730	5.09
Apple Inc.	72,020	3.75
Roche AG	56,138	2.92
Sika AG	55,300	2.88
ABB	38,287	1.99
Accelleron Industries AG	37,530	1.95
Nasdaq 100 Index	21,240	1.11
AMS AG	15,320	0.80
DOCMORRIS AG	12,610	0.66
Idorsia AG	9,714	0.51
S&P 500 Index	9,610	0.50
Givaudan	9,150	0.48

Table 2: Warrants Turnover by Underlying

Symbol	Total	Percent
Total	1,920,675	100.00
CSREQU	194,000	10.10
QUBSIU	140,750	7.33
WAAB9V	70,000	3.64
SMIZUZ	65,000	3.38
DAXSUZ	58,000	3.02
LOZQJB	54,000	2.81
WSIKZU	51,050	2.66
UBSOZF	45,600	2.37
2LONPU	45,000	2.34
WTSD0V	44,200	2.30
SMIBQZ	39,600	2.06
ACLOJB	36,750	1.91
NESAOZ	35,250	1.84
WUBCEV	35,000	1.82
WDAKCV	34,950	1.82
ROGNXZ	34,250	1.78
TSPLCU	32,500	1.69
WSRARV	31,000	1.61
WDBBDV	26,000	1.35

Table 3: Warrants Turnover by Symbol



# SWISS DERIVATIVES DAILY REPORT

Warrants, Knock-Out Warrants, Barrier Reverse Convertibles, Tracker Certificates, Mini-Futures

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## TURNOVER | WARRANTS WITH KNOCK-OUT: CHF 944,814

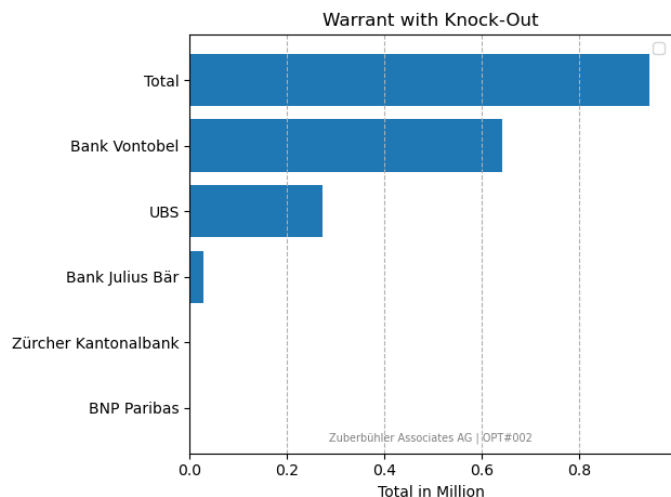


Figure 3: KO Warrants Turnover by Issuer

Issuer	Total	Percent
Total	944,814	100.00
Bank Vontobel	641,931	67.94
UBS	273,470	28.94
Bank Julius Bär	28,600	3.03
Zürcher Kantonalbank	720	0.08
BNP Paribas	93	0.01

Table 4: Knock-Out Warrants by Issuer

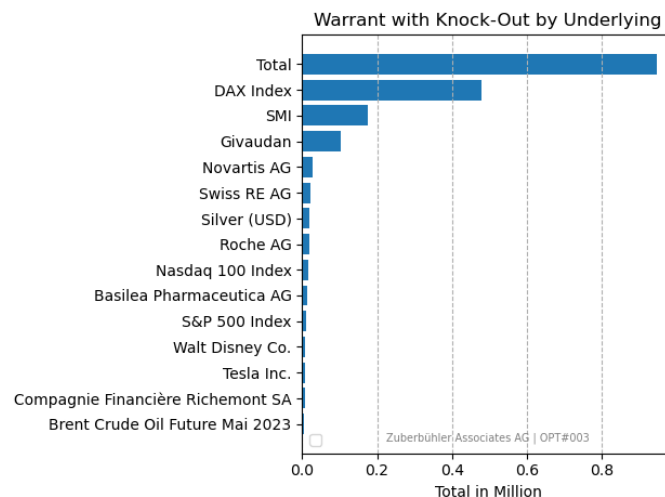


Figure 4: KO Warrants Turnover by Underlying

Warrants with Knock-Out	Total	Percent
Total	944,814	100.00
DAX Index	477,909	50.58
SMI	175,070	18.53
Givaudan	101,670	10.76
Novartis AG	28,600	3.03
Swiss RE AG	20,900	2.21
Silver (USD)	19,843	2.10
Roche AG	17,800	1.88
Nasdaq 100 Index	17,405	1.84
Basilea Pharmaceutica AG	12,400	1.31
S&P 500 Index	9,499	1.01
Walt Disney Co.	8,438	0.89
Tesla Inc.	7,520	0.80
Compagnie Financière Richemont SA	6,500	0.69
Brent Crude Oil Future Mai 2023	6,035	0.64

Table 5: Knock-Out Warrants by Underlying

Symbol	Total	Percent
Total	944,814	100.00
ODABV	171,180	18.12
FGIV4U	82,000	8.68
ODAA3V	60,020	6.35
SSDMLU	52,000	5.50
ODADFV	48,518	5.14
SDAELV	33,180	3.51
OSMAAV	29,000	3.07
KNONJB	28,600	3.03
SSMDCV	26,700	2.83
ODAAAV	24,635	2.61
ODAC6V	24,400	2.58
MSREVU	20,900	2.21
JGIVSU	19,670	2.08
ODACAV	18,204	1.93
KROG2U	17,800	1.88
X7GDAU	16,500	1.75
SDAEGV	15,740	1.67
OSIBGV	14,775	1.56
SSMDAV	13,750	1.46

Table 6: Knock-Out Warrants by Symbol



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## TURNOVER | BARRIER REVERSE CONVERTIBLES: CHF 4,960,035

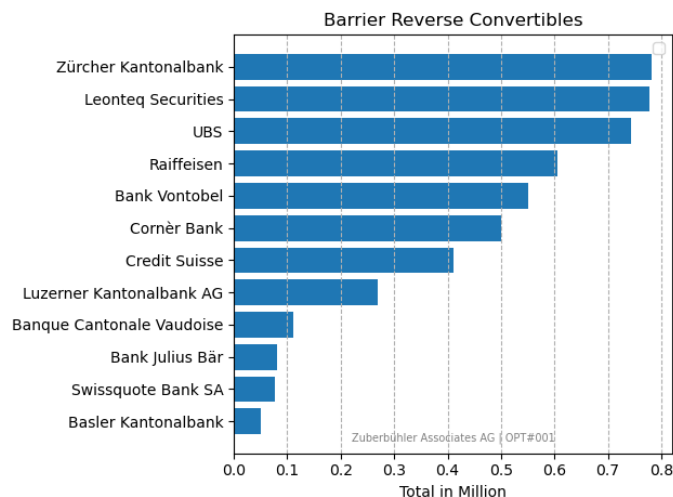


Figure 5: Barrier Reverse Convertibles Turnover by Issuer

Issuer	Total	Percent
Zürcher Kantonalbank	781,346	15.75
Leonteq Securities	778,009	15.69
UBS	742,634	14.97
Raiffeisen	606,436	12.23
Bank Vontobel	551,093	11.11
Cornèr Bank	500,683	10.09
Credit Suisse	411,100	8.29
Luzerner Kantonalbank AG	269,324	5.43
Banque Cantonale Vaudoise	111,079	2.24
Bank Julius Bär	80,658	1.63
Swissquote Bank SA	77,276	1.56
Basler Kantonalbank	50,396	1.02

Table 7: BRC Turnover by Issuer

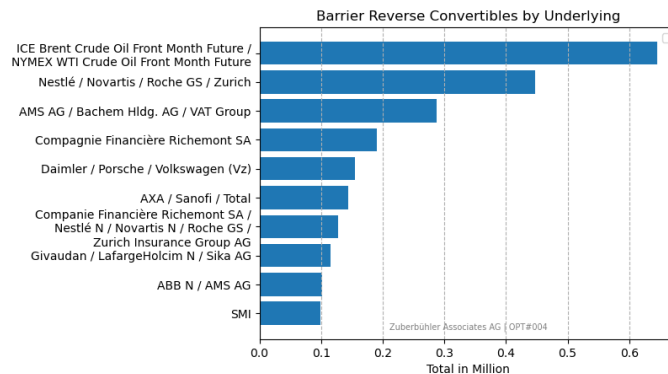


Figure 6: Barrier Reverse Convertibles by Underlying

Barrier Reverse Convertible	Total	Percent
Total	4,960,035	100.00
EURO STOXX 50 PR Index / S&P 500 Index / SMI Index	983,343	19.83
ICE Brent Crude Oil Front Month Future / NYMEX WTI Crude Oil Front Month Future	645,435	13.01
Nestlé / Novartis / Roche GS / Zurich	446,825	9.01
AMS AG / Bachem Hldg. AG / VAT Group	287,700	5.80
Compagnie Financière Richemont SA	190,600	3.84
Daimler / Porsche / Volkswagen (Vz)	155,296	3.13
AXA / Sanofi / Total	144,232	2.91
Companie Financière Richemont SA / Nestlé N / Novartis N / Roche GS / Zurich Insurance Group AG	128,046	2.58
Givaudan / LafargeHolcim N / Sika AG	115,708	2.33
ABB N / AMS AG	101,530	2.05
SMI	99,290	2.00
ABB N / Sika AG / Zurich Insurance Group AG	97,780	1.97

Table 8: BRC Turnover by Underlying

Symbol	Total	Percent
Total	4,960,035	100.00
CSRCBL	375,633	7.57
RMBCUV	299,100	6.03
KMZVDU	287,700	5.80
WNLLTQ	254,925	5.14
KTRRCH	227,786	4.59
Z083SZ	190,600	3.84
VWNLTQ	155,296	3.13
Z07IVZ	148,110	2.99
KJLKDU	147,725	2.98
AIXBCS	144,232	2.91
LSEILK	115,708	2.33
UMFLTQ	101,530	2.05
AHYZCS	99,870	2.01
Z04VQZ	99,290	2.00

Table 9: BRC Turnover by Symbol



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## TURNOVER | TRACKER CERTIFICATES: CHF 16,333,851

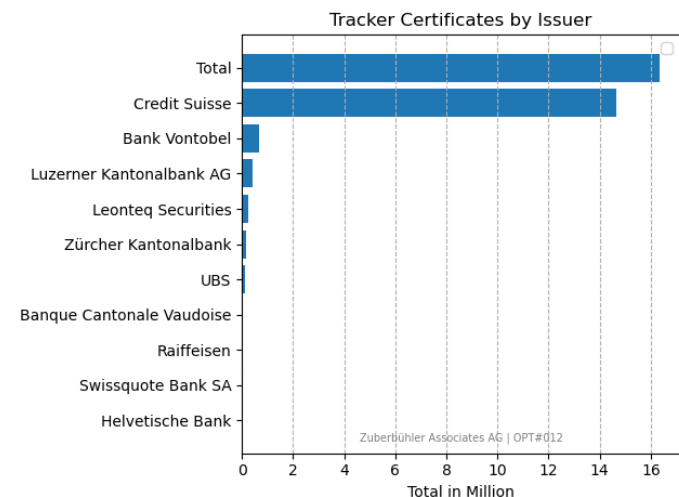


Figure 7: Tracker Certificates Turnover by Issuer

Issuer	Total	Percent
Total	16,333,851	100.00
Credit Suisse	14,672,625	89.83
Bank Vontobel	673,484	4.12
Luzerner Kantonalbank AG	401,872	2.46
Leonteq Securities	261,202	1.60
Zürcher Kantonalbank	144,262	0.88
UBS	106,199	0.65
Banque Cantonale Vaudoise	48,115	0.29
Raiffeisen	14,883	0.09
Swissquote Bank SA	10,641	0.07
Helvetische Bank	569	0.00

Table 10: Tracker Certificate Turnover by Issuer

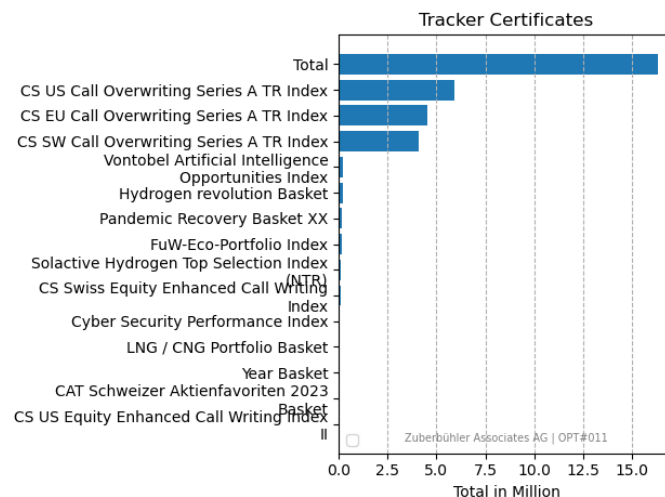


Figure 8: Tracker Certificates by Underlying

Tracker Certificate	Total	Percent
Total	16,333,851	100.00
CS US Call Overwriting Series A TR Index	5,912,892	36.20
CS EU Call Overwriting Series A TR Index	4,530,432	27.74
CS SW Call Overwriting Series A TR Index	4,091,360	25.05
Vontobel Artificial Intelligence Opportunities Index	234,029	1.43
Hydrogen revolution Basket	193,944	1.19
Pandemic Recovery Basket XX	172,760	1.06
FuW-Eco-Portfolio Index	169,840	1.04
Solactive Hydrogen Top Selection Index (NTR)	101,674	0.62
CS Swiss Equity Enhanced Call Writing Index	90,853	0.56
Cyber Security Performance Index	63,894	0.39
LNG / CNG Portfolio Basket	56,418	0.35
Year Basket	49,184	0.30
CAT Schweizer Aktienfavoriten 2023 Basket	48,115	0.29
CS US Equity Enhanced Call Writing Index II	47,088	0.29

Table 11: Tracker Certificate by Underlying

Symbol	Total	Percent
Total	16,333,851	100.00
CSUACS	5,912,892	36.20
CSEUCS	4,530,432	27.74
CSCHCS	4,091,360	25.05
PVAIOV	206,888	1.27
HYDELK	193,944	1.19
PANDLK	172,760	1.06
FWEPTQ	169,840	1.04
ZSOAHV	97,558	0.60
CSSWCS	90,853	0.56
ZSLAAV	63,894	0.39
LNCNBZ	56,418	0.35
ZRTOPV	49,184	0.30
0830BC	48,115	0.29
CSXXCS	47,088	0.29

Table 12: Tracker Certificate Turnover by Symbol



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## TURNOVER | MINI-FUTURE: CHF 2,525,294

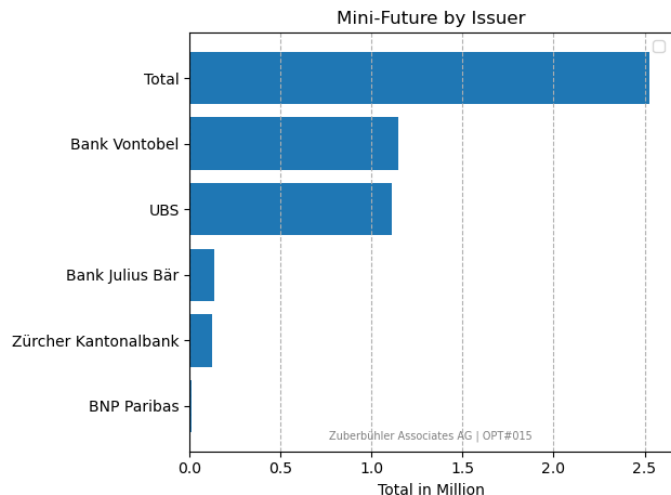


Figure 9: Mini-Future Turnover by Issuer

Issuer	Total	Percent
Total	2,525,294	100.00
Bank Vontobel	1,146,543	45.40
UBS	1,111,222	44.00
Bank Julius Bär	137,504	5.45
Zürcher Kantonalbank	120,245	4.76
BNP Paribas	9,780	0.39

Table 13: Mini-Future Turnover by Issuer

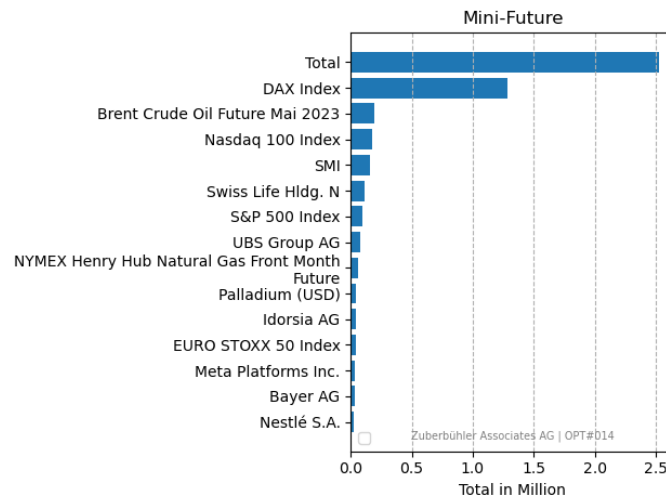


Figure 10: Mini-Future by Underlying

Mini-Future	Total	Percent
Total	2,525,294	100.00
DAX Index	1,284,972	50.88
Brent Crude Oil Future Mai 2023	190,514	7.54
Nasdaq 100 Index	174,563	6.91
SMI	154,493	6.12
Swiss Life Hldg. N	109,800	4.35
S&P 500 Index	91,460	3.62
UBS Group AG	73,706	2.92
NYMEX Henry Hub Natural Gas Front Month Future	63,120	2.50
Palladium (USD)	45,000	1.78
Idorsia AG	43,238	1.71
EURO STOXX 50 Index	39,616	1.57
Meta Platforms Inc.	29,670	1.17
Bayer AG	29,160	1.15
Nestlé S.A.	26,510	1.05

Table 14: Mini-Future by Underlying

Symbol	Total	Percent
Total	2,525,294	100.00
GDIA5U	800,000	31.68
MCOANV	183,000	7.25
MDAA3V	157,800	6.25
UONDXU	102,000	4.04
MDAC2V	101,900	4.04
MSPACV	91,400	3.62
LSLHJB	58,500	2.32
LNZFJB	56,538	2.24
MPAAGV	45,000	1.78
MSLACV	39,600	1.57
MUBAQV	28,600	1.13
MSMALV	27,352	1.08
IDAMMZ	26,650	1.06
MMEA2V	26,400	1.05

Table 15: Mini-Future Turnover by Symbol