

Market Report Structured Products

August 2008

Swiss Structured Products Association SSPA



Table of contents

1. Structured Products traded at the exchange Scoach

1.1 Trading volume during past 12 months	3
1.2 Number of listed products during past 12 months	4
1.3 Market share of largest 5 issuers	5

2. Securities holdings in bank custody accounts

2.1 Structured Products during past 12 months	6
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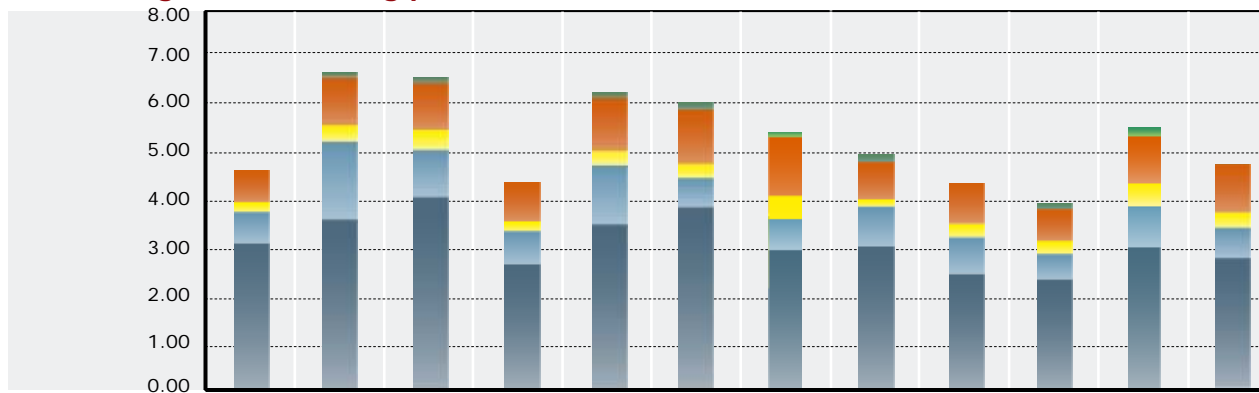
3. Appendix

3.1 Abbreviations	7
3.2 Impressum	7
3.3 Sources of data	7
3.4 Disclaimer	7

1. Structured Products traded at the exchange Scoach

1.1 Trading volume during past 12 months

Figures in CHF bn

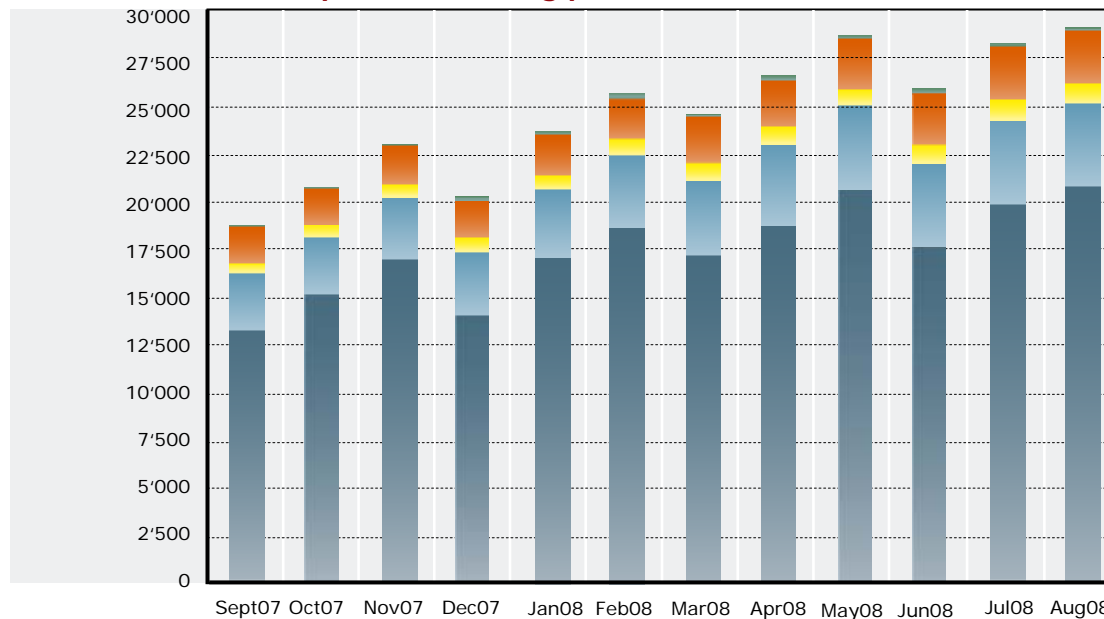


	Sep07	Oct07	Nov07	Dec07	Jan08	Feb08	Mar08	Apr08	May08	Jun08	Jul08	Aug08
Total	4.65	6.69	6.61	4.39	6.34	5.96	5.46	4.99	4.46	4.00	5.55	4.83
Others	0.00	0.03	0.01	0.00	0.02	0.01	0.01	0.01	0.00	0.01	0.02	0.00
Part	0.68	1.06	1.05	0.72	1.27	1.14	1.25	0.96	1.01	0.82	1.06	1.09
CapProt	0.15	0.32	0.42	0.25	0.22	0.31	0.59	0.16	0.27	0.18	0.45	0.38
Yield	0.69	1.63	1.00	0.67	1.25	0.65	0.62	0.83	0.71	0.64	0.88	0.64
Leverage	3.13	3.66	4.12	2.74	3.58	3.85	2.98	3.03	2.47	2.35	3.14	2.72

Source: Derivative Partners Research AG

1. Structured Products traded at the exchange Scoach

1.2 Number of listed products during past 12 months



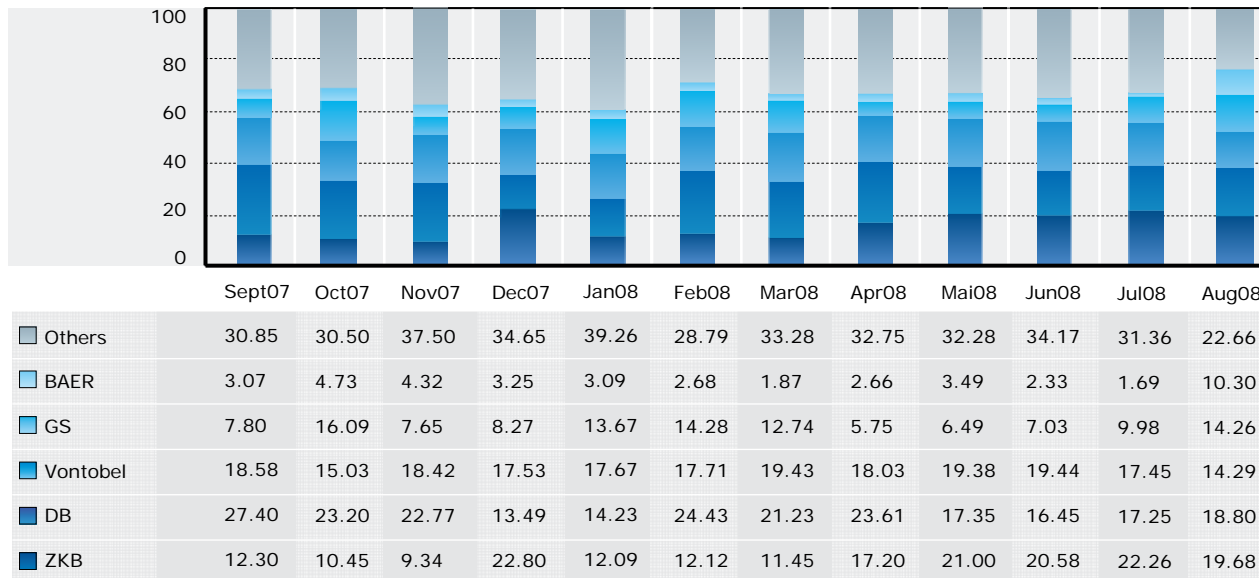
	Sept07	Oct07	Nov07	Dec07	Jan08	Feb08	Mar08	Apr08	May08	Jun08	Jul08	Aug08
Total	18722	20741	22846	20209	23759	25905	24562	26687	28907	26063	28147	29143
Others	84	103	109	86	109	113	115	177	121	128	119	131
Part	1724	1778	1841	1885	2015	2182	2246	2393	2535	2612	2674	2657
CapProt	564	603	629	651	681	759	791	840	904	968	1003	1020
Yield	3003	3235	3331	3393	3631	3983	4112	4295	4472	4498	4449	4351
Leverage	13347	15022	16936	14194	17323	18868	17298	18982	20875	17857	19902	20984

Source: Derivative Partners Research AG

1. Structured products at exchange Scoach

1.3 Market share of largest 5 issuers

Figures in percent

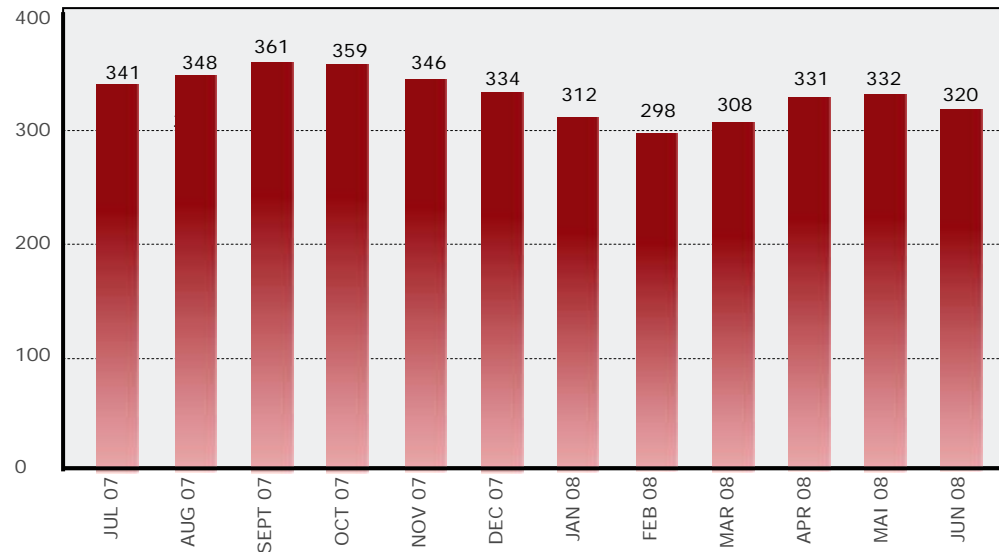


Source: Derivative Partners Research AG

2. Securities holdings in bank custody accounts

2.1 Structured products in the last 12 months

Figures in CHF bn



Quelle: Statistisches Monatsheft SNB, aktuellste verfügbare Zahlen

3. Appendix

3.1 Abbreviations

Leverage Products.....	Leverage
Capital Protected Products.....	CapProt
Participation Products	Part
Yield Enhancement Products	Yield
Other Products	Others
bn	Billion

3.2 Impressum

Swiss Structured Products Association SSPA

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Frequency: monthly

3.3 Source of data

SNB Monthly Statistical Bulletin

Derivative Partners Research AG

All data as of: 31.08.2008

3.4 Disclaimer

No responsibility is taken for the correctness of this information,
for more information please refer to <http://www.svsp-verband.ch/home/disclaimer.aspx?lang=en>.
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