

SVSP

Schweizerischer Verband für Strukturierte Produkte
Swiss Structured Products Association
Associazione Svizzera per prodotti strutturati
Association Suisse Produits Structurés

Market Report Structured Products Monthly Report

October 2008

Swiss Structured Products Association SSPA

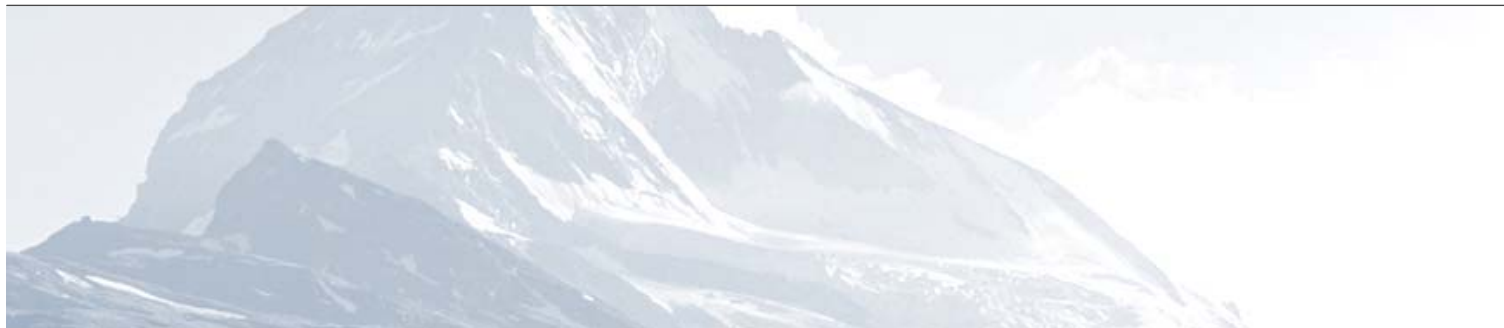


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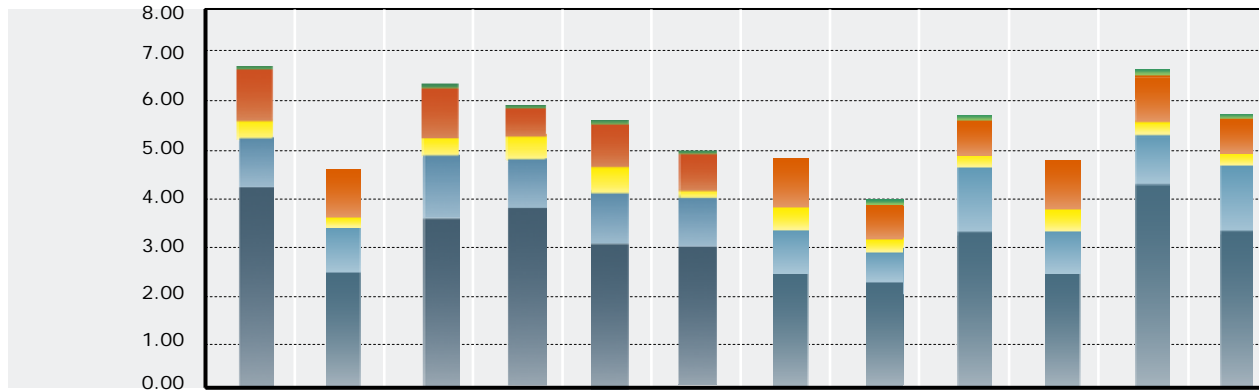
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1. Structured Products traded at the exchange Scoach

1.1 Trading volume during past 12 months

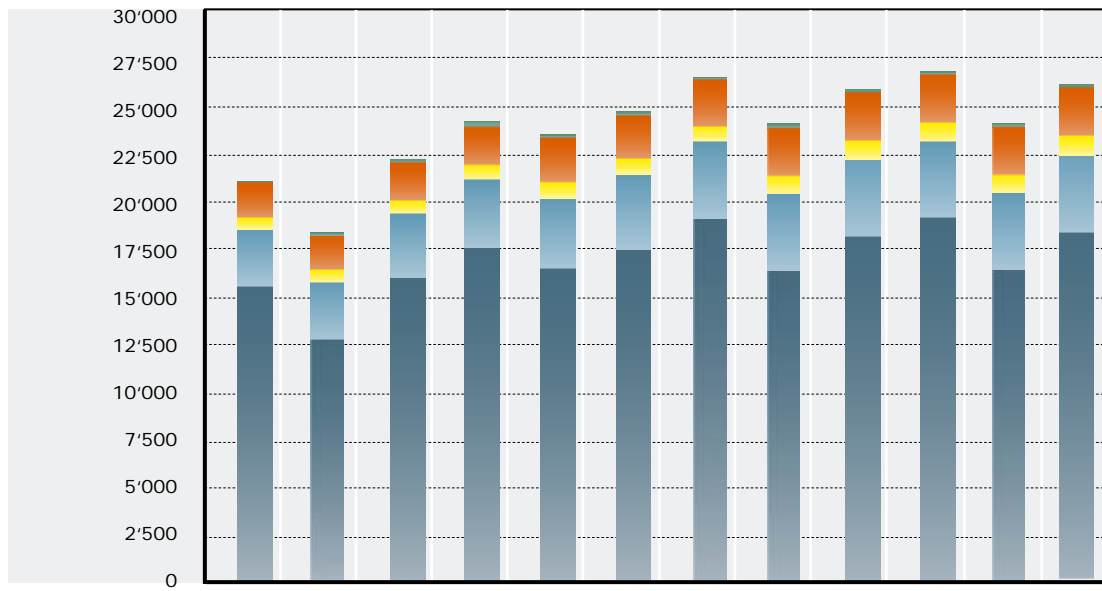
Figures in CHF bn



	Nov07	Dec07	Jan08	Feb08	Mar08	Apr08	May08	Jun08	Jul08	Aug08	Sept08	Oct08
Total	6.61	4.39	6.34	5.96	5.46	4.99	4.46	4.00	5.55	4.83	6.76	5.83
Others	0.01	0.00	0.02	0.01	0.01	0.01	0.00	0.01	0.02	0.00	0.01	0.01
Part	1.05	0.72	1.27	1.14	1.25	0.96	1.01	0.82	1.06	1.09	1.66	1.57
CapProt	0.42	0.25	0.22	0.31	0.59	0.16	0.27	0.18	0.45	0.38	0.40	0.27
Yield	1.00	0.67	1.25	0.65	0.62	0.83	0.71	0.65	0.88	0.64	0.66	0.55
Leverage	4.12	2.74	3.58	3.85	2.98	3.03	2.47	2.35	3.14	2.72	4.03	3.42

1. Structured Products traded at the exchange Scoach

1.2 Number of listed products during past 12 months

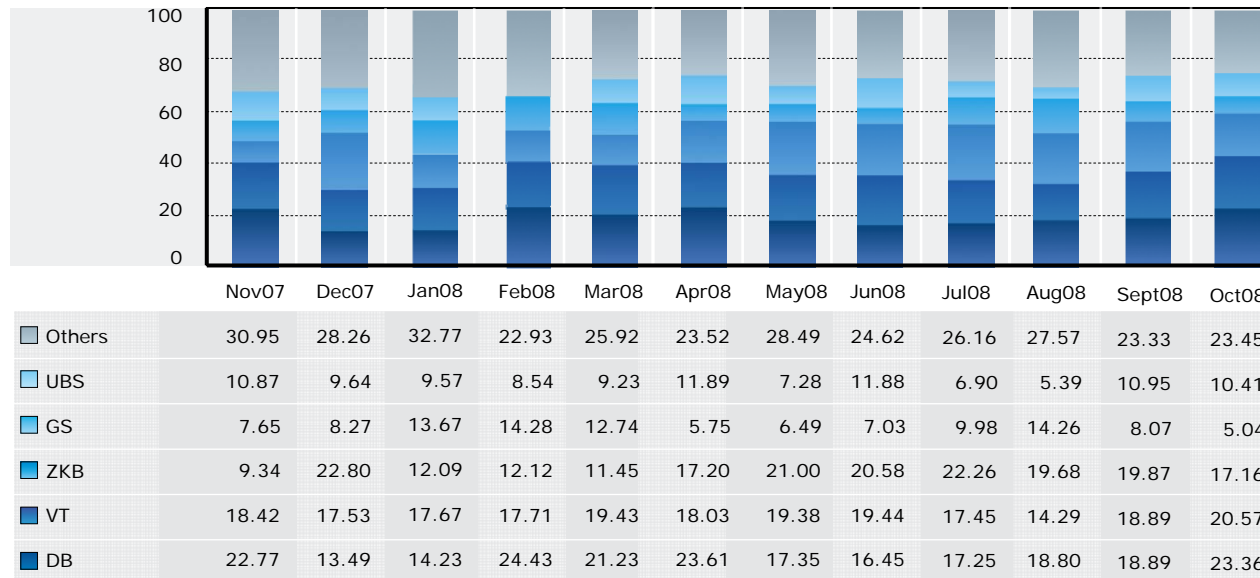


	Nov07	Dec07	Jan08	Feb08	Mar08	Apr08	May08	Jun08	Jul08	Aug08	Sept08	Oct08
Total	21168	18801	22259	24286	23005	24926	26755	24142	25831	26631	24638	26141
Others	75	69	74	75	74	78	80	83	80	79	92	189
Part	1794	1828	1998	2168	2221	2399	2506	2587	2644	2621	2602	2524
CapProt	612	633	672	752	776	830	890	950	985	1016	1032	1040
Yield	3247	3258	3613	3953	4065	4282	4450	4457	4411	4334	4216	3960
Leverage	15440	13013	15902	17338	15869	17337	18829	16065	17711	18581	16741	18428

1. Structured Products traded at the exchange Scoach

1.3 Market share of largest 5 issuers

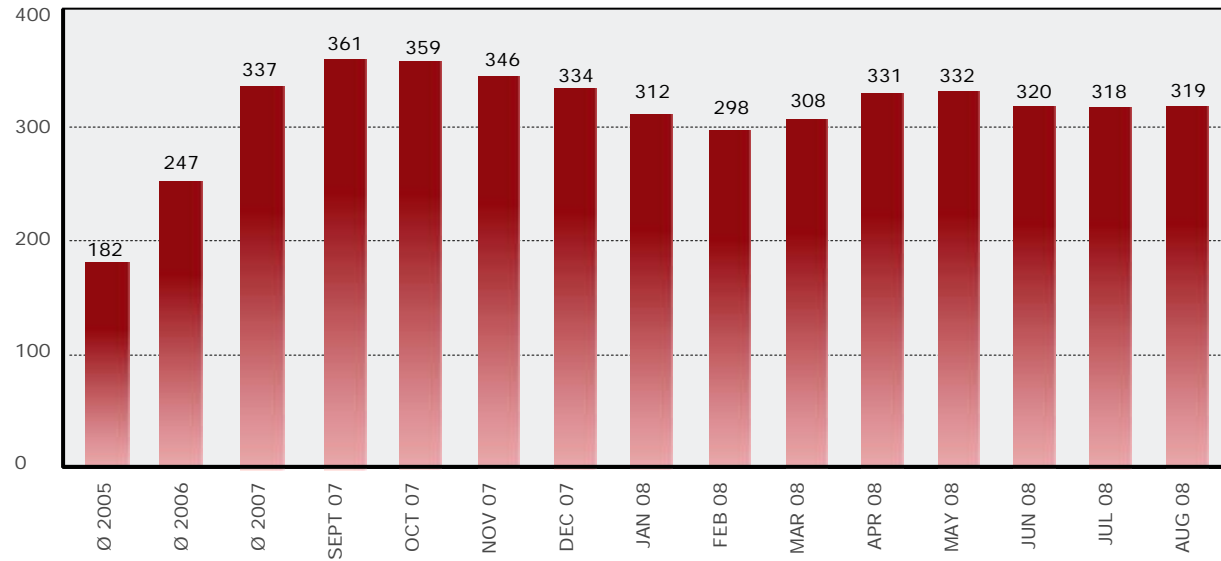
Figures in percent



2. Securities holdings in bank custody accounts

2.1 Structured products during past 12 months

Figures in CHF bn



Source: SNB Monthly Statistical Bulletin; most recent figures available

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

Splügenstrasse 10, CH-8002 Zurich, Switzerland

www.sspa-association.ch

Contact: peter.keller@svsp-verband.ch

Frequency: monthly

3.3 Source of data

SNB Monthly Statistical Bulletin
Derivative Partners Research AG

All data as of: 31.10.2008

3.4 Disclaimer

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