

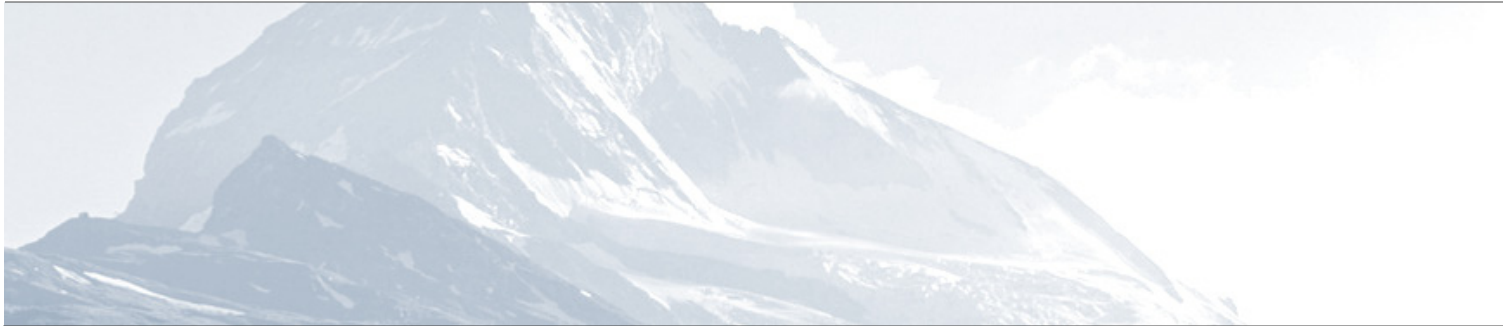
# Market Report Structured Products

## Monthly report

October 2009

### Swiss Structured Products Association SSPA

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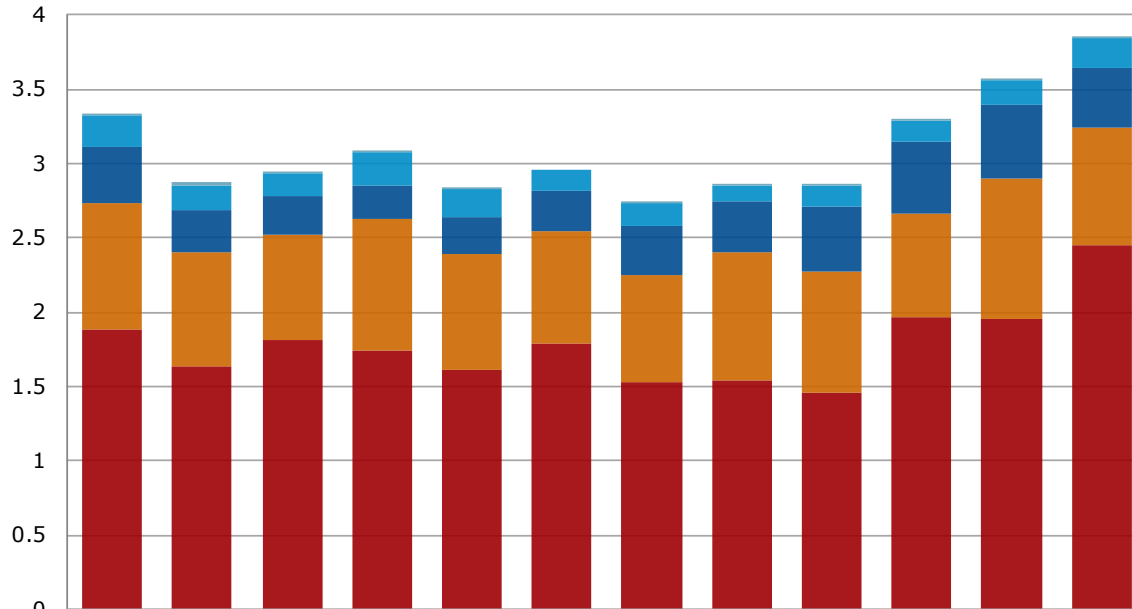
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# 1. Structured products at the Scoach exchange

## 1.1 Turnover in the last 12 months

Figures in CHF bn

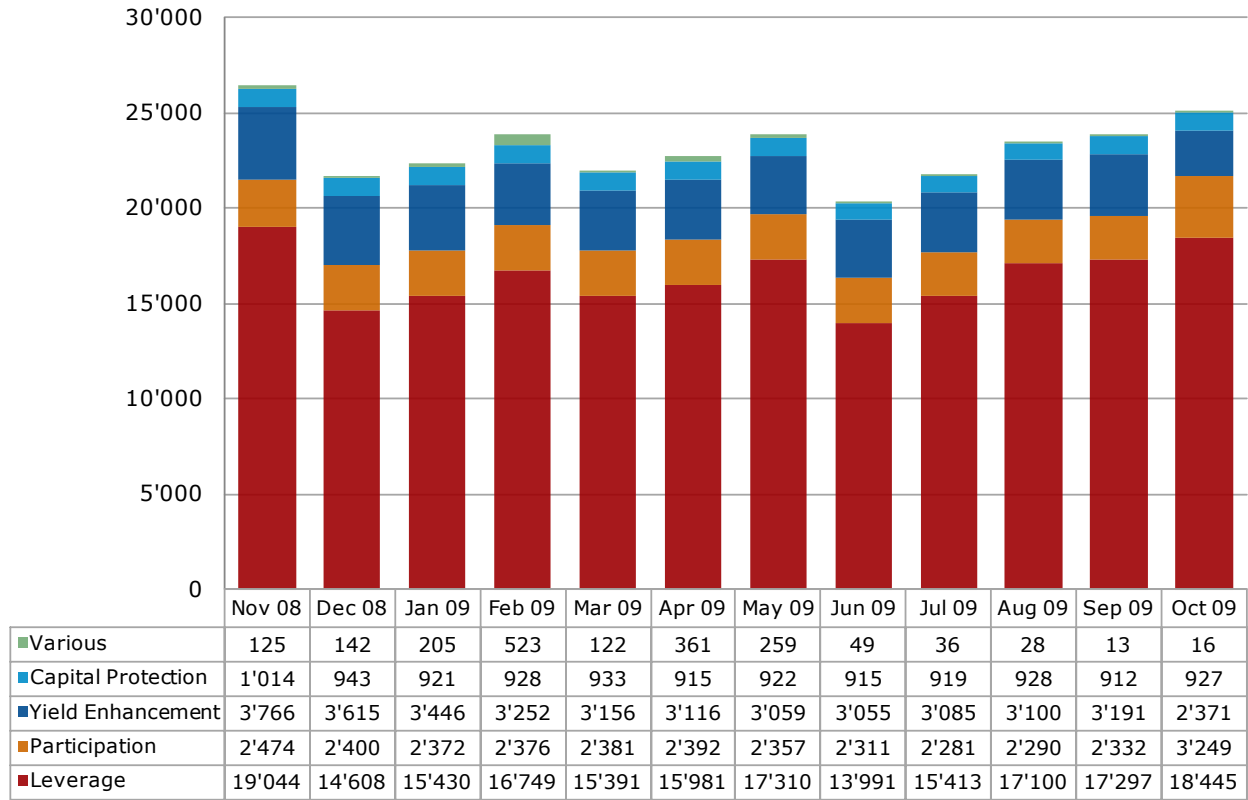


	Nov 08	Dec 08	Jan 09	Feb 09	Mar 09	Apr 09	May 09	Jun 09	Jul 09	Aug 09	Sep 09	Oct 09
■ Various	0.02	0.03	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
■ Capital Protection	0.21	0.15	0.16	0.22	0.19	0.14	0.16	0.11	0.15	0.14	0.16	0.19
■ Yield Enhancement	0.37	0.29	0.25	0.22	0.25	0.28	0.33	0.34	0.44	0.48	0.49	0.41
■ Participation	0.85	0.77	0.71	0.89	0.78	0.75	0.72	0.86	0.82	0.69	0.94	0.79
■ Leverage	1.88	1.64	1.82	1.74	1.61	1.79	1.53	1.54	1.45	1.97	1.95	2.44

Source: SIX Swiss Exchange, Derivative Partners Research AG

# 1. Structured products at the Scoach exchange

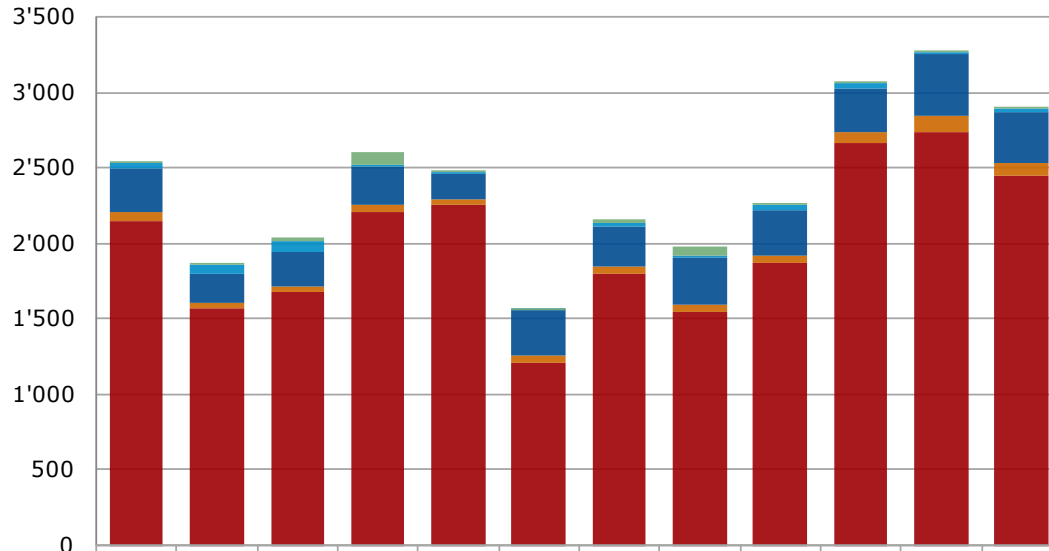
## 1.2 Number of listed products in the last 12 months



Source: SIX Swiss Exchange, Derivative Partners Research AG

# 1. Structured products at the Scoach exchange

## 1.3 New issues in the last 12 months



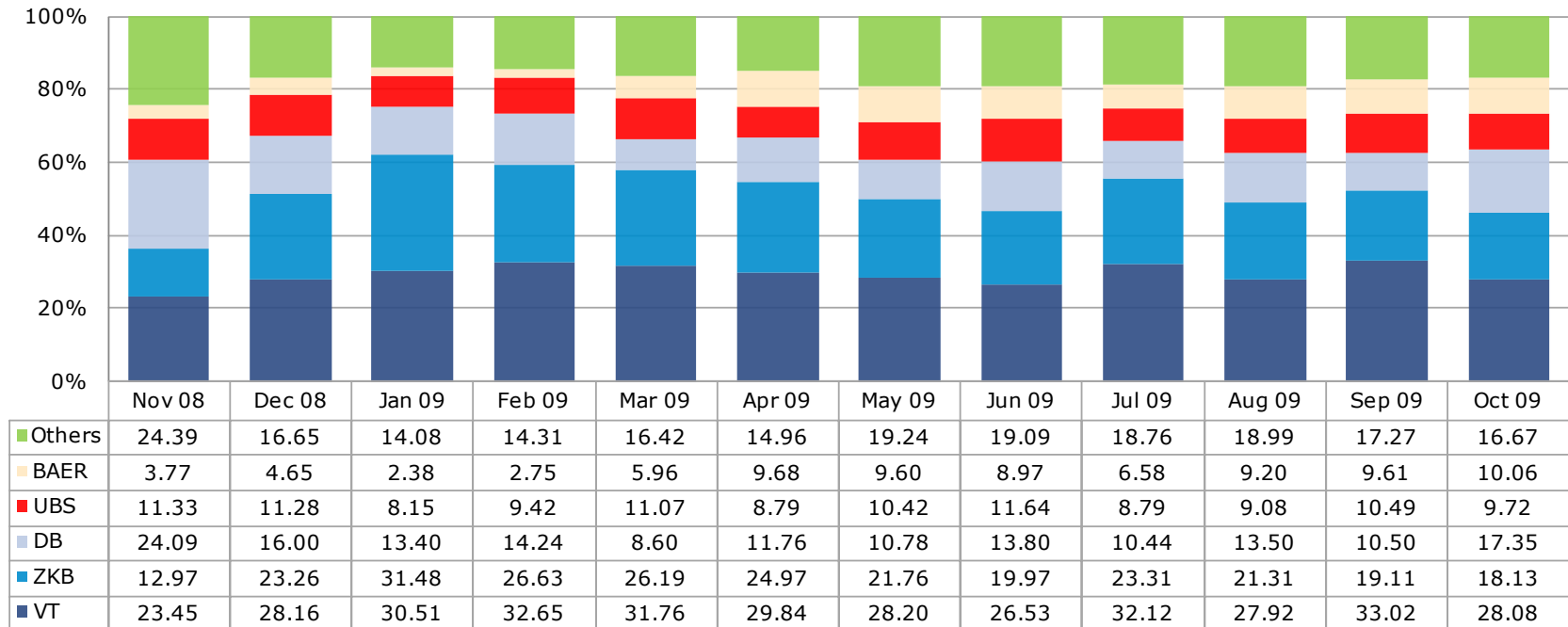
	Nov 08	Dec 08	Jan 09	Feb 09	Mar 09	Apr 09	May 09	Jun 09	Jul 09	Aug 09	Sep 09	Oct 09
■ Various	8	6	29	77	11	13	27	54	2	5	4	3
■ Capital Protection	37	61	69	15	14	8	21	17	36	34	15	29
■ Yield Enhancement	290	189	229	252	172	299	275	313	306	293	412	336
■ Participation	65	43	30	50	29	40	38	50	44	76	99	82
■ Leverage	2'145	1'566	1'684	2'206	2'260	1'214	1'804	1'542	1'873	2'661	2'743	2'452

Source: SIX Swiss Exchange, Derivative Partners Research AG

# 1. Structured products at the Scoach exchange

## 1.4 Market shares (turnover) of the five largest issuers

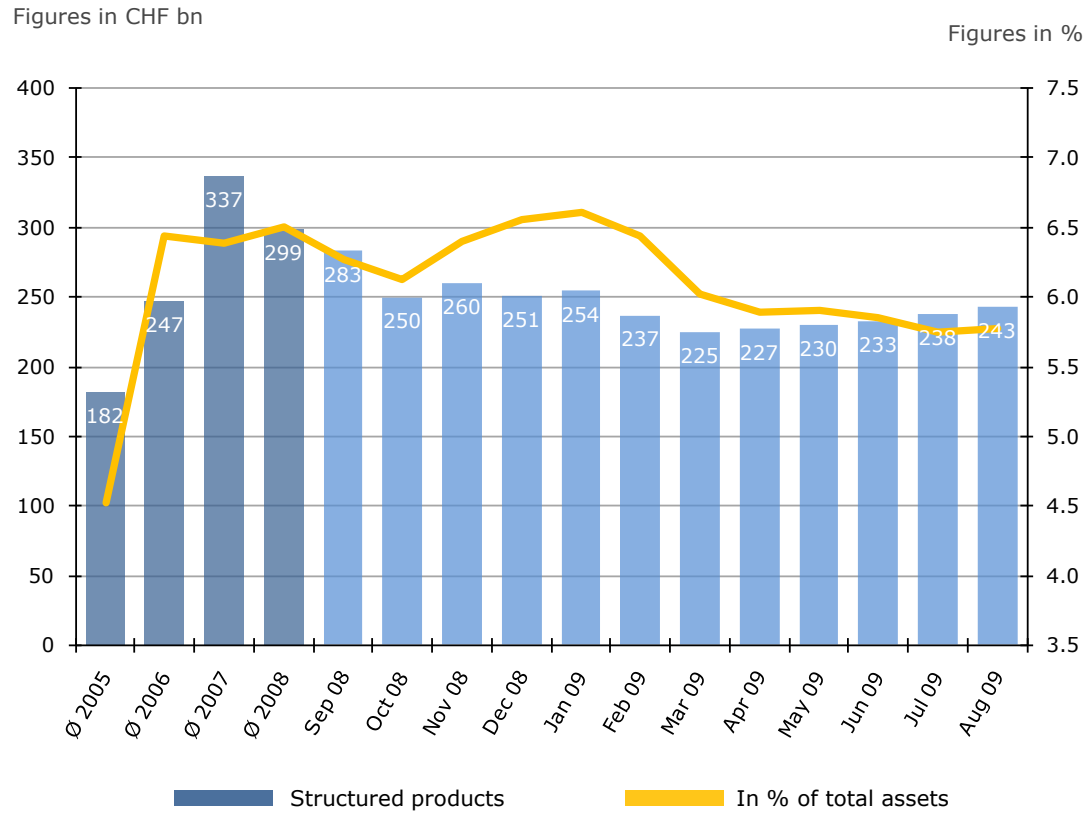
Figures in %



Source: SIX Swiss Exchange, Derivative Partners Research AG

## 2. Securities held in bank's client deposits

### 2.1 Structured products since 2005



Source: SNB Monthly Statistical Bulletin, latest available figures

## 3. Appendix

### 3.1 Abbreviations

Leverage Products.....	Leverage
Capital ProtectionProducts.....	Capital Protection
Participation Products.....	Participation
Yield Enhancement Products.....	Yield Enhancement
Other Products.....	Various
Billion.....	bn

### 3.2 Issued by

#### Swiss Structured Products Association SSPA

Splügenstrasse 10, CH-8002 Zurich, Switzerland  
 www.sspa-association.ch  
 Contact: peter.keller@svsp-verband.ch  
 Published monthly and quarterly in more detail

### 3.3 Data sources

Swiss National Bank: Monthly Statistical Bulletin  
 SIX Swiss Exchange  
 Derivative Partners Research AG  
 In-house surveys

Key date is 30<sup>th</sup> October 2009

### 3.4 Disclaimer

We cannot guarantee the accuracy of this document, see <http://www.svsp-verband.ch/home/disclaimer.aspx?lang=en>.  
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