

Market Report Structured Products

Monthly report

November 2009

Swiss Structured Products Association SSPA



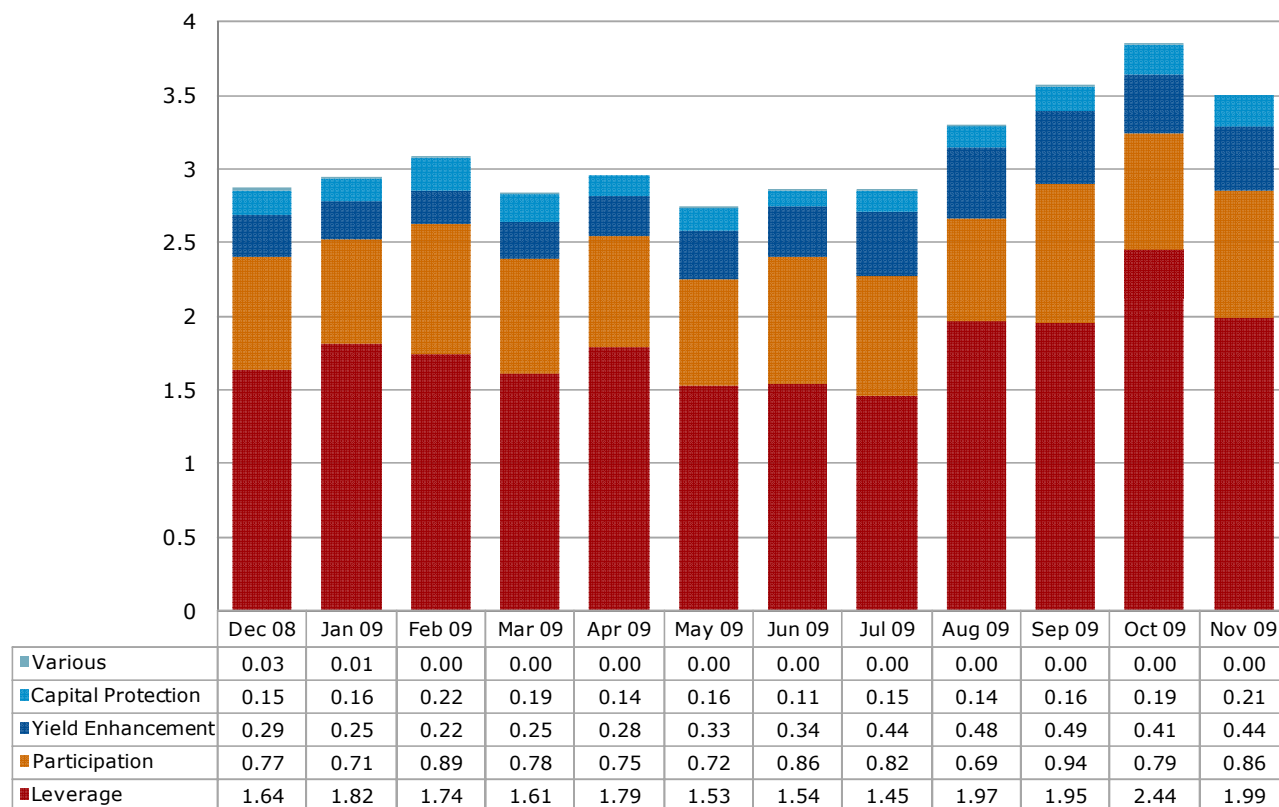
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1. Structured products at the Scoach exchange

1.1 Turnover in the last 12 months

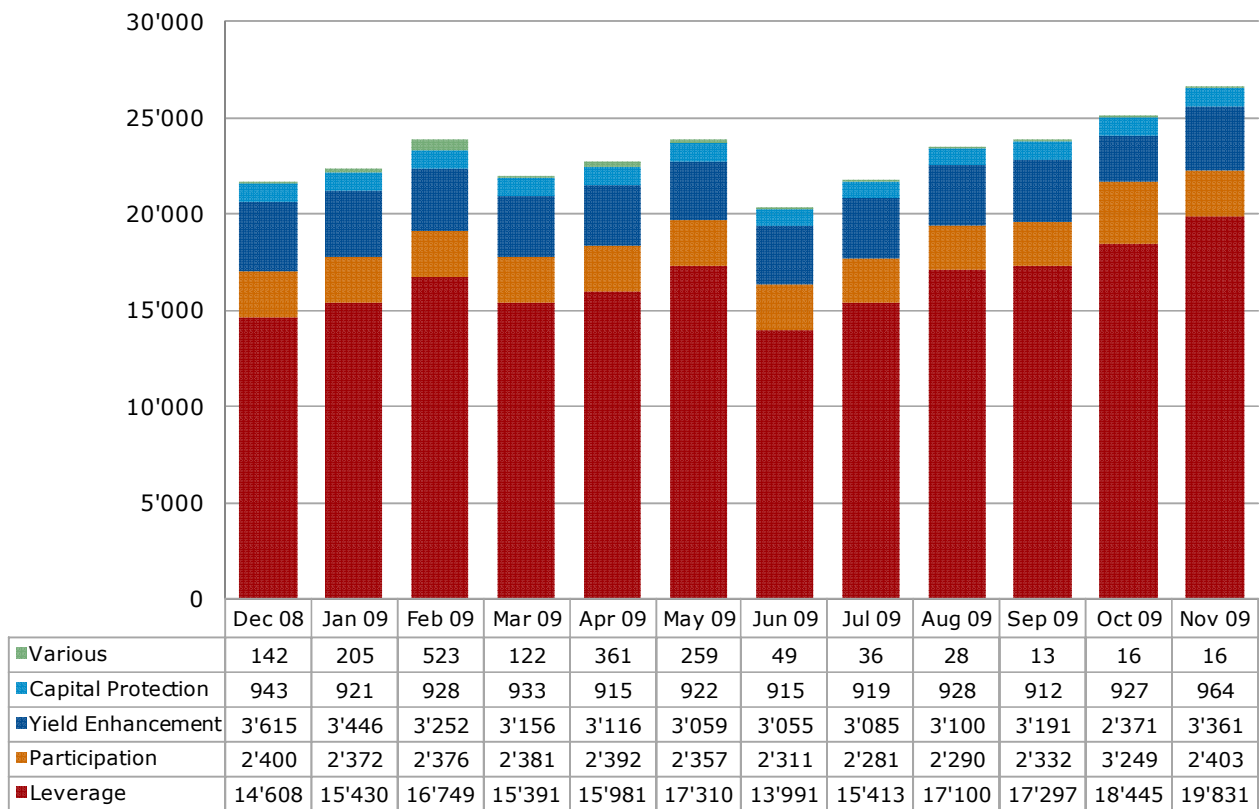
Figures in CHF bn



Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

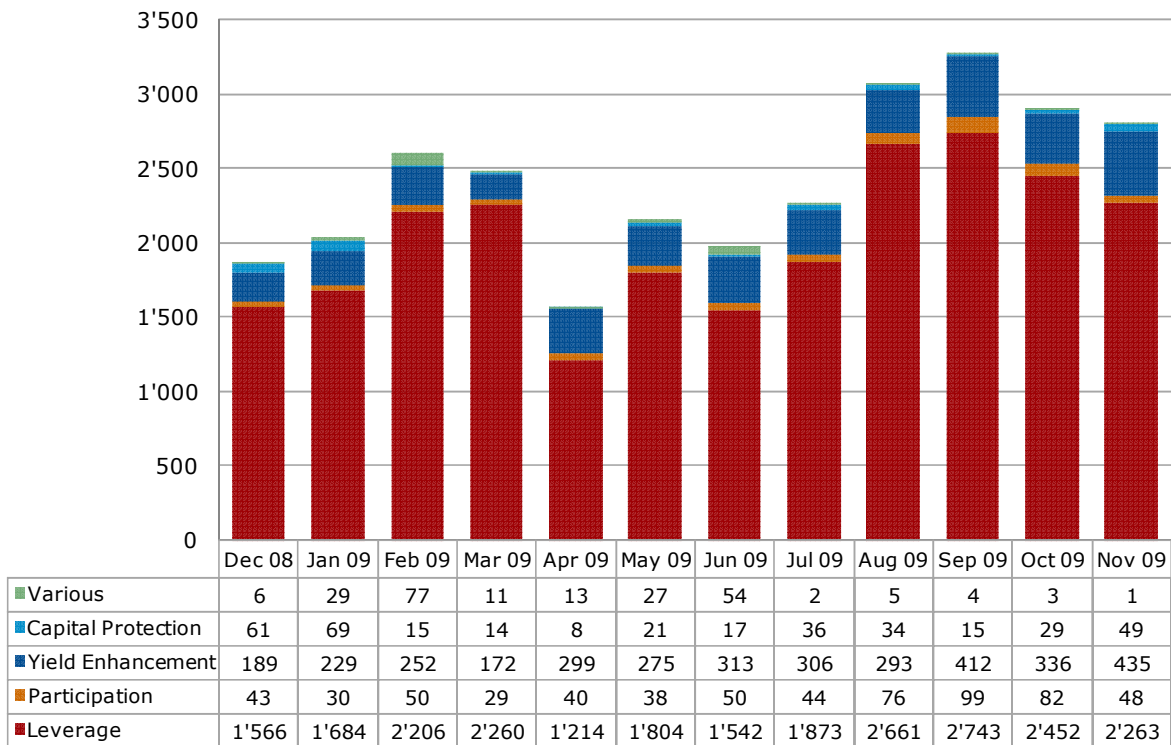
1.2 Number of listed products in the last 12 months



Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

1.3 New issues in the last 12 months

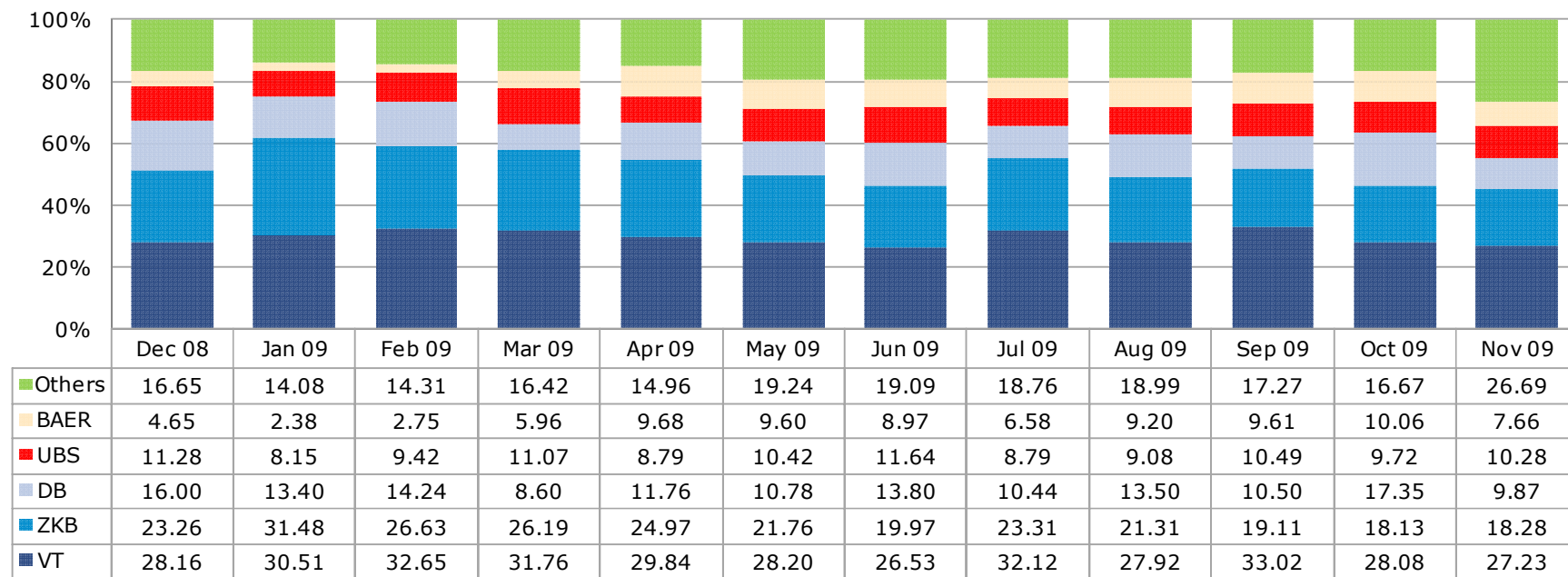


Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

1.4 Market shares (turnover) of the five largest issuers

Figures in %



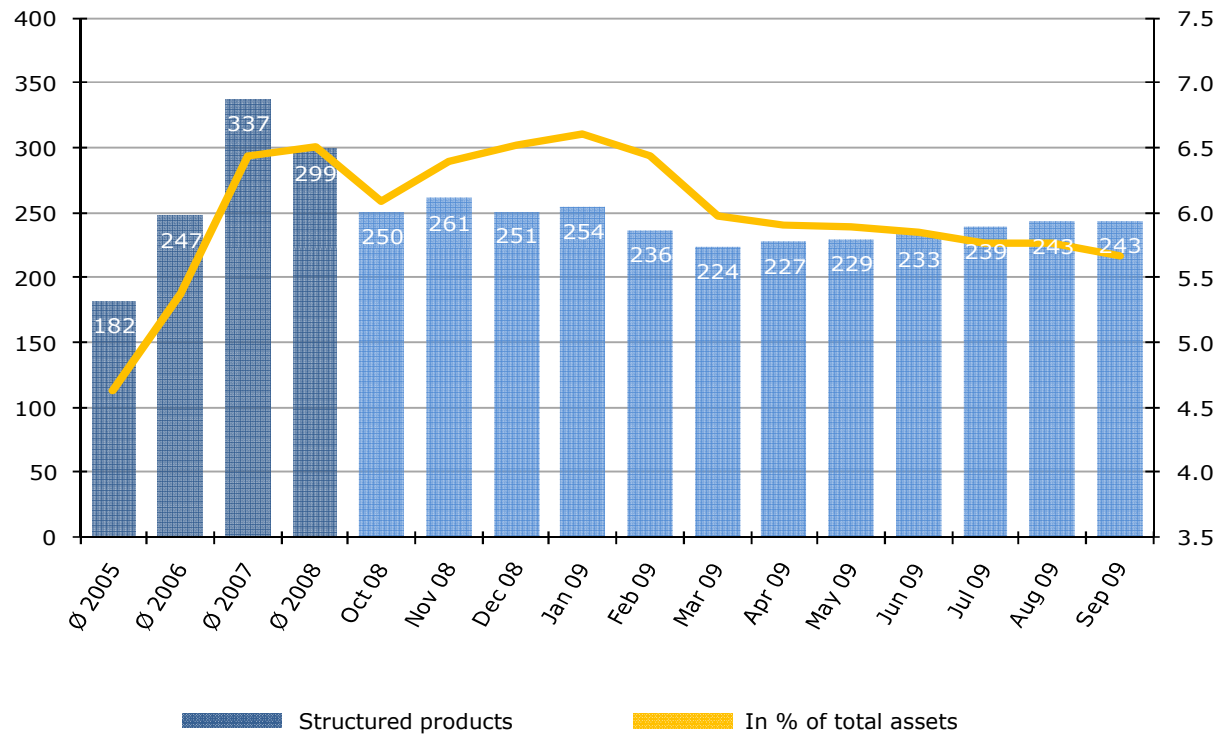
Source: SIX Swiss Exchange, Derivative Partners Research AG

2. Securities held in bank's client deposits

2.1 Structured products since 2005

Figures in CHF bn

Figures in %



Source: SNB Monthly Statistical Bulletin, latest available figures

3. Appendix

3.1 Abbreviations

Leverage Products.....	Leverage
Capital Protection Products.....	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

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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 30th November 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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