

Market Report Structured Products

Monthly report

January 2010

Swiss Structured Products Association SSPA



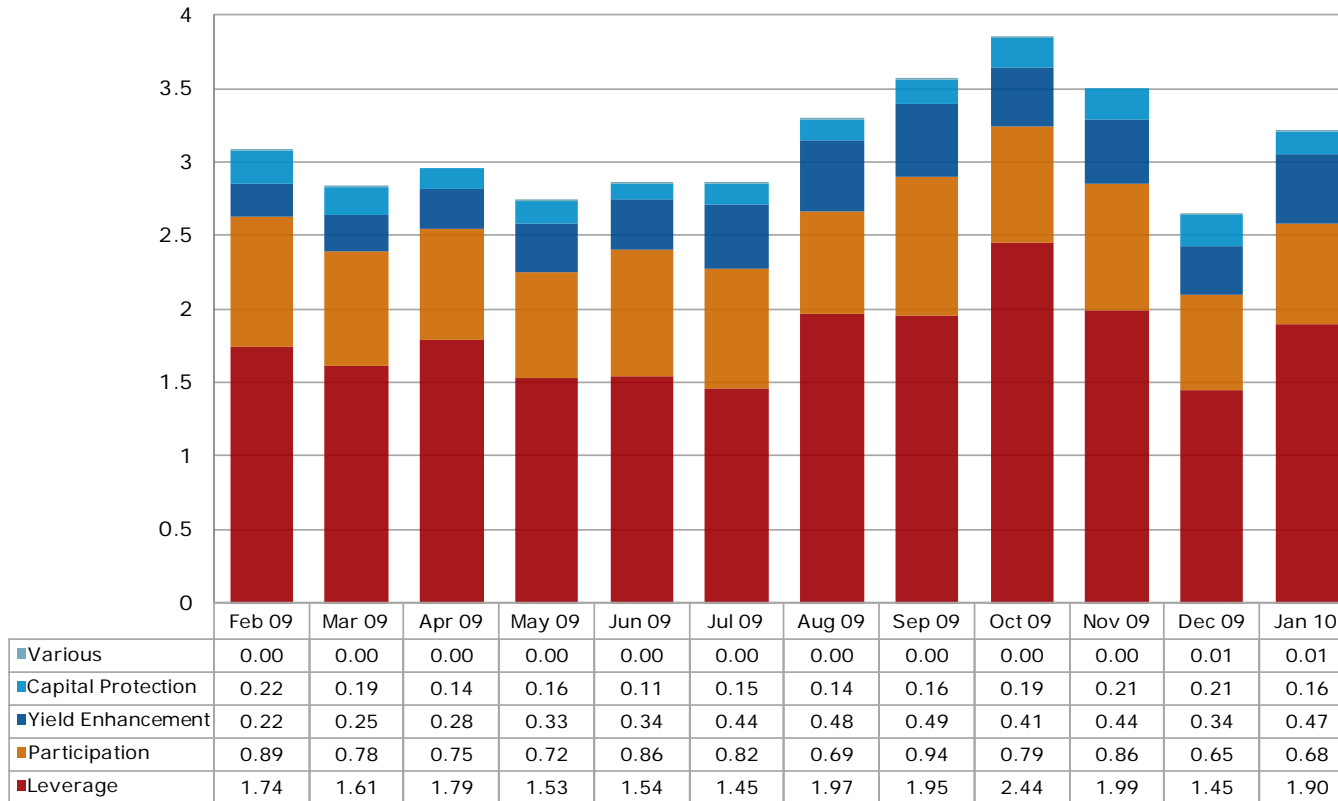
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1. Structured products at the Scoach exchange

1.1 Turnover in the last 12 months

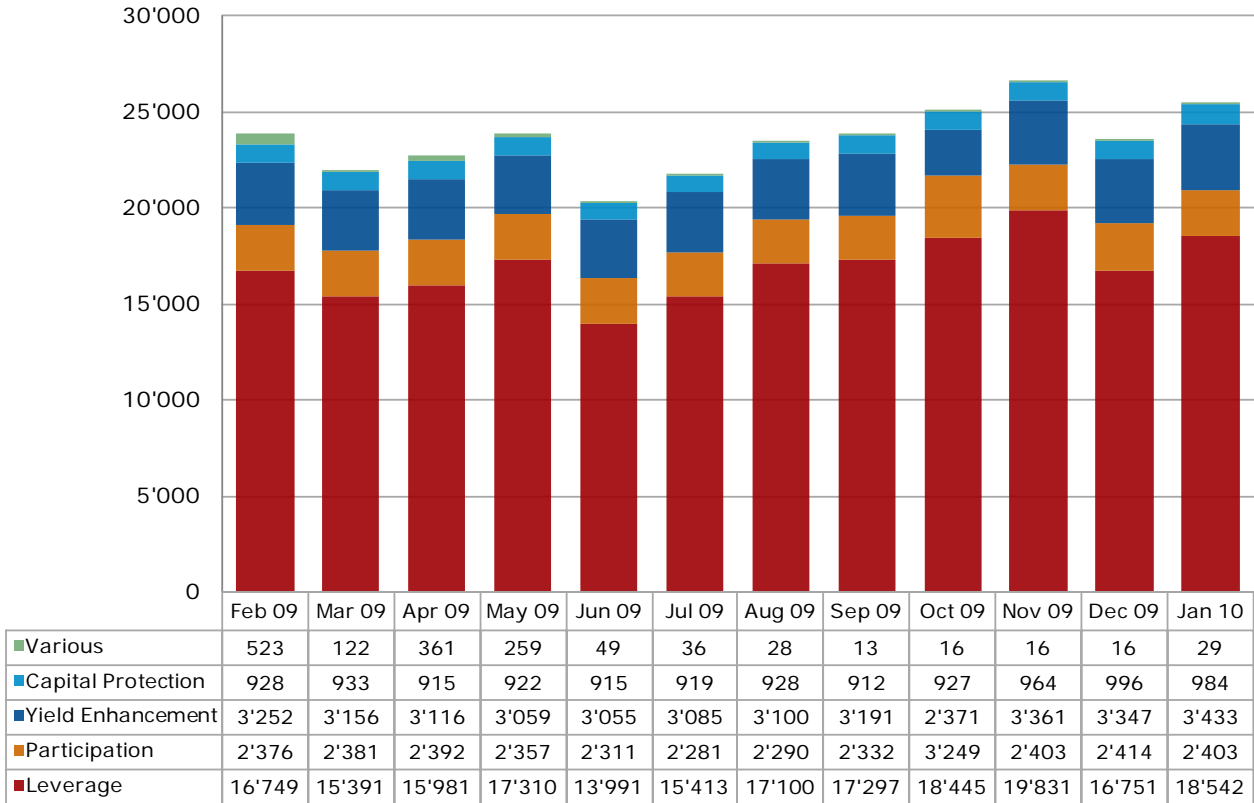
Figures in CHF bn



Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

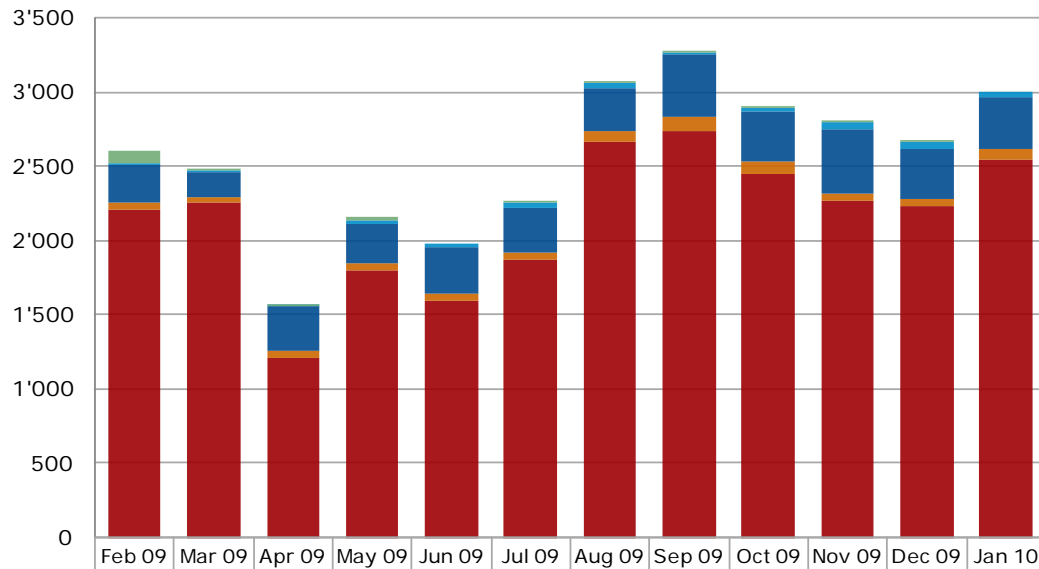
1.2 Number of listed products in the last 12 months



Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

1.3 New issues in the last 12 months



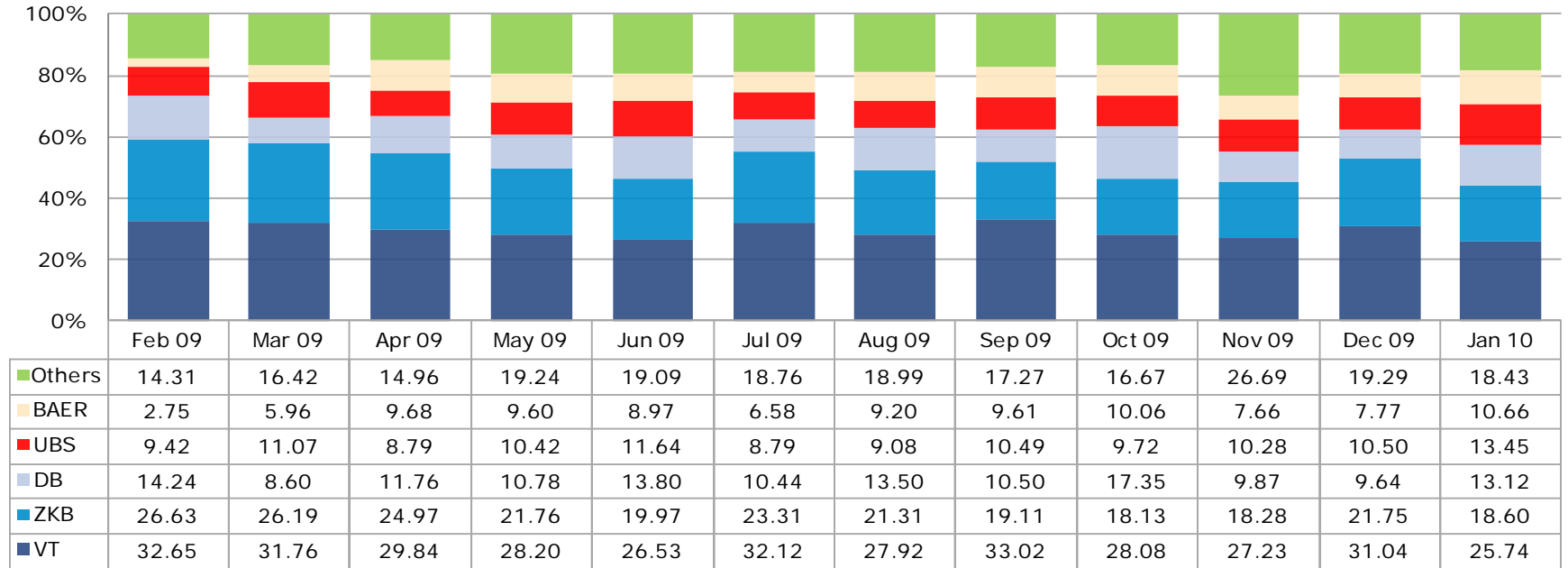
	Feb 09	Mar 09	Apr 09	May 09	Jun 09	Jul 09	Aug 09	Sep 09	Oct 09	Nov 09	Dec 09	Jan 10
Various	77	11	13	27	0	2	5	3	3	1	3	0
Capital Protection	15	14	8	21	17	36	34	19	29	49	45	35
Yield Enhancement	252	172	299	275	318	306	293	412	336	435	338	347
Participation	50	29	40	38	51	44	76	95	82	49	49	70
Leverage	2'206	2'260	1'214	1'804	1'589	1'873	2'661	2'743	2'452	2'263	2'232	2'550

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 %



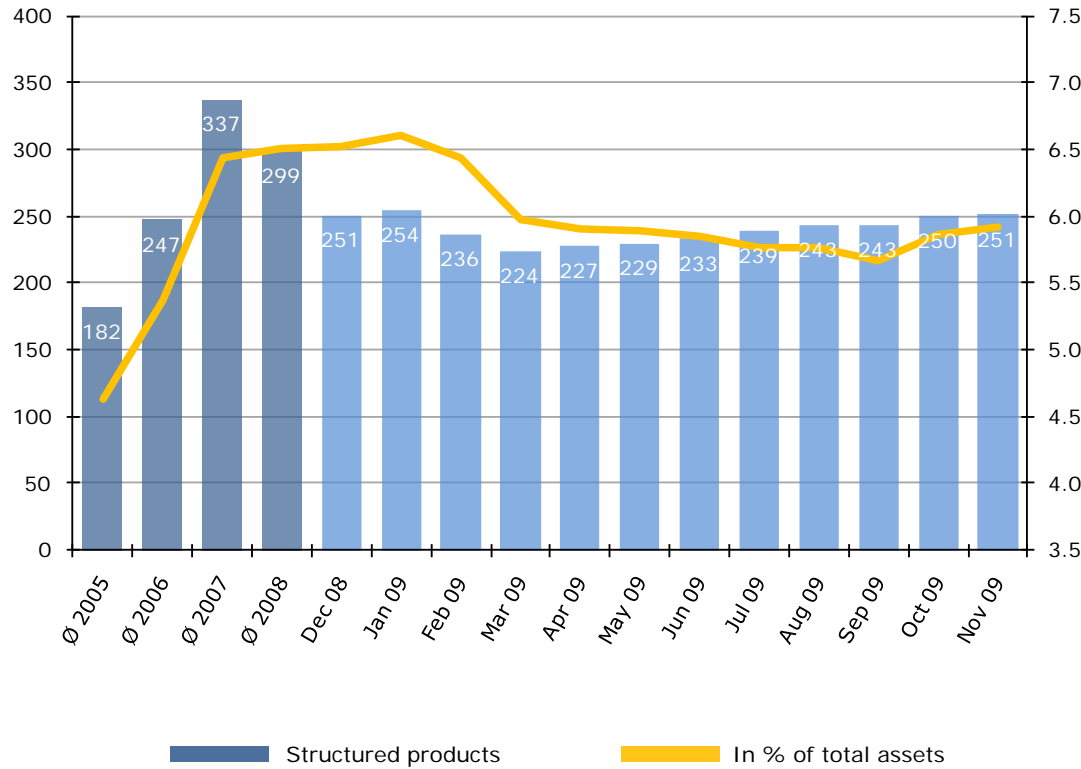
Source: SIX Swiss Exchange, Derivative Partners Research AG

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 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
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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 31th January 2010

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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