

# Market Report Structured Products

## Monthly report

February 2010

### Swiss Structured Products Association SSPA

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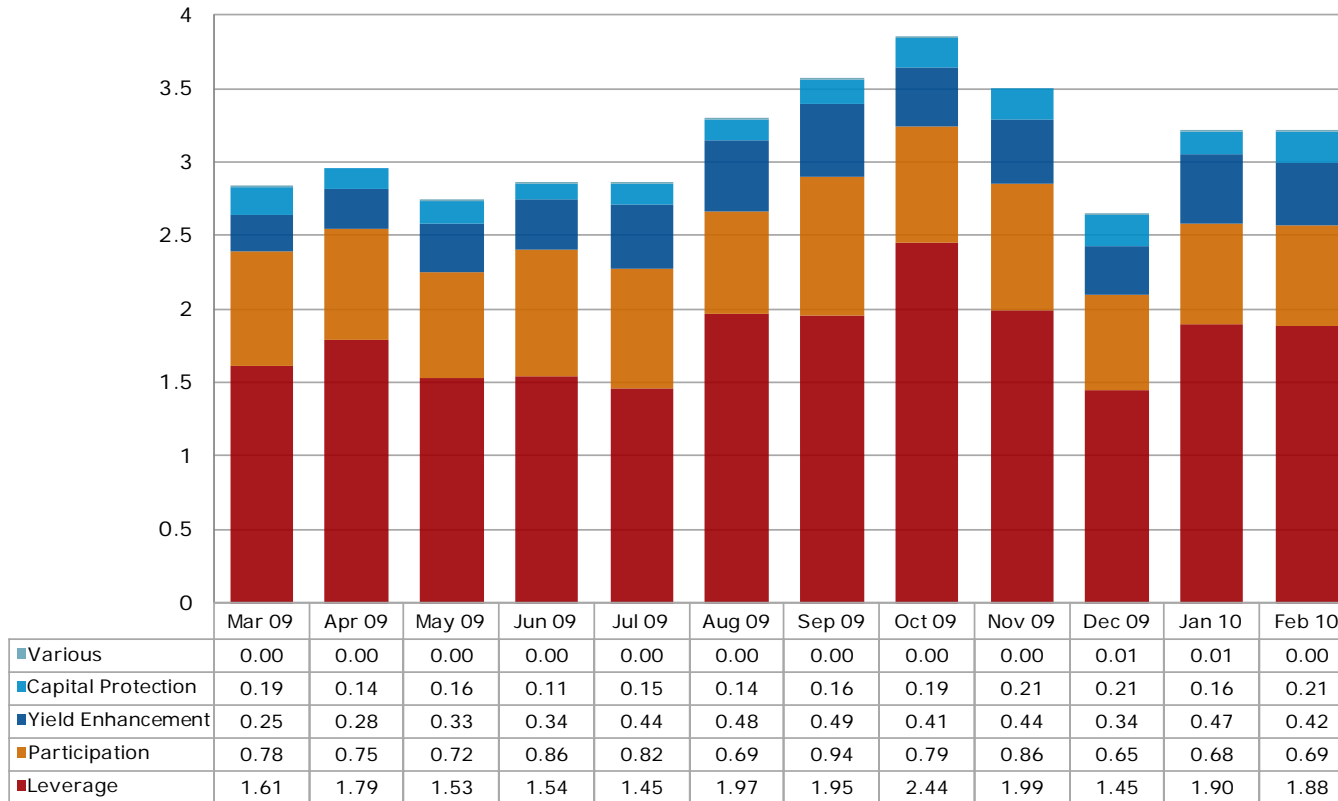
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# 1. Structured products at the Scoach exchange

## 1.1 Turnover in the last 12 months

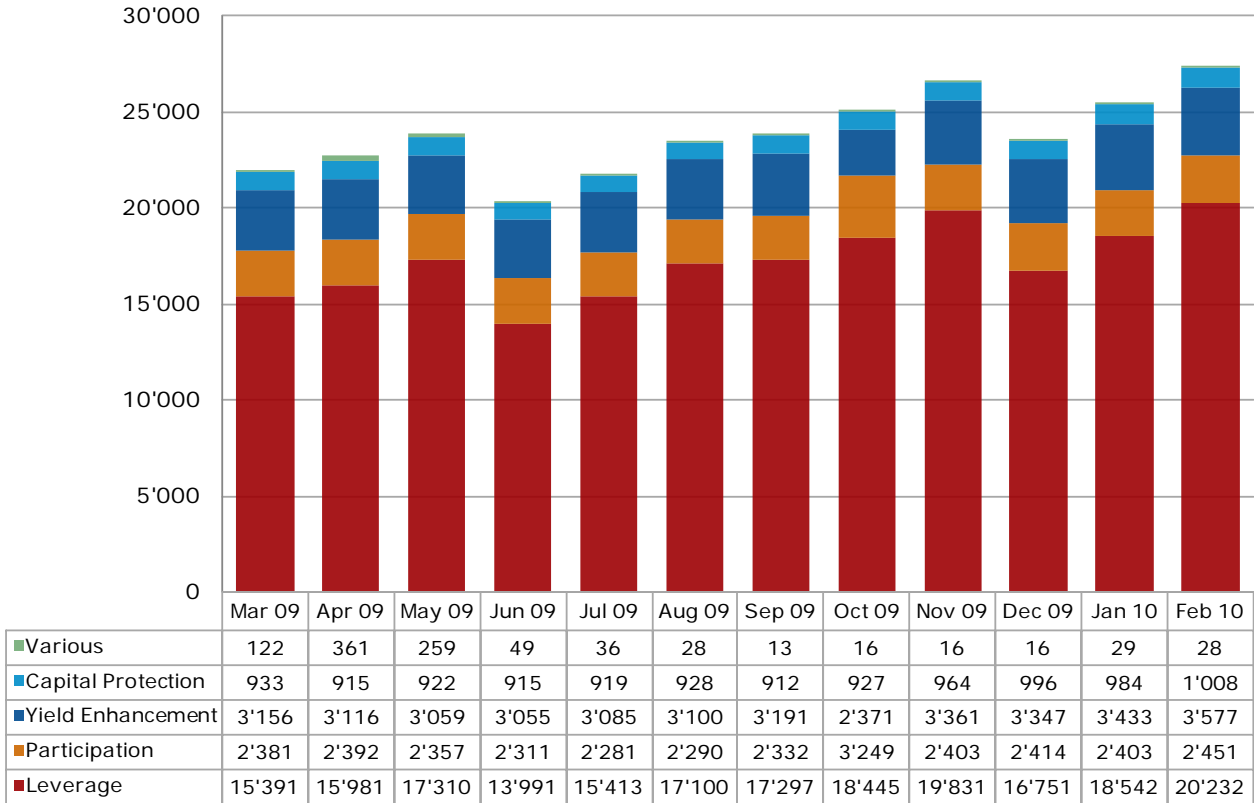
Figures in CHF bn



Source: SIX Swiss Exchange, Derivative Partners Research AG

# 1. Structured products at the Scoach exchange

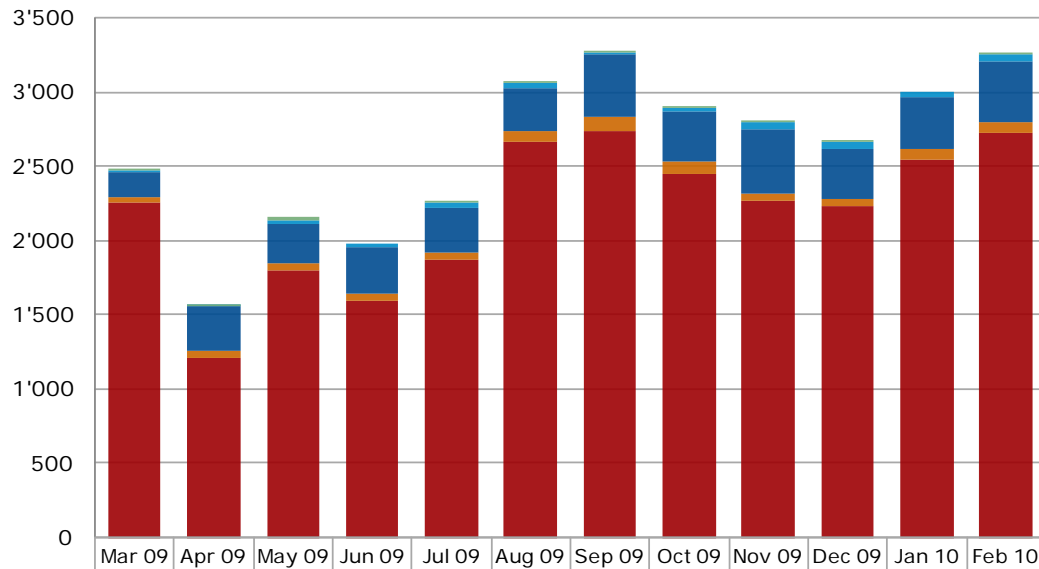
## 1.2 Number of listed products in the last 12 months



Source: SIX Swiss Exchange, Derivative Partners Research AG

# 1. Structured products at the Scoach exchange

## 1.3 New issues in the last 12 months



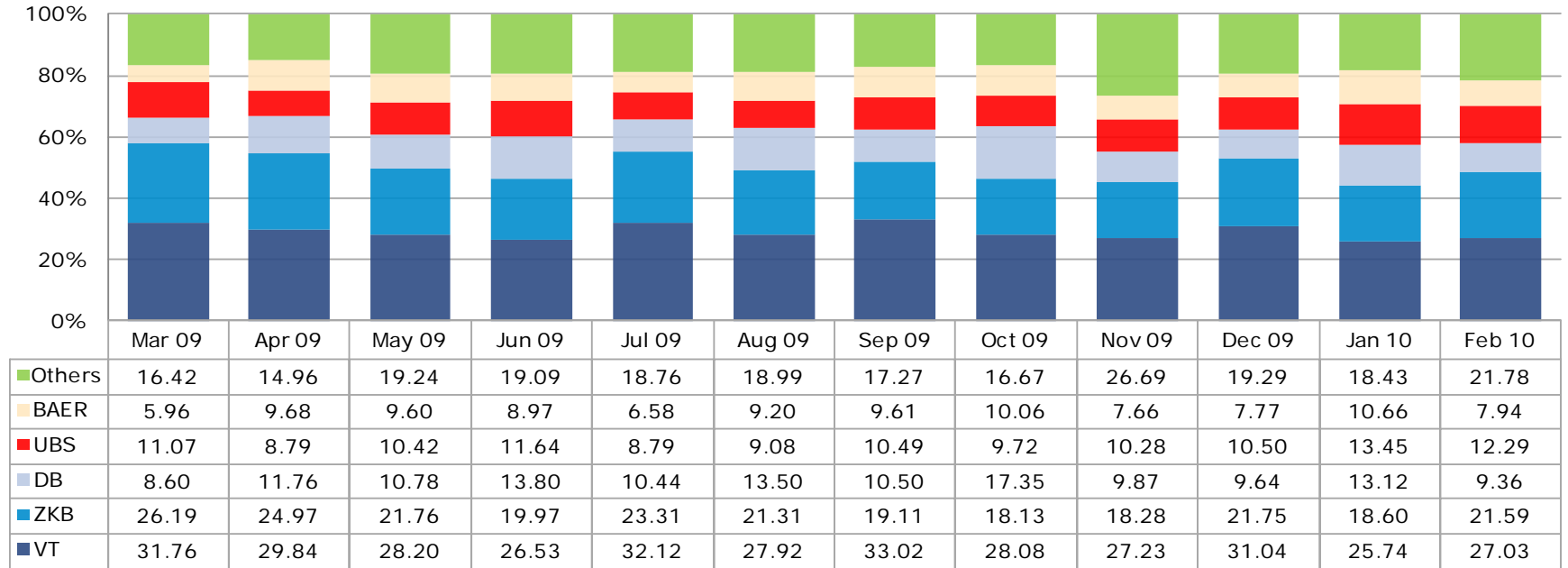
	Mar 09	Apr 09	May 09	Jun 09	Jul 09	Aug 09	Sep 09	Oct 09	Nov 09	Dec 09	Jan 10	Feb 10
Various	11	13	27	0	2	5	3	3	1	3	0	13
Capital Protection	14	8	21	17	36	34	19	29	49	45	35	51
Yield Enhancement	172	299	275	318	306	293	412	336	435	338	347	408
Participation	29	40	38	51	44	76	95	82	49	49	70	68
Leverage	2'260	1'214	1'804	1'589	1'873	2'661	2'743	2'452	2'263	2'232	2'550	2'728

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 %



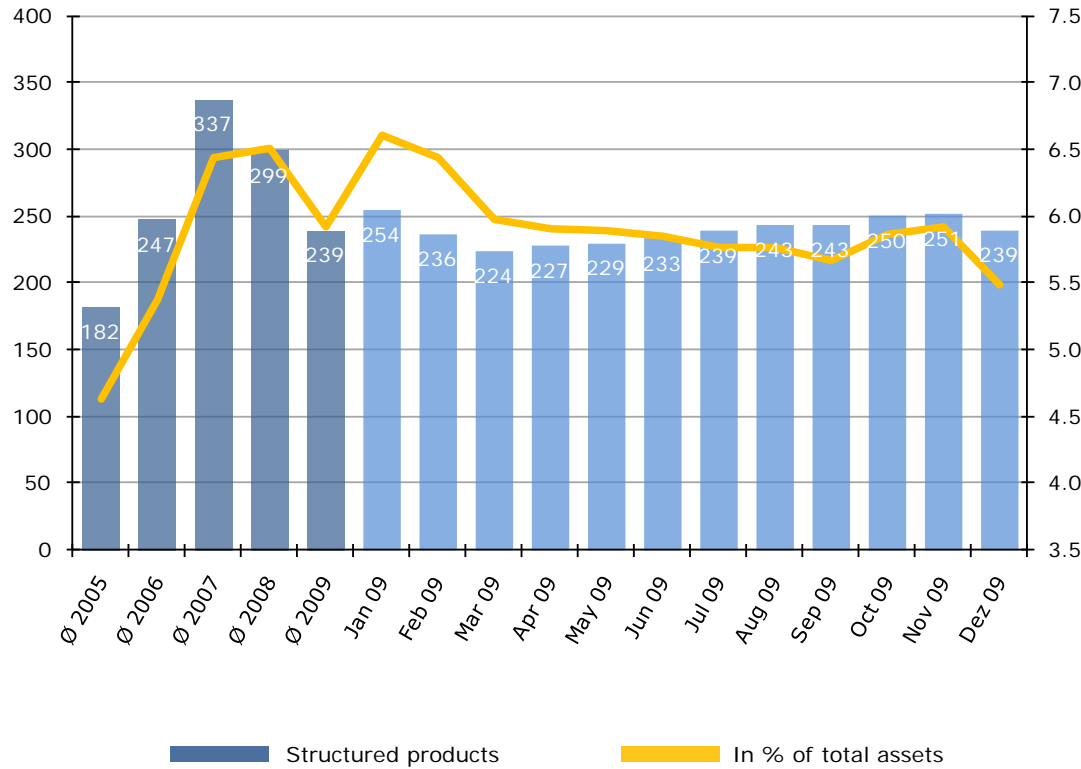
Source: SIX Swiss Exchange, Derivative Partners Research AG

## 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

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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 28<sup>th</sup> February 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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