

# Market Report Structured Products

## Monthly report

August 2010

### Swiss Structured Products Association SSPA

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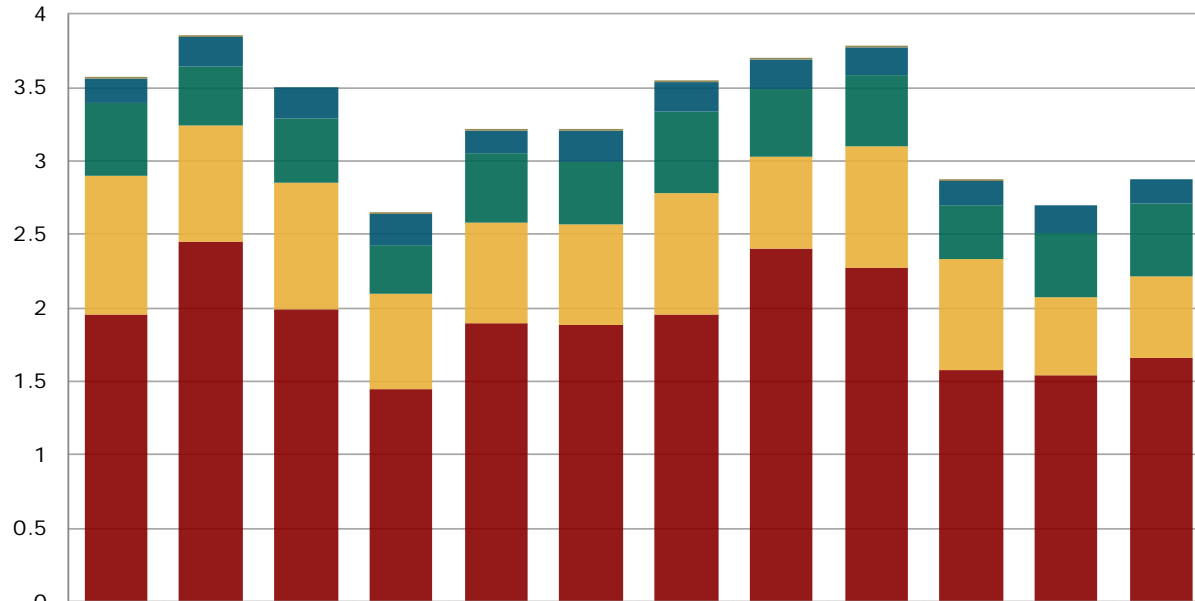
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# 1. Structured products at the Scoach exchange

## 1.1 Turnover in the last 12 months

Figures in CHF bn

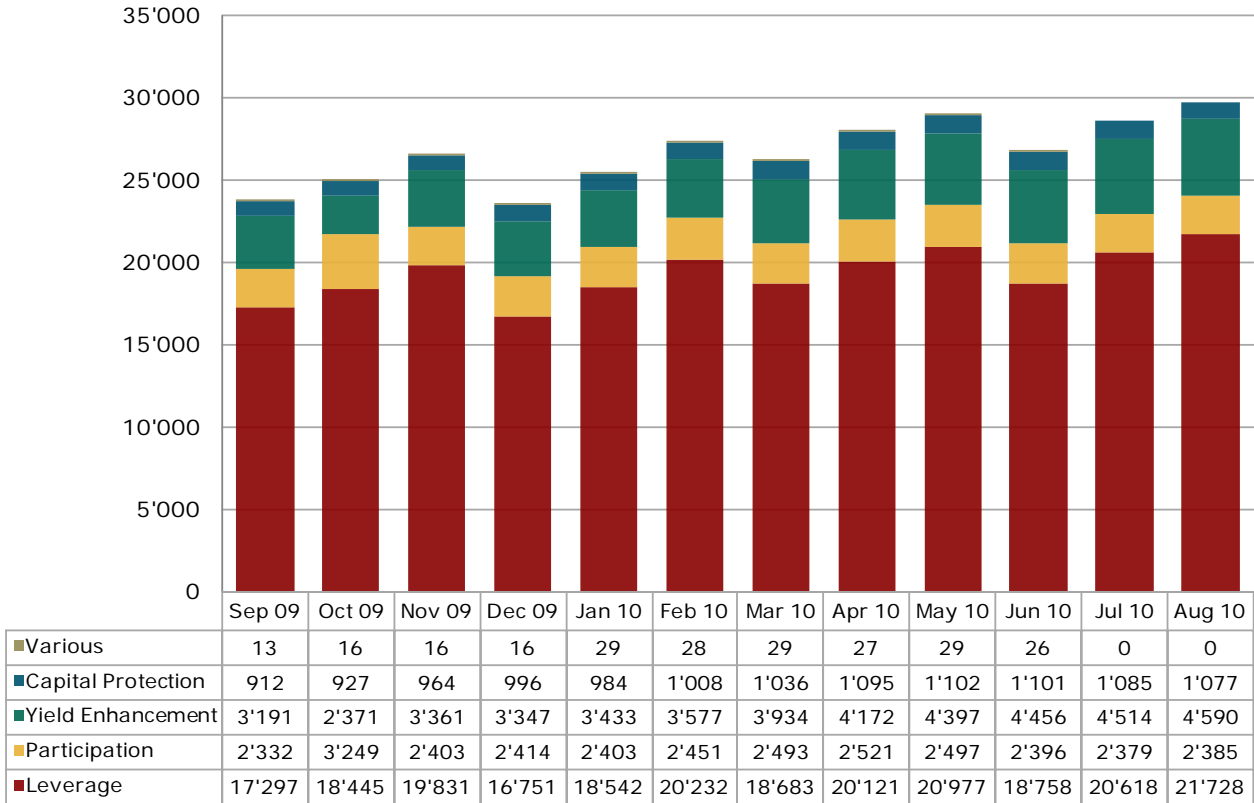


	Sep 09	Oct 09	Nov 09	Dec 09	Jan 10	Feb 10	Mar 10	Apr 10	May 10	Jun 10	Jul 10	Aug 10
■ Various	0.00	0.00	0.00	0.01	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00
■ Capital Protection	0.16	0.19	0.21	0.21	0.16	0.21	0.20	0.19	0.19	0.17	0.18	0.16
■ Yield Enhancement	0.49	0.41	0.44	0.34	0.47	0.42	0.55	0.46	0.49	0.37	0.43	0.50
■ Participation	0.94	0.79	0.86	0.65	0.68	0.69	0.82	0.63	0.82	0.75	0.54	0.55
■ Leverage	1.95	2.44	1.99	1.45	1.90	1.88	1.96	2.40	2.27	1.58	1.54	1.65

Source: SIX Swiss Exchange, Derivative Partners Research AG

# 1. Structured products at the Scoach exchange

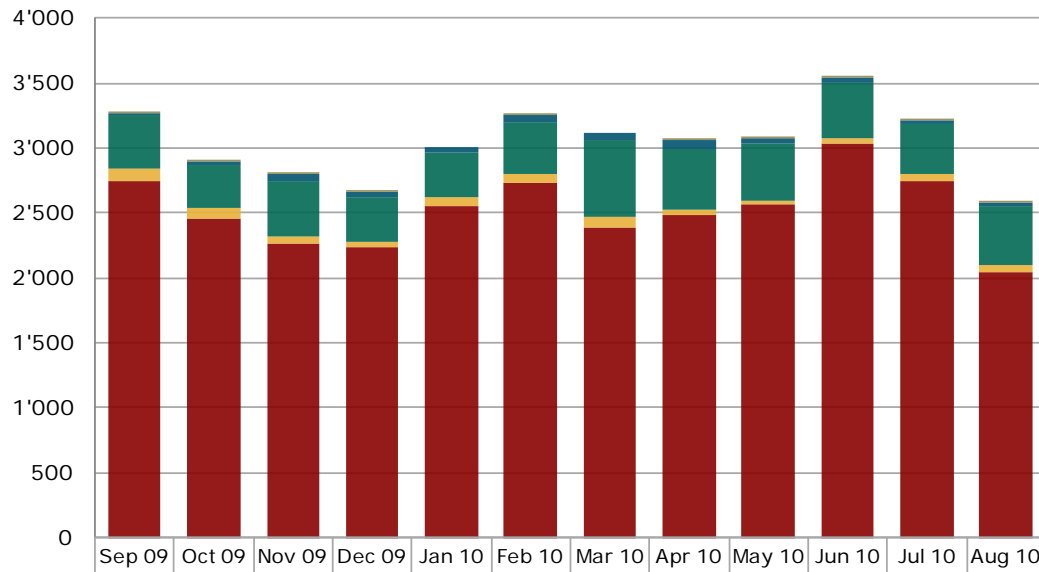
## 1.2 Number of listed products in the last 12 months



Source: SIX Swiss Exchange, Derivative Partners Research AG

# 1. Structured products at the Scoach exchange

## 1.3 New issues in the last 12 months



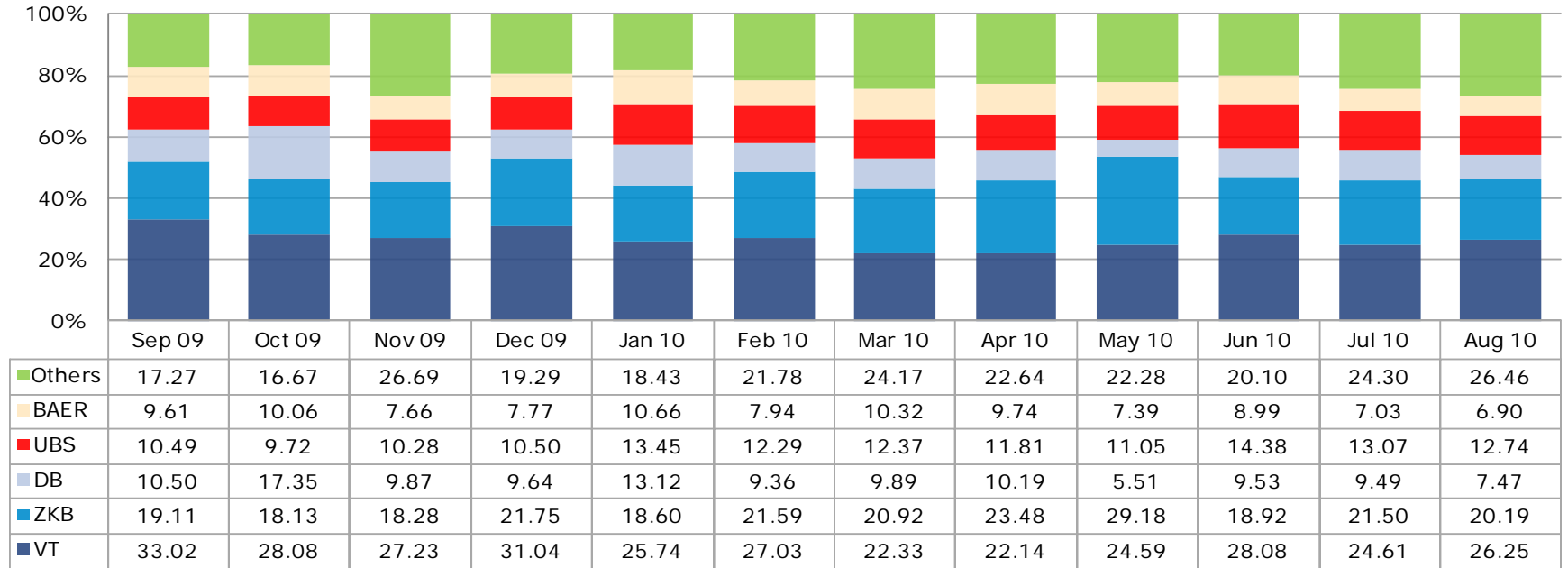
	Sep 09	Oct 09	Nov 09	Dec 09	Jan 10	Feb 10	Mar 10	Apr 10	May 10	Jun 10	Jul 10	Aug 10
Various	3	3	1	3	0	13	0	3	1	4	1	1
Capital Protection	19	29	49	45	35	51	52	71	36	38	37	36
Yield Enhancement	412	336	435	338	347	408	587	469	439	421	374	453
Participation	95	82	49	49	70	68	90	46	31	41	58	55
Leverage	2'743	2'452	2'263	2'232	2'550	2'728	2'385	2'478	2'562	3'035	2'746	2'041

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

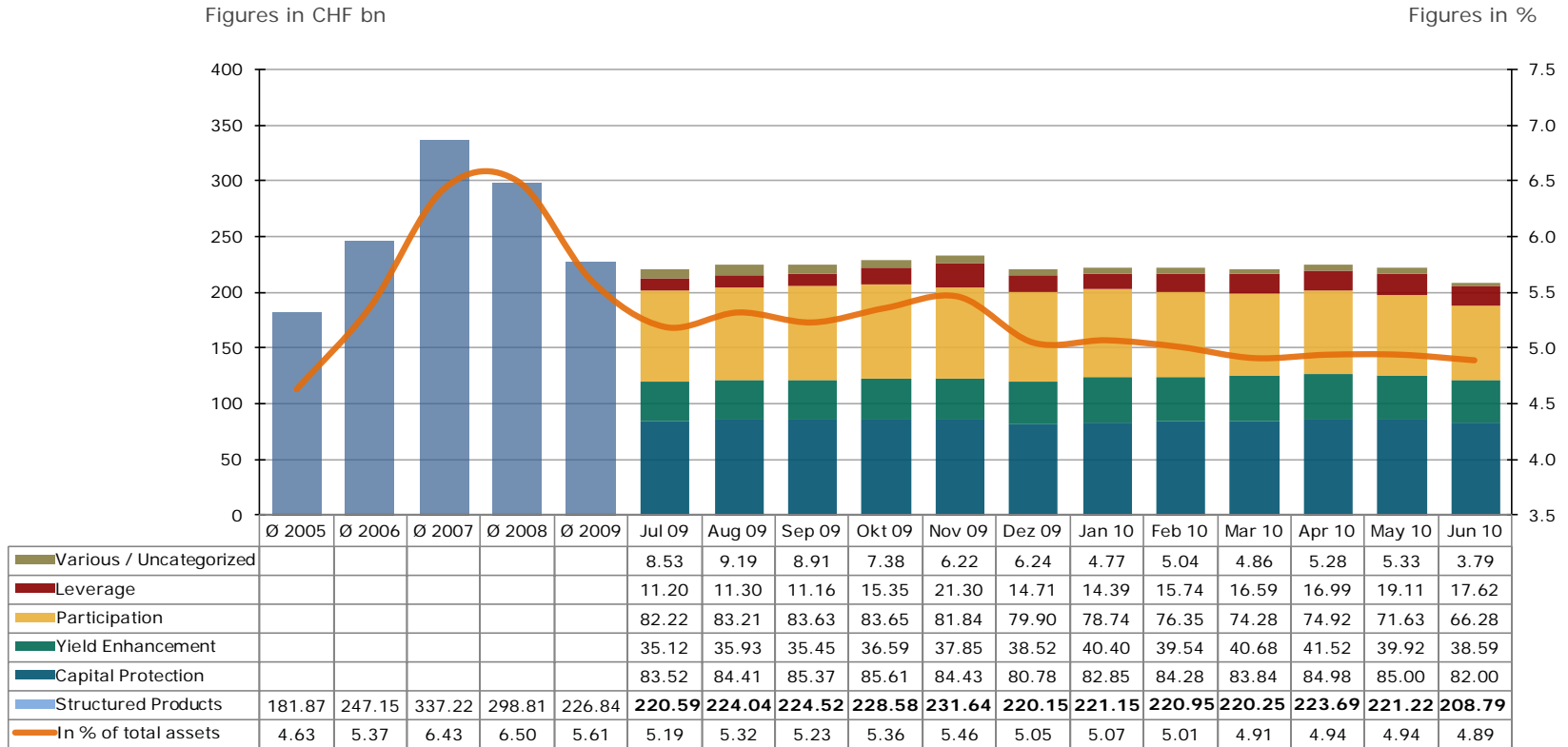
Figures in %



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 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  
 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 31<sup>st</sup> August 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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