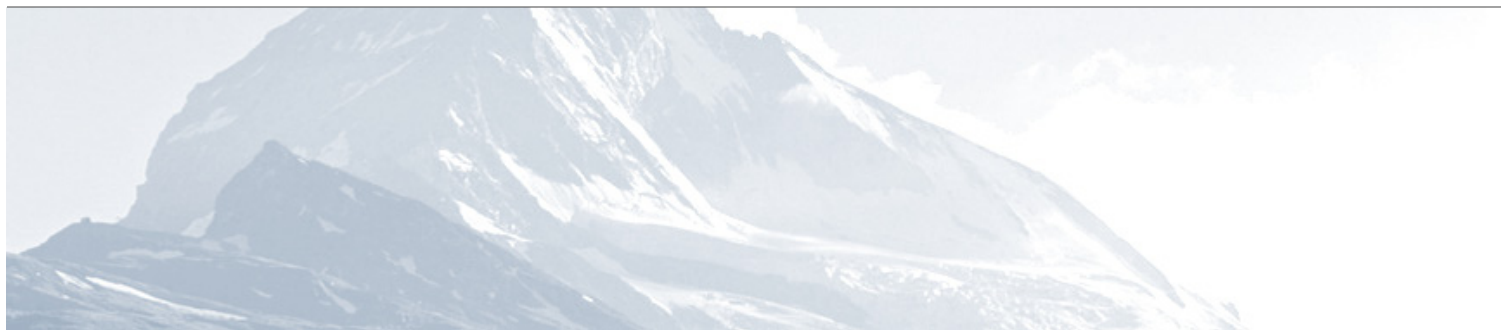


Market Report Structured Products

Monthly report

October 2010

Swiss Structured Products Association SSPA



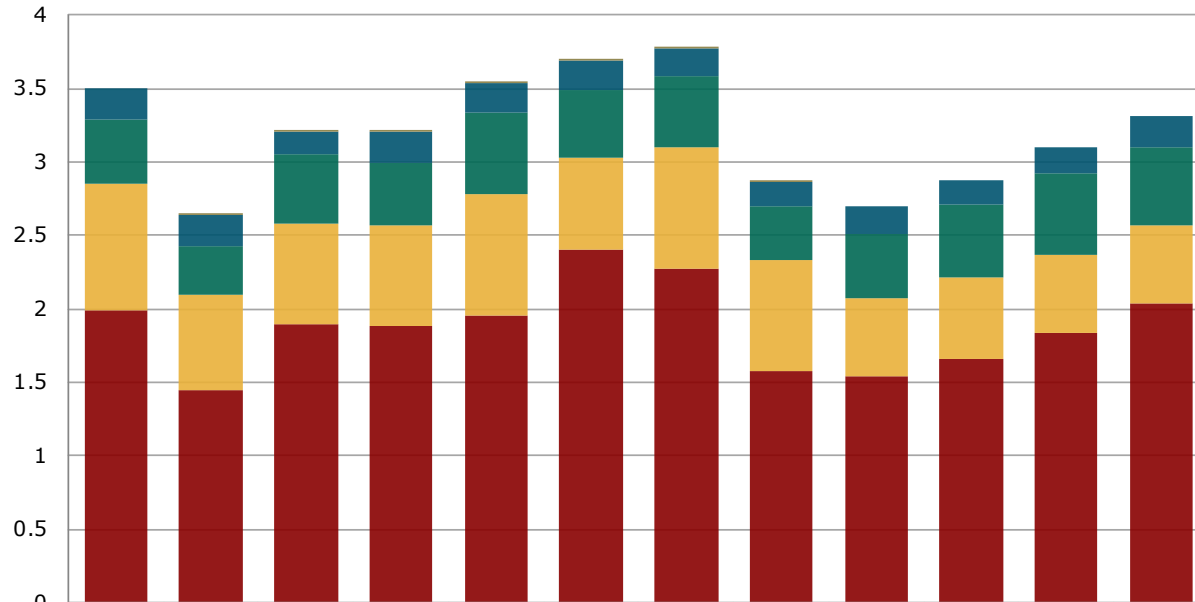
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1. Structured products at the Scoach exchange

1.1 Turnover in the last 12 months

Figures in CHF bn

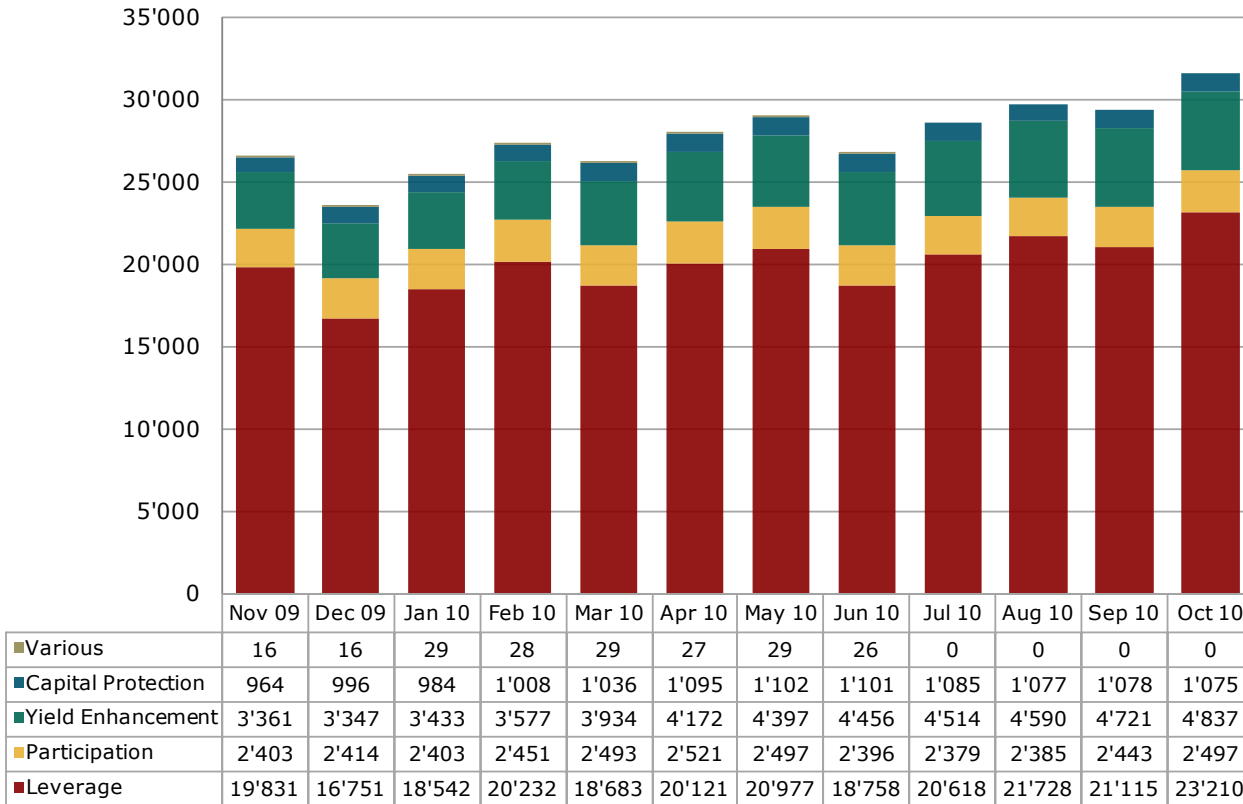


	Nov 09	Dec 09	Jan 10	Feb 10	Mar 10	Apr 10	May 10	Jun 10	Jul 10	Aug 10	Sep 10	Oct 10
■ Various	0.00	0.01	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
■ Capital Protection	0.21	0.21	0.16	0.21	0.20	0.19	0.19	0.17	0.18	0.16	0.17	0.21
■ Yield Enhancement	0.44	0.34	0.47	0.42	0.55	0.46	0.49	0.37	0.43	0.50	0.56	0.53
■ Participation	0.86	0.65	0.68	0.69	0.82	0.63	0.82	0.75	0.54	0.55	0.53	0.54
■ Leverage	1.99	1.45	1.90	1.88	1.96	2.40	2.27	1.58	1.54	1.65	1.84	2.04

Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

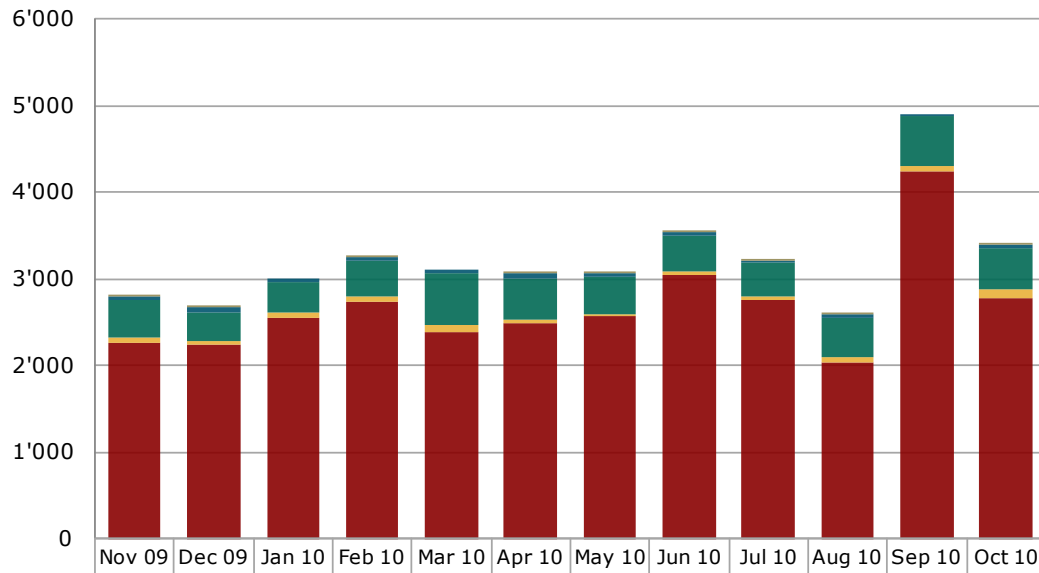
1.2 Number of listed products in the last 12 months



Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

1.3 New issues in the last 12 months



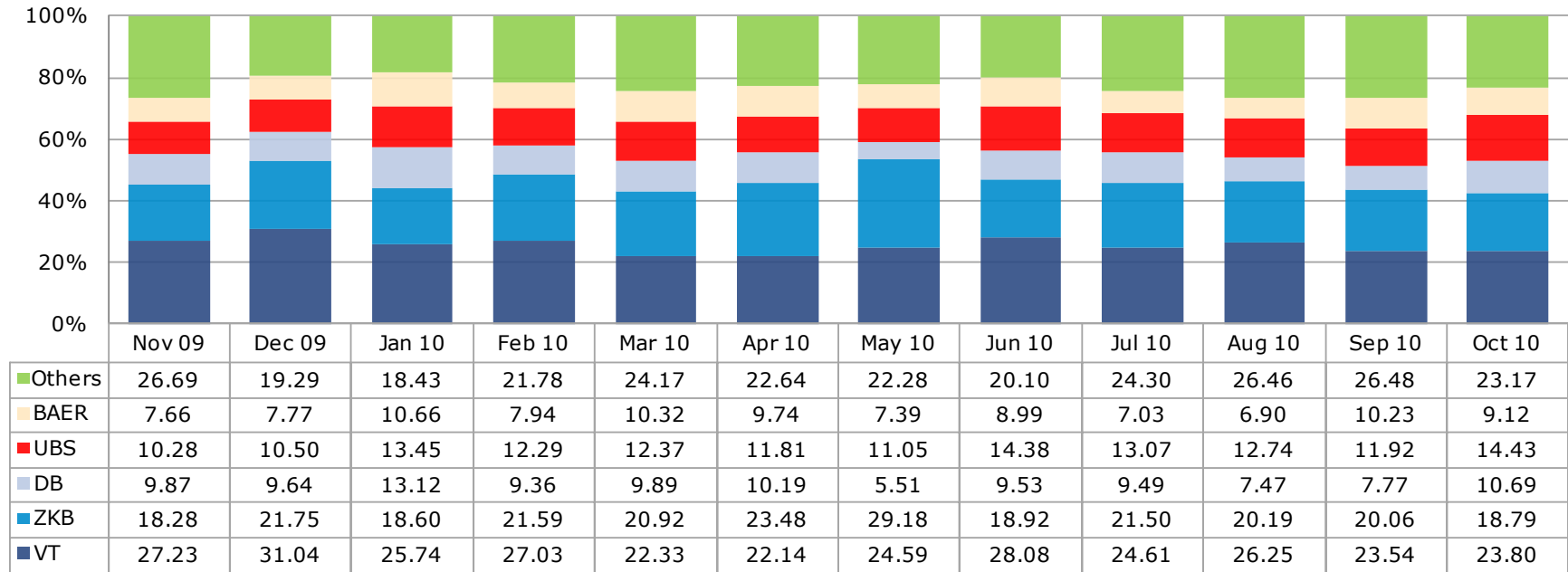
	Nov 09	Dec 09	Jan 10	Feb 10	Mar 10	Apr 10	May 10	Jun 10	Jul 10	Aug 10	Sep 10	Oct 10
Various	1	3	0	13	0	3	1	4	1	1	0	3
Capital Protection	49	45	35	51	52	71	36	38	37	36	35	35
Yield Enhancement	435	338	347	408	587	469	439	421	374	453	560	490
Participation	49	49	70	68	90	46	31	41	58	55	70	97
Leverage	2'263	2'232	2'550	2'728	2'385	2'478	2'562	3'035	2'746	2'041	4'241	2'775

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 %



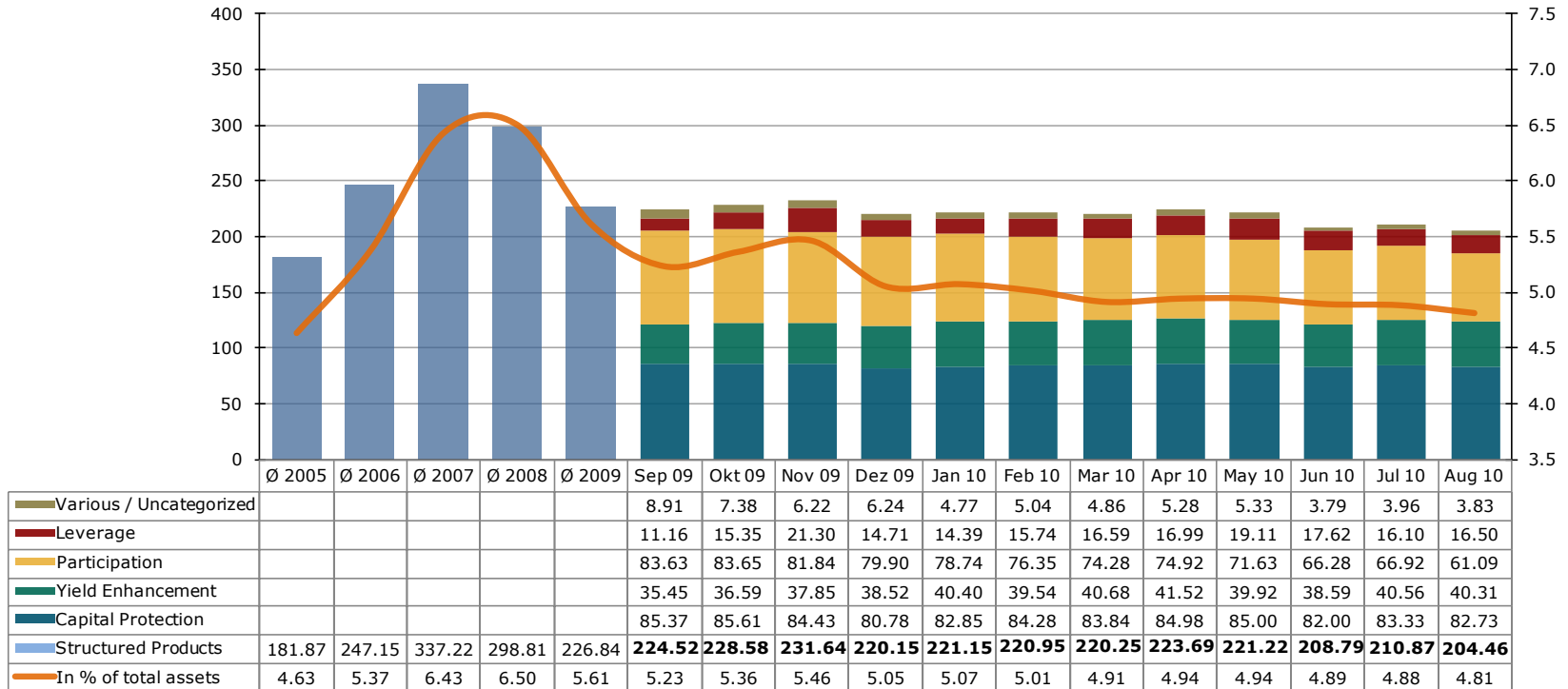
Source: SIX Swiss Exchange, Derivative Partners Research AG

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
 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 29th October 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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