

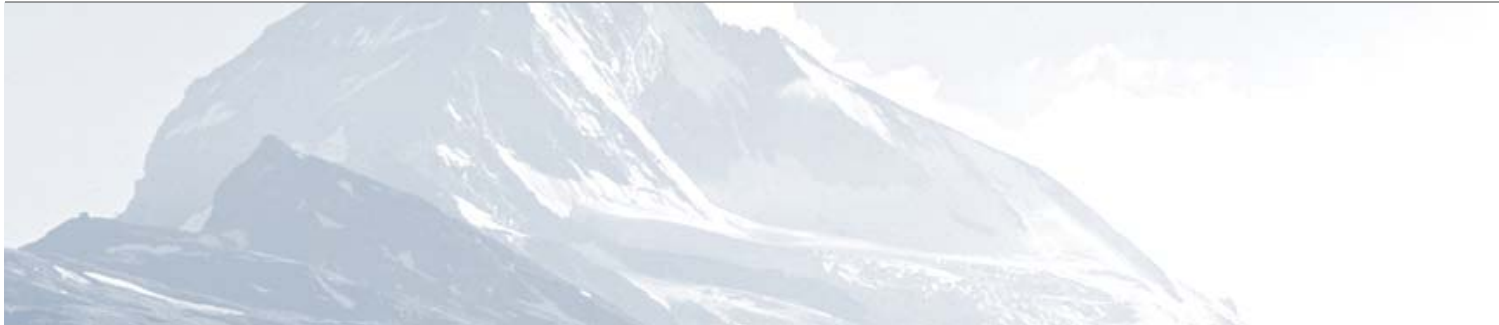
# Market Report Structured Products

## Monthly report

October 2012

### Swiss Structured Products Association SSPA

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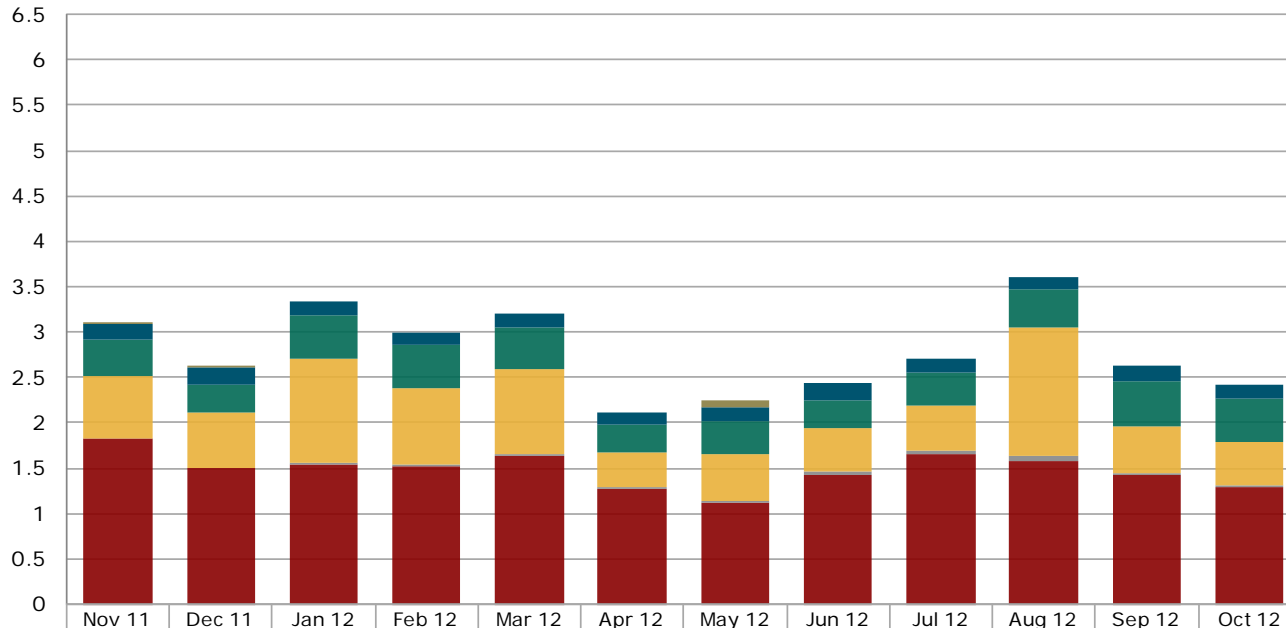
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# 1. Structured products at the Scoach exchange

## 1.1 Turnover in the last 12 months

Figures in CHF bn

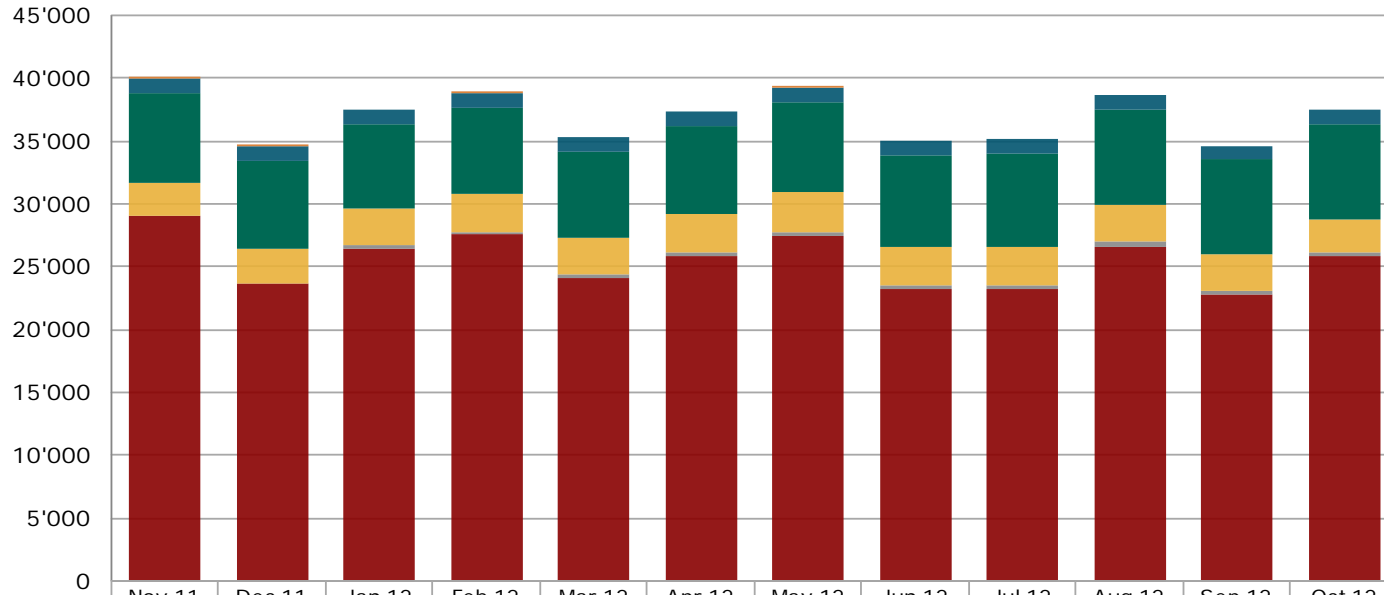


	Nov 11	Dec 11	Jan 12	Feb 12	Mar 12	Apr 12	May 12	Jun 12	Jul 12	Aug 12	Sep 12	Oct 12
Various	0.01	0.00	0.00	0.00	0.00	0.00	0.08	0.00	0.00	0.00	0.00	0.00
Capital Protection	0.16	0.18	0.16	0.15	0.16	0.13	0.17	0.20	0.15	0.14	0.17	0.15
Yield Enhancement	0.40	0.31	0.47	0.46	0.46	0.32	0.35	0.31	0.37	0.42	0.50	0.48
Participation	0.68	0.62	1.15	0.85	0.94	0.38	0.51	0.47	0.50	1.41	0.51	0.47
With Reference Entities			0.02	0.02	0.02	0.02	0.03	0.04	0.04	0.07	0.03	0.02
Leverage	1.84	1.50	1.55	1.52	1.63	1.27	1.12	1.42	1.65	1.57	1.43	1.30

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

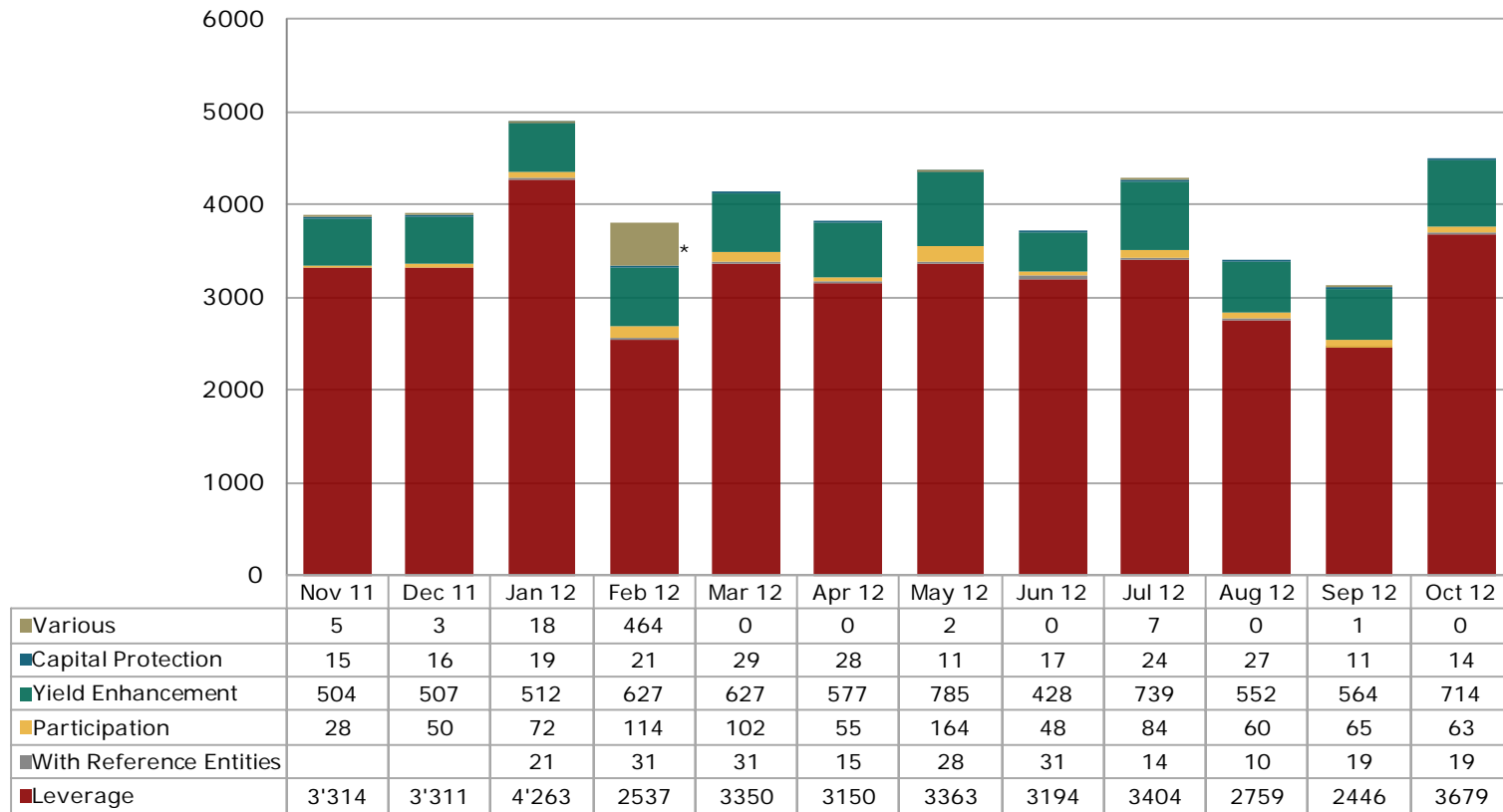


	Nov 11	Dec 11	Jan 12	Feb 12	Mar 12	Apr 12	May 12	Jun 12	Jul 12	Aug 12	Sep 12	Oct 12
■ Various	14	16	0	1	0	0	2	0	0	0	0	0
■ Capital Protection	1'166	1'169	1'143	1'150	1'157	1'167	1'154	1'151	1'122	1'164	1'145	1'136
■ Yield Enhancement	7'064	7'055	6'686	6'767	6'831	6'907	7'248	7'236	7'485	7'555	7'469	7'503
■ Participation	2'732	2'750	2'972	3'019	3'040	3'056	3'108	3'044	3'033	2'951	2'901	2'653
■ With Reference Entities			206	235	278	286	309	340	332	351	341	358
■ Leverage	29'004	23'647	26'464	27'592	24'076	25'929	27'481	23'222	23'182	26'665	22'824	25'813

Source: SIX Swiss Exchange, Derivative Partners Research AG

# 1. Structured products at the Scoach exchange

## 1.3 New issues in the last 12 months



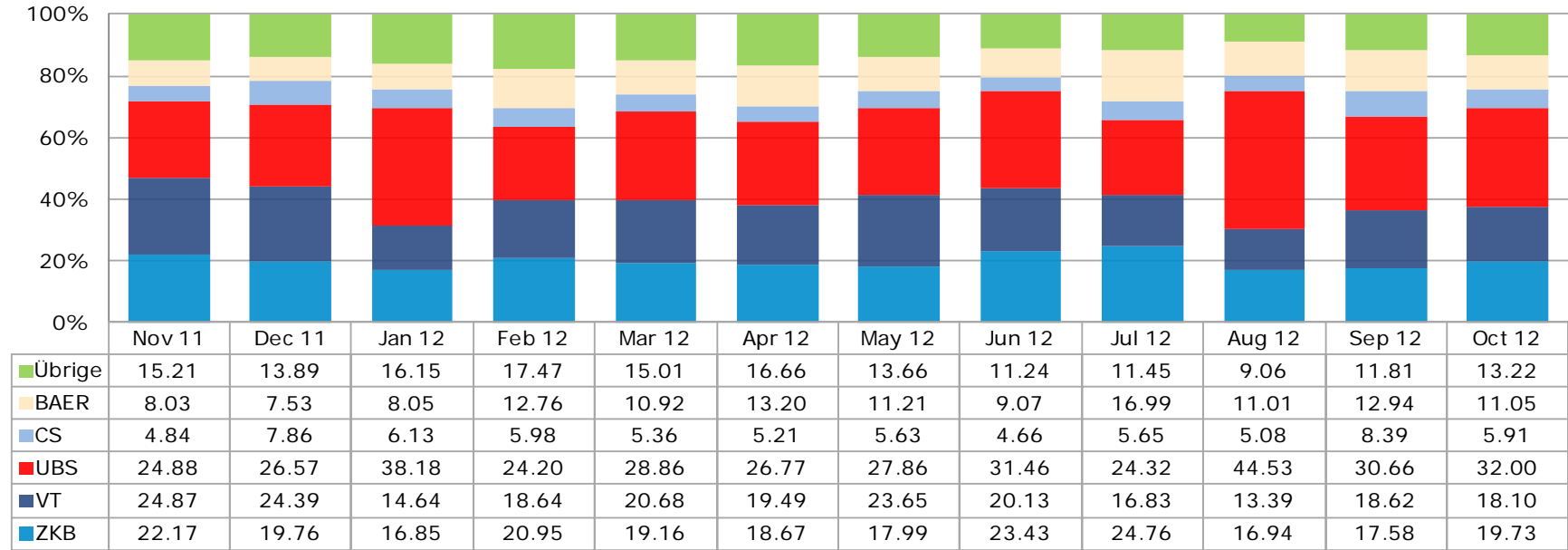
\* One day listed: 400 products by UBS

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 %



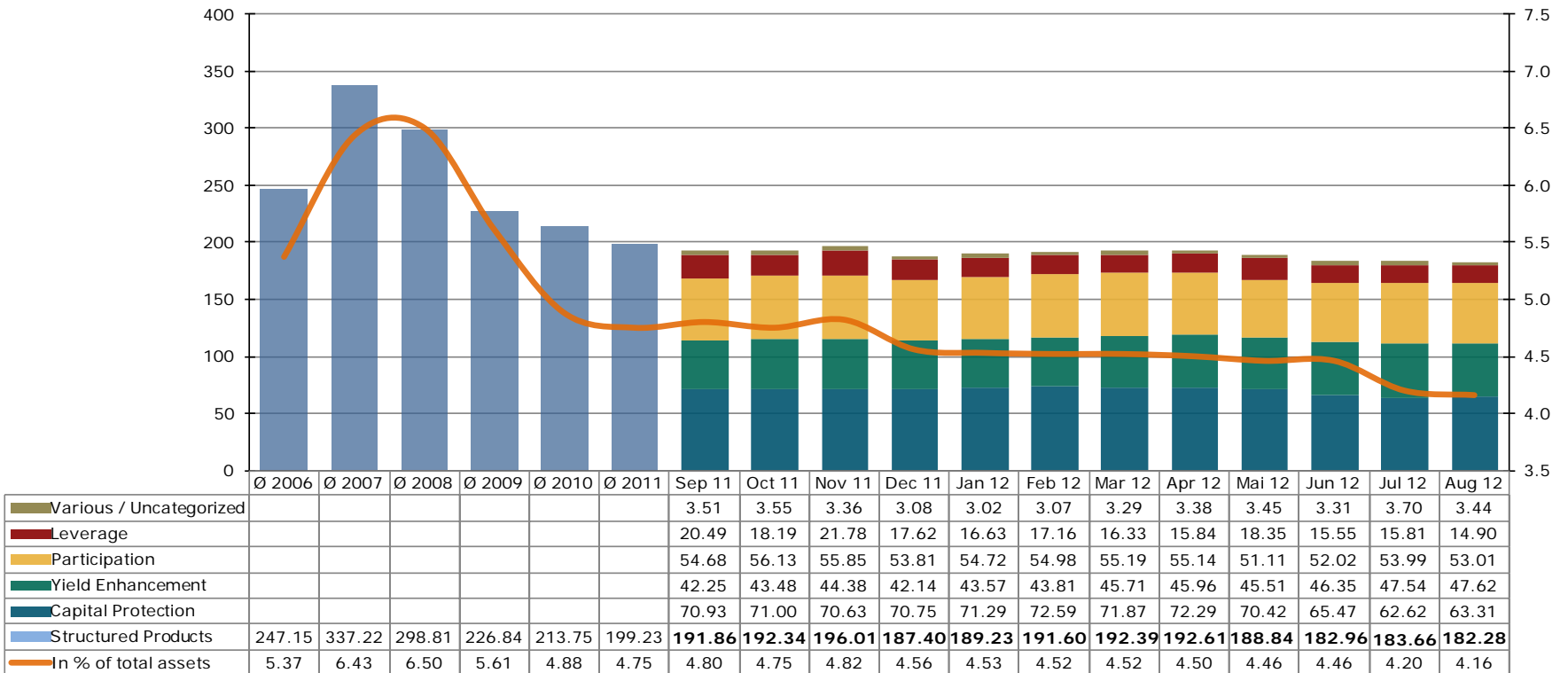
Source: SIX Swiss Exchange, Derivative Partners Research AG

## 2. Securities held in bank's client deposits

### 2.1 Structured products since 2006

Figures in CHF bn

Figures in %



Source: SNB Monthly Statistical Bulletin, latest available figures

## 3. Appendix

### 3.1 Abbreviations

Leverage Products.....	Leverage
Investment Products with Reference Entities.....	With Reference Entities
Participation Products.....	Participation
Capital Protection Products.....	Capital Protection
Yield Enhancement Products.....	Yield Enhancement
Other Products.....	Various
Billion.....	bn

### 3.2 Issued by

#### Swiss Structured Products Association SSPA

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[www.sspa-association.ch](http://www.sspa-association.ch)

Contact: [peter.keller@svsp-verband.ch](mailto: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> October 2012

### 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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