

Market Report Structured Products

Monthly report

July 2010

Swiss Structured Products Association SSPA



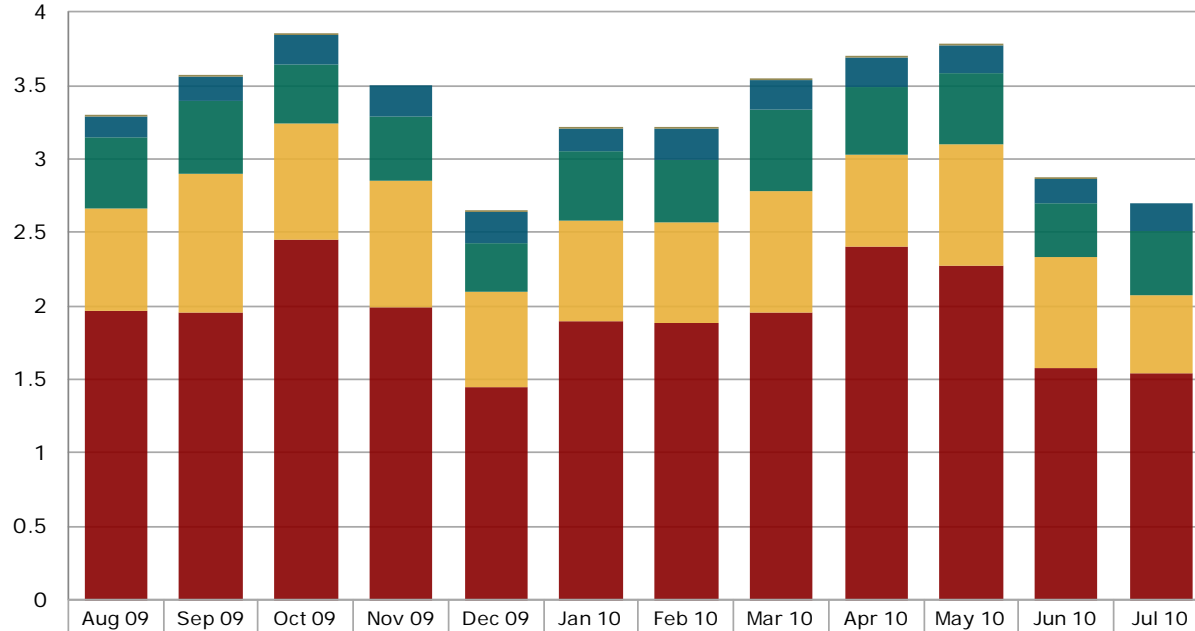
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1. Structured products at the Scoach exchange

1.1 Turnover in the last 12 months

Figures in CHF bn

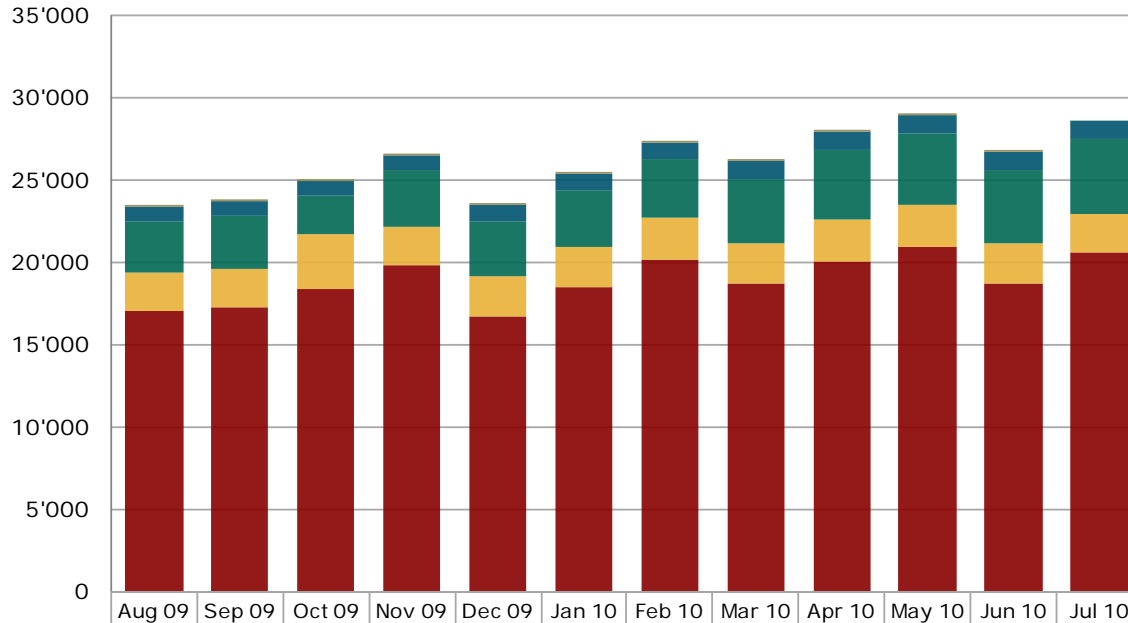


■ Various	0.00	0.00	0.00	0.00	0.01	0.01	0.00	0.00	0.00	0.00	0.00	0.00
■ Capital Protection	0.14	0.16	0.19	0.21	0.21	0.16	0.21	0.20	0.19	0.19	0.17	0.18
■ Yield Enhancement	0.48	0.49	0.41	0.44	0.34	0.47	0.42	0.55	0.46	0.49	0.37	0.43
■ Participation	0.69	0.94	0.79	0.86	0.65	0.68	0.69	0.82	0.63	0.82	0.75	0.54
■ Leverage	1.97	1.95	2.44	1.99	1.45	1.90	1.88	1.96	2.40	2.27	1.58	1.54

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

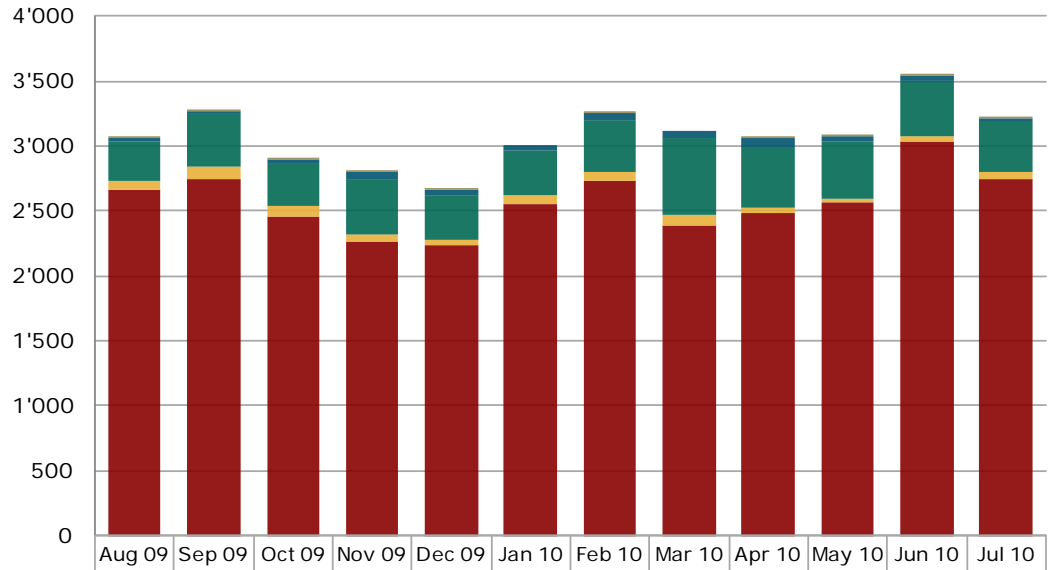


	Aug 09	Sep 09	Oct 09	Nov 09	Dec 09	Jan 10	Feb 10	Mar 10	Apr 10	May 10	Jun 10	Jul 10
Various	28	13	16	16	16	29	28	29	27	29	26	0
Capital Protection	928	912	927	964	996	984	1'008	1'036	1'095	1'102	1'101	1'085
Yield Enhancement	3'100	3'191	2'371	3'361	3'347	3'433	3'577	3'934	4'172	4'397	4'456	4'514
Participation	2'290	2'332	3'249	2'403	2'414	2'403	2'451	2'493	2'521	2'497	2'396	2'379
Leverage	17'100	17'297	18'445	19'831	16'751	18'542	20'232	18'683	20'121	20'977	18'758	20'618

Source: SIX Swiss Exchange, Derivative Partners Research AG

1. Structured products at the Scoach exchange

1.3 New issues in the last 12 months



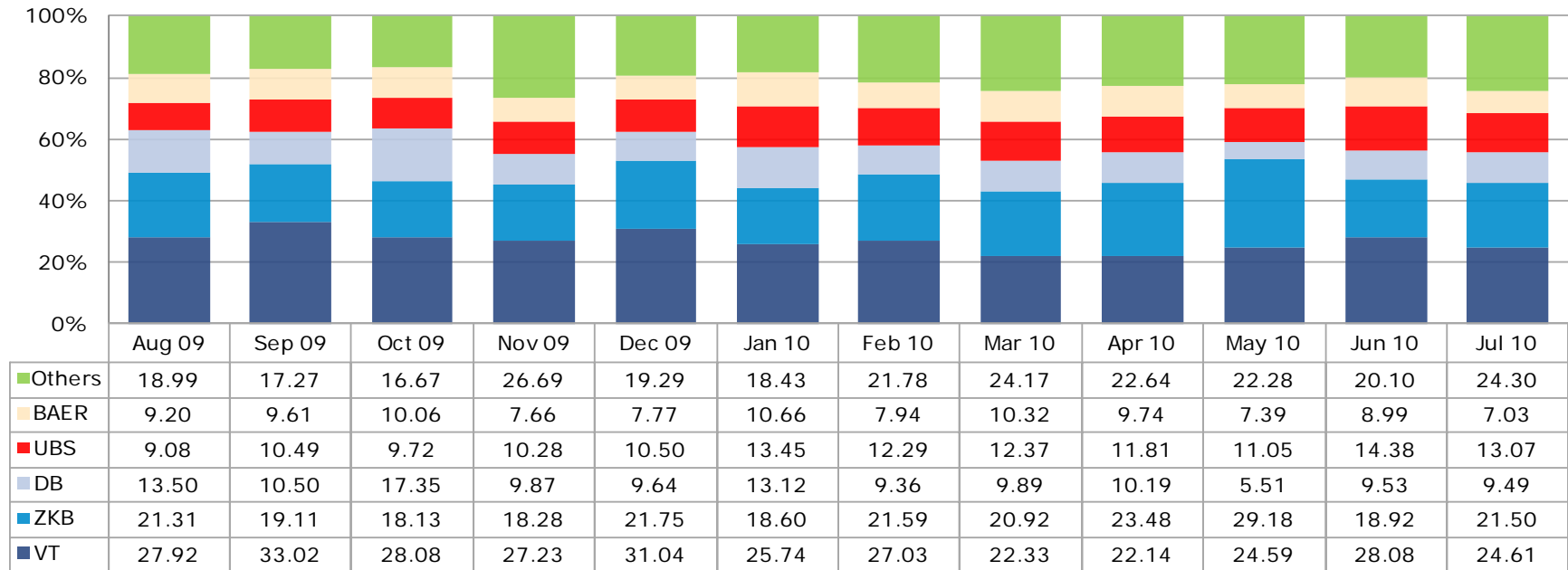
	Aug 09	Sep 09	Oct 09	Nov 09	Dec 09	Jan 10	Feb 10	Mar 10	Apr 10	May 10	Jun 10	Jul 10
Various	5	3	3	1	3	0	13	0	3	1	4	1
Capital Protection	34	19	29	49	45	35	51	52	71	36	38	37
Yield Enhancement	293	412	336	435	338	347	408	587	469	439	421	374
Participation	76	95	82	49	49	70	68	90	46	31	41	58
Leverage	2'661	2'743	2'452	2'263	2'232	2'550	2'728	2'385	2'478	2'562	3'035	2'746

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

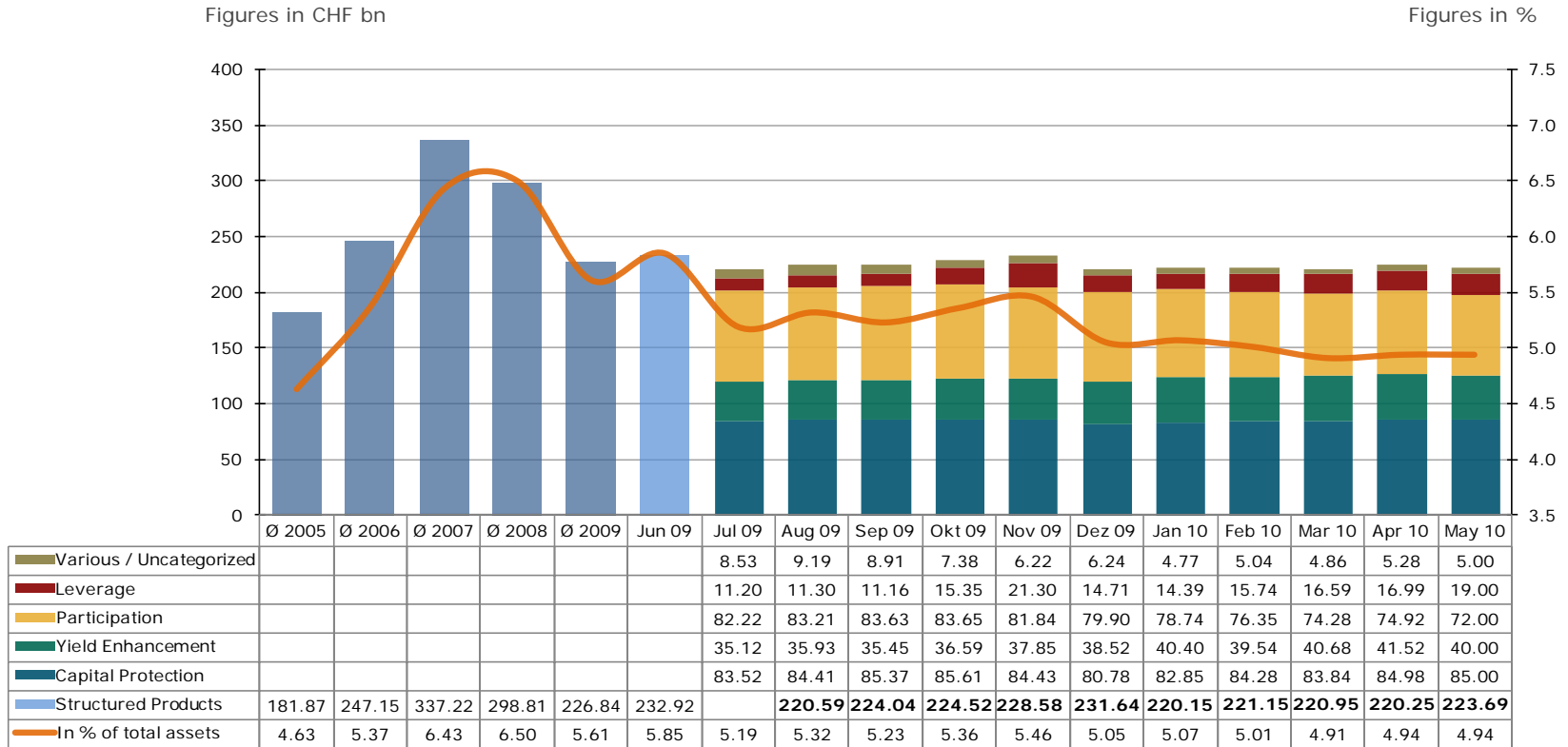
Figures in %



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

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 www.sspa-association.ch
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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 30th July 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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