

## Statistical Monthly Report – June 2011

Data pertaining to SIX Swiss Exchange Ltd and Scoach Switzerland Ltd



# Table of contents

<b>SIX Swiss Exchange/Scoach</b>		<b>Bonds SIX Swiss Exchange</b>		<b>If not stated otherwise, the following specific terms apply to the published figures:</b>
Turnover in mio CHF	3	CHF bonds turnover by economic sector, in mio CHF	22	– Turnover: in mio CHF
No. of trades	4	No. of listed CHF bonds	23	– Capitalisation: in mio CHF
On-order book turnover in mio CHF	5	Top 50 CHF bonds	24	– Price of securities:
On-order book trades	6	International bonds: on-order book turnover in mio CHF		in CHF, regardless of the trading currency
Tradable securities (listed and non listed)	7	and no. of trades	25	– Bond volume: in CHF
Leading indices	8	Top 50 international bonds	26	– Share and derivatives volumes:
Trading participants	9			in absolute numbers
<b>Swiss Blue Chip Equities</b>		<b>Scoach Switzerland Ltd</b>		– Trades executed: in absolute numbers
Turnover in mio CHF and no. of trades	10	Turnover of structured products and warrants in mio CHF	27	– Turnover and trade figures are
On-order book turnover in mio CHF and no. of trades	11	Listed and newly listed structured products and warrants	28	single-counted
Tradable securities on Swiss Blue Chip Segment	12	Turnover of structured products and warrants sorted by issuers	29	
		Listing of structured products and warrants sorted by issuers	30	
<b>Equities SIX Swiss Exchange</b>		<b>Equity indices SIX Swiss Exchange</b>		
Tradable securities (listed and non listed)	13	Market value and constituents (1)	31	
Top 50 Swiss equities	14	Market value and constituents (2)	32	
Top 50 foreign equities	15	High, low, close, performance (1)	33	
SMI® index constituents and related turnover	16	High, low, close, performance (2)	34	
SLI® index constituents and related turnover	17			
SMIM® index constituents and related turnover	18	<b>SBI® rating indices SIX Swiss Exchange</b>		
Top 50 Exchange Traded Funds (ETFs) (1)	19	High, low, close, performance (1)	35	
Top 50 Exchange Traded Funds (ETFs) (2)	20	High, low, close, performance (2)	36	
Exchange Traded Products (ETPs)	21	<b>Disclaimer</b>	<b>37</b>	

## SIX Swiss Exchange/Scoach

Turnover in mio CHF												
Month	Trading days	Domestic shares	Foreign shares	Domestic CHF bonds	Foreign CHF bonds	International bonds	ETFs	Investment Funds & ETSFs & ETPs	Structured products and warrants	Total 2011	Total 2010	+/- %
Jan	21	74 587.4	271.2	6 615.3	7 717.2	312.5	7 539.1	537.2	4 065.9	101 645.8	110 891.5	-8.3%
Feb	20	76 769.0	302.4	6 067.4	7 416.1	271.9	6 610.1	430.3	4 372.5	102 239.8	111 918.6	-8.6%
Mar	23	89 536.6	317.3	7 576.6	8 121.8	247.5	10 448.2	545.2	5 748.4	122 541.6	111 956.1	9.5%
Apr	19	64 420.6	258.9	5 450.7	6 077.9	175.4	6 824.7	454.5	4 986.6	88 649.3	104 475.5	-15.1%
May	22	73 257.4	260.4	7 109.3	7 302.3	204.2	8 315.3	435.9	6 015.8	102 900.5	113 286.5	-9.2%
Jun	20	63 054.7	242.5	7 785.3	7 676.0	200.8	6 045.1	446.4	3 825.0	89 276.0	100 194.9	-10.9%
Jul											90 107.7	
Aug											83 649.9	
Sep											93 806.9	
Oct											86 546.9	
Nov											98 150.8	
Dec											85 991.6	
<b>YTD 2010</b>	<b>125</b>	<b>441 625.9</b>	<b>1 652.7</b>	<b>40 604.5</b>	<b>44 311.3</b>	<b>1 412.3</b>	<b>45 782.5</b>	<b>2 849.4</b>	<b>29 014.3</b>	<b>607 252.9</b>	<b>1 190 977.1</b>	
<b>2010</b>	<b>124</b>	<b>505 669.5</b>	<b>1 910.0</b>	<b>39 882.5</b>	<b>42 319.4</b>	<b>2 078.2</b>	<b>37 237.8</b>	<b>3 312.9</b>	<b>20 312.8</b>	<b>652 723.2</b>		
+/- %		-12.7%	-13.5%	1.8%	4.7%	-32.0%	22.9%	-14.0%	42.8%	-7.0%		

## SIX Swiss Exchange/Scoach

No. of trades												
Month	Trading days	Domestic shares	Foreign shares	Domestic CHF bonds	Foreign CHF bonds	International bonds	ETFs	Investment Funds & ETSFs & ETPs	Structured products and warrants	Total 2011	Total 2010	+/- %
Jan	21	2 902 552	18 747	13 352	30 656	6 084	78 956	14 295	124 451	3 189 093	2 958 403	7.8%
Feb	20	2 782 546	17 104	12 721	30 843	4 588	74 874	12 659	129 309	3 064 644	2 928 018	4.7%
Mar	23	3 286 158	19 374	13 633	32 734	4 073	91 104	15 057	146 584	3 608 717	2 933 827	23.0%
Apr	19	2 478 081	12 279	11 132	24 454	2 826	68 258	12 407	104 541	2 713 978	2 978 414	-8.9%
May	22	2 894 162	13 223	13 241	27 367	3 015	81 556	10 698	116 143	3 159 405	3 431 839	-7.9%
Jun	20	2 610 052	14 781	14 226	27 839	2 820	61 225	11 700	88 339	2 830 982	2 915 107	-2.9%
Jul											2 880 299	
Aug											2 718 098	
Sep											2 864 833	
Oct											2 805 748	
Nov											3 093 910	
Dec											2 469 893	
<b>YTD 2010</b>	<b>125</b>	<b>16 953 551</b>	<b>95 508</b>	<b>78 305</b>	<b>173 893</b>	<b>23 406</b>	<b>455 973</b>	<b>76 816</b>	<b>709 367</b>	<b>18 566 819</b>	<b>34 978 389</b>	
<b>2010</b>	<b>124</b>	<b>16 586 034</b>	<b>108 524</b>	<b>66 273</b>	<b>169 635</b>	<b>34 737</b>	<b>348 518</b>	<b>70 300</b>	<b>761 587</b>	<b>18 145 608</b>		
+/- %		2.2%	-12.0%	18.2%	2.5%	-32.6%	30.8%	9.3%	-6.9%	2.3%		

## SIX Swiss Exchange/Scoach

On-order book turnover in mio CHF											
Month	Domestic shares	Foreign shares	Domestic CHF bonds	Foreign CHF bonds	International bonds	ETFs	Investment Funds & ETSFs & ETPs	Structured products and warrants	Total 2011	Total 2010	+/- %
Jan	68 175.0	263.0	1 459.6	2 143.6	213.4	5 609.2	477.1	3 794.4	82 135.4	87 358.0	-6.0%
Feb	70 738.3	296.4	1 300.8	2 039.3	170.0	4 958.8	395.1	4 109.3	84 008.0	89 929.4	-6.6%
Mar	84 314.9	304.4	1 269.5	2 340.5	146.9	6 836.9	462.9	5 251.5	100 927.6	88 876.2	13.6%
Apr	60 956.4	226.7	1 054.5	1 703.1	106.6	5 209.8	355.5	4 434.4	74 046.8	86 559.7	-14.5%
May	68 787.6	249.6	2 342.1	2 057.0	128.7	6 173.6	375.0	4 430.2	84 543.8	95 813.2	-11.8%
Jun	58 175.8	216.4	1 517.6	2 007.1	123.3	4 543.5	376.6	3 045.8	70 006.2	78 873.9	-11.2%
Jul										73 330.3	
Aug										68 636.8	
Sep										76 392.7	
Oct										71 091.5	
Nov										82 637.8	
Dec										67 304.7	
<b>YTD 2010</b>	<b>411 148.0</b>	<b>1 556.6</b>	<b>8 944.2</b>	<b>12 290.5</b>	<b>888.8</b>	<b>33 331.9</b>	<b>2 442.3</b>	<b>25 065.6</b>	<b>495 667.9</b>	<b>966 804.3</b>	
<b>2010</b>	<b>452 091.5</b>	<b>1 845.5</b>	<b>8 945.6</b>	<b>12 196.4</b>	<b>1 744.6</b>	<b>29 125.8</b>	<b>2 561.0</b>	<b>18 900.2</b>	<b>527 410.5</b>		
+/- %	-9.1%	-15.7%	0.0%	0.8%	-49.1%	14.4%	-4.6%	32.6%	-6.0%		

## SIX Swiss Exchange/Scoach

On-order book trades											
Month	Domestic shares	Foreign shares	Domestic CHF bonds	Foreign CHF bonds	International bonds	ETFs	Investment Funds & ETSFs &	Structured products and warrants	Total 2011	Total 2010	+/- %
Jan	2 878 971	18 727	11 108	26 692	5 907	78 418	14 194	121 893	3 155 910	2 939 463	7.4%
Feb	2 764 074	17 087	10 717	26 956	4 114	74 266	12 607	126 895	3 036 716	2 907 569	4.4%
Mar	3 267 629	19 334	11 366	28 581	3 539	90 418	14 919	143 642	3 579 428	2 911 817	22.9%
Apr	2 463 214	12 215	9 299	21 297	2 673	67 749	12 343	102 751	2 691 541	2 957 758	-9.0%
May	2 878 897	13 195	10 971	23 413	2 827	80 687	10 577	113 722	3 134 289	3 411 280	-8.1%
Jun	2 598 381	14 738	11 509	23 858	2 636	60 246	11 602	86 190	2 809 160	2 893 715	-2.9%
Jul										2 862 857	
Aug										2 703 483	
Sep										2 852 244	
Oct										2 789 002	
Nov										3 073 945	
Dec										2 448 646	
YTD 2010	16 851 166	95 296	64 970	150 797	21 696	451 784	76 242	695 093	18 407 044	34 751 779	
2010	16 516 883	108 408	54 406	148 425	33 843	346 392	69 534	743 711	18 021 602		
+/- %	2.0%	-12.1%	19.4%	1.6%	-35.9%	30.4%	9.6%	-6.5%	2.1%		

## SIX Swiss Exchange/Scoach

Tradable securities (listed and non listed)			
Listed securities		Nb Of Issuers	Nb Of Securities
Equity Market	Swiss	215	235
	Swiss blue chip shares	30	38
	Foreign	44	46
	<b>Total</b>		319
Bond Market	Domestic CHF bonds		548
	Foreign CHF bonds		974
	Listed international bonds		37
	<b>Total</b>		1 559
Fund Market	ETPs		33
	ETFs	20	582
	ETSF		4
	Funds	18	22
	<b>Total</b>		641
Structured products & warrants Market	Leverage		24 068
	Participation		2 724
	Yield optimisation		6 471
	Capital protection		1 178
	<b>Total</b>		34 441
<b>Non listed securities</b>		-	<b>Nb Of Securities</b>
Bond Market	Domestic CHF bonds		12
	Foreign CHF bonds		18
	Non-listed international bonds		3 632
	<b>Total</b>		3 662

## SIX Swiss Exchange/Scoach

Leading indices									
Equity indices	ISIN	Symbol	High	Low	Close current month	Close previous month	Month-on-month performance	Market value mio CHF Free Float adjusted	% of SPI value
SMI® PR	CH0009980894	SMI	6 567.32	5 961.97	6 187.07	6 554.71	-5.61%	748 791.17	81.43%
SMI® TR	CH0000222130	SMIC	10 678.47	9 696.07	10 062.16	10 657.97	-5.59%	748 791.17	81.43%
SLI® TR	CH0030252909	SLIC	1 290.78	1 164.60	1 216.28	1 288.61	-5.61%	405 307.66	44.08%
SLI® PR	CH0030252883	SLI	1 023.97	923.41	964.38	1 022.25	-5.66%	405 307.66	44.08%
SMIM® PR	CH0019399838	SMIM	1 411.05	1 270.62	1 322.34	1 404.86	-5.87%	98 420.75	10.70%
SMIM® TR	CH0019399820	SMIMC	1 685.23	1 521.34	1 583.26	1 677.83	-5.64%	98 420.75	10.70%
SPI® PR	CH0000222353	SPIX	416.64	379.34	392.86	416.45	-5.66%	919 505.92	100.00%
SPI® TR	CH0009987501	SXGE	6 025.88	5 488.84	5 684.50	6 023.04	-5.62%	919 505.92	100.00%
SPI EXTRA® PR	CH0017811008	SPIEXX	172.57	156.45	162.00	172.09	-5.86%	158 761.63	17.27%
SPI EXTRA® TR	CH0017810976	SPIEX	2 129.96	1 934.32	2 002.94	2 124.03	-5.70%	158 761.63	17.27%
SPI® Middle & Large PR	CH0000630332	SOCIX	415.70	378.37	391.87	415.43	-5.67%	889 883.13	96.78%
SPI® Middle & Large TR	CH0000629870	SOCI	6 012.48	5 474.99	5 670.34	6 008.66	-5.63%	889 883.13	96.78%
SPI® Small & Middle PR	CH0000630324	SNCIX	619.02	561.21	581.12	617.30	-5.86%	158 761.63	17.27%
SPI® Small & Middle TR	CH0000629854	SNCI	8 574.42	7 786.85	8 063.09	8 550.56	-5.70%	158 761.63	17.27%
SXI LIFE SCIENCES® PR	CH0017810760	SLIFEX	123.48	110.22	114.03	123.31	-7.52%	18 818.89	//
SXI LIFE SCIENCES® TR	CH0017810737	SLIFE	1 413.56	1 263.60	1 307.21	1 411.56	-7.39%	18 818.89	//
SXI Bio+Medtech® PR	CH0017811156	SBIOMX	124.04	109.88	114.15	123.43	-7.52%	6 983.83	//
SXI Bio+Medtech® TR	CH0017810794	SBIOM	1 371.29	1 216.50	1 263.75	1 364.59	-7.39%	6 983.83	//
Bond indices	ISIN	Symbol	High	Low	Close current month	Close previous month	Month-on-month performance	Market value mio CHF incl. accrued interest	
SBI® AAA-BBB Total Return	CH0027441887	SBR14T	116.87	115.59	116.33	115.79	0.47%	462 919.65	//
SBI® Domestic AAA-BBB Total Return	CH0027441937	SBD14T	118.81	117.28	118.18	117.52	0.56%	226 223.83	//
SBI® Foreign AAA-BBB Total Return	CH0027441978	SBF14T	114.68	113.63	114.21	113.78	0.38%	236 692.35	//
SBI® AAA-A Total Return	CH0027441705	SBR13T	116.58	115.27	116.03	115.47	0.48%	443 620.97	//
SBI® Domestic AAA-A Total Return	CH0027441770	SBD13T	118.74	117.19	118.10	117.44	0.56%	216 910.48	//
SBI® Foreign AAA-A Total Return	CH0027441820	SBF13T	114.22	113.13	113.76	113.29	0.41%	226 712.91	//



## SIX Swiss Exchange/Scoach

### Trading participants SIX Swiss Exchange

	CH	GB	DE	FR	NL	LI	AT	SE	IE	LU	Total 2011	2010
Jan	60	26	14	5	6	1	1	2	3	1	119	100
Feb	60	28	14	5	5	1	1	2	3	1	120	100
Mar	61	28	14	6	6	1	1	2	3	1	123	99
Apr	59	31	14	7	6	1	1	2	3	1	125	110
May	58	33	14	7	6	1	1	2	3	1	126	112
Jun	59	33	14	7	6	1	1	2	3	1	127	111
Jul												112
Aug												112
Sep												113
Oct												115
Nov												116
Dec												119

### Trading participants on Swiss Blue Chip Segment

	CH	GB	DE	FR	NL	LI	AT	SE	IE	LU	Total 2011	2010
Jan	59	28	12	5	6	1	1	2	3		117	112
Feb	60	29	12	5	5	1	1	2	3		118	111
Mar	61	28	14	6	6	1	1	2	3	1	123	109
Apr	59	31	14	7	6	1	1	2	3	1	125	111
May	58	33	14	7	6	1	1	2	3	1	126	111
Jun	59	33	14	7	6	1	1	2	3	1	127	110
Jul												111
Aug												112
Sep												112
Oct												113
Nov												114
Dec												116

## Swiss Blue Chip Shares

Turnover in mio CHF			
Month	Total 2011	Total 2010	+/- %
Jan	66 087.1	82 533.7	-19.93%
Feb	69 077.4	84 027.2	-17.79%
Mar	80 024.4	81 408.4	-1.70%
Apr	57 493.1	72 792.4	-21.02%
May	65 111.8	77 129.1	-15.58%
Jun	55 359.6	65 395.8	-15.35%
Jul		63 563.9	
Aug		55 661.2	
Sep		63 869.0	
Oct		57 447.9	
Nov		64 622.2	
Dec		53 189.3	
<b>Total</b>	<b>393 153.4</b>	<b>821 640.0</b>	

No. of trades			
Month	Total 2011	Total 2010	+/- %
Jan	2 198 667	2 286 472	-3.84%
Feb	2 111 224	2 297 685	-8.12%
Mar	2 409 465	2 171 263	10.97%
Apr	1 821 098	2 136 395	-14.76%
May	2 148 364	2 513 611	-14.53%
Jun	1 879 109	2 122 331	-11.46%
Jul		2 158 729	
Aug		1 999 709	
Sep		2 085 455	
Oct		2 011 575	
Nov		2 148 986	
Dec		1 658 393	
<b>Total</b>	<b>12 567 927</b>	<b>25 590 604</b>	

## Swiss Blue Chip Shares

On-order book turnover in mio CHF			
Month	Total 2011	Total 2010	+/- %
Jan	60 889.7	71 590.6	-14.95%
Feb	64 196.5	74 524.2	-13.86%
Mar	76 085.3	71 084.5	7.04%
Apr	54 939.5	66 248.8	-17.07%
May	61 818.9	73 260.0	-15.62%
Jun	52 026.6	60 043.1	-13.35%
Jul		58 680.5	
Aug		53 168.0	
Sep		59 633.8	
Oct		53 771.8	
Nov		61 320.4	
Dec		49 155.7	
<b>Total</b>	<b>369 956.5</b>	<b>752 481.3</b>	

No. of on-order book trades			
Month	Total 2011	Total 2010	+/- %
Jan	2 177 844	2 277 403	-4.37%
Feb	2 095 759	2 287 300	-8.37%
Mar	2 395 909	2 160 469	10.90%
Apr	1 810 817	2 126 471	-14.84%
May	2 137 130	2 505 189	-14.69%
Jun	1 872 205	2 114 097	-11.44%
Jul		2 152 783	
Aug		1 996 043	
Sep		2 081 452	
Oct		2 003 644	
Nov		2 139 305	
Dec		1 647 068	
<b>Total</b>	<b>12 489 664</b>	<b>25 491 224</b>	

## Swiss Blue Chip Shares

Tradable securities on Swiss Blue Chip Segment	
Tradable securities at month end	Swiss Blue Chip Shares
Total	38

## SIX Swiss Exchange

Tradable securities (listed and non listed)				
Listed securities		At month-end Previous month		Change +/-
Equity Market	Main Market	193	194	- 1
	Local Caps	51	50	+ 1
	Investment Companies	26	27	- 1
	Real Estate	11	11	0
	Swiss blue chip shares	38	39	- 1
	<b>Total</b>	<b>319</b>	<b>321</b>	<b>- 2</b>
Bond Market	Main Market	1 491	1 484	+ 7
	Listed international bonds	37	37	0
	<b>Total</b>	<b>1 528</b>	<b>1 521</b>	<b>+ 7</b>
Fund Market	ETP	33	33	0
	ETFs	582	566	+ 16
	ETSF	4	4	0
	Funds	22	22	0
	<b>Total</b>	<b>641</b>	<b>625</b>	<b>+ 16</b>
Non listed securities		At month-end Previous month		change +/-
Bond Market	Domestic CHF bonds	12	12	0
	Foreign CHF bonds	18	18	0
	Non-listed international bonds	3 632	3 644	- 12
	<b>Total</b>	<b>3 662</b>	<b>3 674</b>	<b>- 12</b>

## Equities SIX Swiss Exchange

### Top 50 Swiss Equities

Rank	Name	ISIN	Number of trades	Volume	Turnover in mio CHF
1.	NESTLE N	CH0038863350	102 496	161 009 867	8 486.01
2.	NOVARTIS N	CH0012005267	113 213	137 477 803	7 107.94
3.	ROCHE GS	CH0012032048	105 168	38 537 541	5 442.90
4.	CS GROUP N	CH0012138530	150 193	137 274 900	4 612.69
5.	UBS N	CH0024899483	143 558	260 678 014	3 973.79
6.	ABB LTD N	CH0012221716	124 320	160 684 782	3 441.55
7.	ZURICH FINANCIAL N	CH0011075394	103 362	14 514 949	3 124.12
8.	SYNGENTA N	CH0011037469	89 728	7 683 237	2 145.28
9.	RICHEMONT	CH0045039655	79 969	34 564 636	1 823.62
10.	HOLCIM N	CH0012214059	69 962	23 854 066	1 506.80
11.	SWATCH GROUP I	CH0012255151	76 898	3 641 122	1 474.00
12.	SWISS RE N	CH0126881561	63 693	26 584 686	1 268.94
13.	NESTLE N 2.LINIE	CH0043286878	3 743	19 710 000	1 037.66
14.	SYNTHESE N	US87162M4096	28 392	6 329 500	930.84
15.	ADECCO N	CH0012138605	52 673	16 860 252	905.03
16.	CLARIANT N	CH0012142631	59 800	49 725 306	850.12
17.	SWISSCOM N	CH0008742519	41 366	1 933 986	745.86
18.	JULIUS BAER N	CH0102484968	48 418	17 173 481	593.21
19.	SULZER N	CH0038388911	47 802	3 687 648	510.08
20.	ACTELION N	CH0010532478	44 940	11 830 744	498.31
21.	LONZA N	CH0013841017	38 214	7 550 964	498.11
22.	SGS N	CH0002497458	30 284	310 079	497.41
23.	TRANSOCEAN N	CH0048265513	30 247	9 152 301	487.71
24.	GIVAUDAN N	CH0010645932	27 623	533 185	478.31
25.	LOGITECH N	CH0025751329	43 690	47 635 863	466.52

Rank	Name	ISIN	Number of trades	Volume	Turnover in mio CHF
26.	SONOVA N	CH0012549785	38 231	5 433 735	455.47
27.	GALENICA N	CH0015536466	17 693	813 095	447.60
28.	MEYER BURGER N	CH0108503795	42 582	11 534 963	406.86
29.	KUEHNE+NAGEL INT N	CH0025238863	31 518	2 957 735	373.70
30.	TEMENOS N	CH0012453913	30 036	13 920 934	362.84
31.	BALOISE N	CH0012410517	32 199	4 145 951	358.52
32.	SWISS LIFE HOLDING AG N	CH0014852781	24 363	2 511 065	340.05
33.	SCHWEIZ RUECK N	CH0012332372	17 865	6 970 280	338.95
34.	GEBERIT N	CH0030170408	24 829	1 720 627	336.77
35.	GAM N	CH0102659627	24 540	23 273 515	332.15
36.	NOBEL BIO CARE N	CH0037851646	29 133	19 446 705	330.44
37.	CS ETF (CH) on SMI	CH0008899764	2 899	4 517 402	281.77
38.	NOVARTIS N 2. LINIE	CH0038459415	442	5 100 000	266.32
39.	SIKA I	CH0000587979	21 493	128 633	263.19
40.	SCHINDLER PS	CH0024638196	25 488	2 379 253	242.43
41.	OC OERLIKON N	CH0000816824	20 824	34 162 908	225.42
42.	ZKB GOLD ETF	CH0024391002	1 832	48 238	195.77
43.	DUFREY N	CH0023405456	17 106	1 768 206	181.78
44.	STRAUMANN N	CH0012280076	20 966	833 374	178.16
45.	FISCHER N	CH0001752309	18 705	372 297	173.76
46.	RIETER N	CH0003671440	12 122	746 347	171.88
47.	ARYZTA N	CH0043238366	18 369	3 693 046	167.88
48.	SWISS PRIME SITE N	CH0008038389	15 788	2 215 120	160.12
49.	PARTNERS GROUP N	CH0024608827	14 116	1 036 274	160.10
50.	EGL I	CH0003288229	629	178 159	150.43

Turnover in % of total  
mio CHF

Top 10	41 664.69	63.43%
Top 50	59 809.17	91.05%
Total	65 688.31	100.00%

## Equities SIX Swiss Exchange

Top 50 Foreign Equities					
Rank	Name	ISIN	Number of trades	Volume	Turnover in mio CHF
1.	ISHARES S&P 500	IE0031442068	1 345	28 414 178	305.76
2.	ISHARES MSCI EMG	IE00B0M63177	1 616	6 543 909	244.33
3.	DB X-TR MSCI EM	LU0292107645	2 053	4 902 629	175.80
4.	ISHARES MSCI WORLD	IE00B0M62Q58	685	5 563 880	129.12
5.	XSTRATA	GB0031411001	4 973	6 861 002	122.50
6.	CS ETF (IE) on MSCI USA	IE00B52SFT06	65	1 254 377	116.02
7.	DB X-TR MSCI TAIWAN	LU0292109187	126	533 906	92.65
8.	CS ETF MSCI EMERGING	LU0254097446	1 025	871 281	84.34
9.	UBS-ETF MSCI USA	LU0136234654	1 693	735 229	76.64
10.	DB X-TR MSCI USA	LU0274210672	976	2 925 194	75.87
11.	CS ETF (IE) on MSCI Japan	IE00B53QDK08	257	858 709	68.03
12.	POWERSHARE EQQQ	IE0032077012	305	1 405 998	66.37
13.	UBS-ETF EUSTOXX50	LU0136234068	419	1 679 468	57.82
14.	UBS-ETF MSCI EMU	LU0147308422	571	525 553	57.46
15.	ISHARES MSCI JAPAN	IE00B02KXH56	556	6 628 445	56.48
16.	ISHARES MSCI NORTH AMERICA	IE00B14X4M10	565	2 451 299	53.14
17.	DB X-TR MSCI WLD	LU0274208692	140	1 903 950	50.96
18.	CS ETF (IE) on S&P 500	IE00B5BMR087	794	530 987	49.42
19.	CS ETF MSCI EMU Large Cap	LU0154139132	529	431 399	46.22
20.	CS ETF (IE) on Nasdaq 100	IE00B53SZB19	499	451 017	45.29
21.	ISHARES FTSE XINHUA	IE00B02KXK85	312	442 775	45.26
22.	UBS-ETF MSCI World I	LU0446735416	53	402	44.58
23.	UBS-ETF FTSE 100 SF-A	IE00B3X0KQ36	673	843 798	44.56
24.	CS ETF (IE) on MSCI USA LC	IE00B3VWLJ14	71	408 570	42.08
25.	LYXOR ETF EUROMTS AAA GOVT BD	FR0010820258	5	310 550	41.02

Rank	Name	ISIN	Number of trades	Volume	Turnover in mio CHF
26.	UBS ETF - MSCI CANADA SF A CAD	IE00B5TZCY80	1 006	1 060 084	40.51
27.	Lyxor MSCI AC ASIA-PACIFIC	FR0010581439	133	953 666	38.73
28.	DB X-TR MSCI KOREA	LU0292100046	191	717 449	37.44
29.	Lyxor COMMODITIES CRB	FR0010318998	277	1 340 538	37.22
30.	CS ETF (IE) on MSCI EMU	IE00B53QG562	734	457 996	36.83
31.	UBS-ETF EUSTOXX50 I	LU0155367302	95	1 057	36.26
32.	Lyxor MSCI INDIA	FR0010375766	272	2 655 778	35.71
33.	ISHARES MSCI BRAZIL	IE00B0M63516	739	722 645	35.12
34.	INTL MINERALS N	CA4598751002	2 653	5 264 747	34.78
35.	ISHARES MSCI FE JP	IE00B0M63730	459	802 249	31.30
36.	ISHARES \$ TIPS	IE00B1FZSC47	58	207 355	30.82
37.	CS ETF (IE) on MSCI Japan LC	IE00B3VWM213	321	360 248	29.44
38.	ISHARES FTSE BRIC 50	IE00B1W57M07	298	1 079 319	28.31
39.	ISHARES \$ TRSRY BND 7-10	IE00B1FZS798	141	178 897	27.09
40.	AMUNDI ETF MSCI EMERGING MARK.	FR0010959692	51	7 394 513	27.01
41.	ComStage DAX	LU0378438732	32	308 892	26.63
42.	Lyxor EURO STOXX 50	FR0007054358	149	753 340	25.81
43.	Lyxor RUSSIA	FR0010339457	307	596 195	24.73
44.	M ACC J R II COMM C	LU0249326488	123	755 454	24.38
45.	Lyxor MSCI WORLD	FR0010372201	77	206 221	22.99
46.	DB X-TR MSCI EM ASIA	LU0292107991	290	684 497	22.47
47.	DB X-TR MSCI BRAZIL	LU0292109344	182	388 384	22.36
48.	ISHARES \$ TREASURY BOND 1-3	IE00B14X4S71	289	194 699	21.63
49.	UBS-ETF MSCI JAPAN	LU0136240974	1 506	783 097	20.93
50.	ISHARES MSCI TAIWAN	IE00B0M63623	177	659 207	20.64

Turnover in % of total  
mio CHF

Top 10	1 423.02	34.93%
Top 50	2 930.88	71.95%
Total	4 073.73	100.00%

## Equities SIX Swiss Exchange

SMI® index constituents and related turnover												
Name	ISIN	Stock prices in CHF					Capitalisation in mio CHF & stock weights				Turnover in mio CHF	
		Monthly high	High date	Monthly low	Low date	Monthly close	No of securities outstanding	Free Float	Market capitalisation free float adjusted	Weight	Current month	Year-to-date
NESTLE N	CH0038863350	55.00	01.06.	51.15	23.06.	52.25	3 465 000 000	100.00%	181 046.25	24.18%	8 486.01	54 675.42
NOVARTIS N	CH0012005267	55.05	01.06.	49.56	24.06.	51.50	2 637 623 000	93.55%	127 076.06	16.97%	7 107.94	51 061.39
ROCHE GS	CH0012032048	149.80	01.06.	135.70	24.06.	140.70	702 562 700	100.00%	98 850.57	13.20%	5 442.90	39 861.44
UBS N	CH0024899483	16.55	01.06.	14.37	27.06.	15.33	3 830 933 201	93.55%	54 940.24	7.34%	3 973.79	27 780.00
ABB LTD N	CH0012221716	22.94	01.06.	20.53	23.06.	21.80	2 308 782 064	100.00%	50 331.45	6.72%	3 441.55	21 996.08
CS GROUP N	CH0012138530	36.80	01.06.	31.34	27.06.	32.70	1 186 204 981	93.83%	36 395.63	4.86%	4 612.69	34 223.05
ZURICH FINANCIAL N	CH0011075394	229.00	01.06.	202.80	27.06.	212.60	146 617 984	100.00%	31 170.98	4.16%	3 124.12	22 496.21
RICHEMONT	CH0045039655	55.75	01.06.	50.10	20.06.	55.05	522 000 000	100.00%	28 736.10	3.84%	1 823.62	12 615.16
SYNGENTA N	CH0011037469	295.80	01.06.	267.50	20.06.	283.80	94 599 849	100.00%	26 847.44	3.59%	2 145.28	14 131.25
TRANSOCEAN N	CH0048265513	59.45	01.06.	49.58	27.06.	54.70	335 235 298	100.00%	18 337.37	2.45%	487.71	4 779.69
SWISS RE N	CH0126881561	50.95	01.06.	44.44	28.06.	47.21	370 704 633	92.28%	16 149.89	2.16%	1 268.94	1 786.10
HOLCIM N	CH0012214059	68.40	01.06.	59.90	28.06.	63.45	327 086 376	75.27%	15 621.26	2.09%	1 506.80	11 787.61
SWATCH GROUP I	CH0012255151	426.40	01.06.	385.10	17.06.	423.80	30 840 000	100.00%	13 069.99	1.75%	1 474.00	10 782.92
SYNTHESE N	US87162M4096	148.80	03.06.	144.80	23.06.	147.90	118 777 075	60.36%	10 603.52	1.42%	930.84	7 840.60
SGS N	CH0002497458	1 695.00	01.06.	1 550.00	20.06.	1 596.00	7 822 436	70.04%	8 744.22	1.17%	497.41	3 697.85
SWISSCOM N	CH0008742519	393.10	01.06.	374.30	28.06.	385.50	51 801 943	43.06%	8 598.93	1.15%	745.86	5 660.86
JULIUS BAER N	CH0102484968	37.46	01.06.	33.22	23.06.	34.73	206 630 756	100.00%	7 176.29	0.96%	593.21	4 043.72
ADECCO N	CH0012138605	58.35	01.06.	51.05	24.06.	53.90	189 263 506	67.91%	6 927.70	0.93%	905.03	7 013.54
ACTELION N	CH0010532478	46.62	01.06.	38.20	29.06.	41.41	130 108 464	92.09%	4 961.62	0.66%	498.31	4 596.09
LONZA N	CH0013841017	74.10	01.06.	60.65	28.06.	65.80	52 920 140	92.06%	3 205.66	0.43%	498.11	3 164.06
No. of constituents:	20					Totals >	16 715 514 406		748 791.17	100.00%	49 564.10	343 993.03

Previous SMI® index constituents and related turnover												
		Monthly high	High date	Monthly low	Low date	Monthly close	No of securities outstanding	Free Float	Market capitalisation free float adjusted	Weight	Current month	Year-to-date
SWISS RE N	CH0012332372	50.85	01.06.	43.77	28.06.							9 487.92



## Equities SIX Swiss Exchange

SLI® index constituents and related turnover												
Name	ISIN	Stock prices in CHF					Capping & stock weights				Turnover in mio CHF	
		Monthly high	High date	Monthly low	Low date	Monthly close	No of securities outstanding	Free Float	Capped	Weight	Current month	
NOVARTIS N	CH0012005267	55.05	01.06.	49.56	24.06.	51.50	2637 623 000	93.55%	0.289081320	9.06%	7 107.94	
UBS N	CH0024899483	16.55	01.06.	14.37	27.06.	15.33	3830 933 201	93.55%	0.665614740	9.02%	3 973.79	
ROCHE GS	CH0012032048	149.80	01.06.	135.70	24.06.	140.70	702 562 700	100.00%	0.369459900	9.01%	5 442.90	
NESTLE N	CH0038863350	55.00	01.06.	51.15	23.06.	52.25	3465 000 000	100.00%	0.199811640	8.93%	8 486.01	
RICHEMONT	CH0045039655	55.75	01.06.	50.10	20.06.	55.05	522 000 000	100.00%	0.673380360	4.77%	1 823.62	
ABB LTD N	CH0012221716	22.94	01.06.	20.53	23.06.	21.80	2308 782 064	100.00%	0.366506870	4.55%	3 441.55	
SYNGENTA N	CH0011037469	295.80	01.06.	267.50	20.06.	283.80	94 599 849	100.00%	0.684505510	4.53%	2 145.28	
TRANSOCEAN N	CH0048265513	59.45	01.06.	49.58	27.06.	54.70	335 235 298	100.00%	1.000000000	4.52%	487.71	
ZURICH FINANCIAL N	CH0011075394	229.00	01.06.	202.80	27.06.	212.60	146 617 984	100.00%	0.571573420	4.40%	3 124.12	
CS GROUP N	CH0012138530	36.80	01.06.	31.34	27.06.	32.70	1186 204 981	93.83%	0.476239940	4.28%	4 612.69	
SWISS RE N	CH0126881561	50.95	01.06.	44.44	28.06.	47.21	370 704 633	92.28%	1.000000000	3.98%	1 268.94	
HOLCIM N	CH0012214059	68.40	01.06.	59.90	28.06.	63.45	327 086 376	75.27%	1.000000000	3.85%	1 506.80	
SWATCH GROUP I	CH0012255151	426.40	01.06.	385.10	17.06.	423.80	30 840 000	100.00%	1.000000000	3.22%	1 474.00	
Weatherford International N	CH0038838394	16.96	01.06.	14.03	20.06.	15.76	758 446 637	100.00%	1.000000000	2.95%	48.32	
SYNTHE S N	US87162M4096	148.80	03.06.	144.80	23.06.	147.90	118 777 075	60.36%	1.000000000	2.62%	930.84	
SGS N	CH0002497458	1 695.00	01.06.	1 550.00	20.06.	1 596.00	7 822 436	70.04%	1.000000000	2.16%	497.41	
SWISSCOM N	CH0008742519	393.10	01.06.	374.30	28.06.	385.50	51 801 943	43.06%	1.000000000	2.12%	745.86	
GEBERIT N	CH0030170408	206.00	01.06.	187.90	27.06.	199.20	41 238 005	100.00%	1.000000000	2.03%	336.77	
GIVAUDAN N	CH0010645932	945.00	01.06.	861.50	27.06.	889.50	9 233 586	90.66%	1.000000000	1.84%	478.31	
JULIUS BAER N	CH0102484968	37.46	01.06.	33.22	23.06.	34.73	206 630 756	100.00%	1.000000000	1.77%	593.21	
KUEHNE+NAGEL INT N	CH0025238863	135.60	01.06.	120.70	20.06.	127.60	120 000 000	46.75%	1.000000000	1.77%	373.70	
ADECCO N	CH0012138605	58.35	01.06.	51.05	24.06.	53.90	189 263 506	67.91%	1.000000000	1.71%	905.03	
ACTELION N	CH0010532478	46.62	01.06.	38.20	29.06.	41.41	130 108 464	92.09%	1.000000000	1.22%	498.31	
BALOISE N	CH0012410517	90.55	01.06.	82.05	27.06.	86.75	50 000 000	100.00%	1.000000000	1.07%	358.52	
CLARIANT N	CH0012142631	19.05	07.06.	15.35	28.06.	16.07	295 751 085	89.52%	1.000000000	1.05%	850.12	
SONOVA N	CH0012549785	92.40	01.06.	76.05	27.06.	78.50	66 314 372	73.61%	1.000000000	0.95%	455.47	
SWISS LIFE HOLDING AG N	CH0014852781	142.80	01.06.	127.50	27.06.	137.90	32 081 054	85.68%	1.000000000	0.94%	340.05	
LONZA N	CH0013841017	74.10	01.06.	60.65	28.06.	65.80	52 920 140	92.06%	1.000000000	0.79%	498.11	
NOBEL BIOCARE N	CH0037851646	18.66	01.06.	15.90	17.06.	17.14	123 784 530	100.00%	1.000000000	0.52%	330.44	
LOGITECH N	CH0025751329	11.12	01.06.	8.49	28.06.	9.42	191 606 620	81.89%	1.000000000	0.36%	466.52	
No. of constituents:	30					Totals >	18403 970 295			100.00%	53 602.32	

Previous SLI® index constituents and related turnover												
Name	ISIN	Stock prices in CHF					Capping & stock weights				Turnover in mio CHF	
		Monthly high	High date	Monthly low	Low date	Monthly close	No of securities outstanding	Free Float	Capped	Weight	Current month	
PETROPLUS N	CH0027752242											
SWISS RE N	CH0012332372	50.85	01.06.	43.77	28.06.							

## Equities SIX Swiss Exchange

### SMIM® index constituents and related turnover

Name	ISIN	Stock prices in CHF					Capitalisation in mio CHF & stock weights				Turnover in mio CHF	
		Monthly high	High date	Monthly Low	Low date	Monthly close	No of securities outstanding	Free Float	Market capitalisation free float adjusted	Weight	Current month	Year-to-date
GEBERIT N	CH0030170408	206.00	01.06.	187.90	27.06.	199.20	41 238 005	100.00%	8 214.61	8.35%	336.77	2 810.36
GIVAUDAN N	CH0010645932	945.00	01.06.	861.50	27.06.	889.50	9 233 586	90.66%	7 446.15	7.57%	478.31	4 104.90
KUEHNE+NAGEL INT N	CH0025238863	135.60	01.06.	120.70	20.06.	127.60	120 000 000	46.75%	7 158.36	7.27%	373.70	2 399.18
SCHINDLER PS	CH0024638196	107.50	01.06.	99.50	16.06.	102.20	48 609 400	100.00%	4 967.88	5.05%	242.43	2 150.31
SIKA I	CH0000587979	2 196.00	01.06.	1 962.00	27.06.	2 027.00	2 151 199	100.00%	4 360.48	4.43%	263.19	1 814.67
BALOISE N	CH0012410517	90.55	01.06.	82.05	27.06.	86.75	50 000 000	100.00%	4 337.50	4.41%	358.52	2 463.44
CLARIANT N	CH0012142631	19.05	07.06.	15.35	28.06.	16.07	295 751 085	89.52%	4 254.63	4.32%	850.12	5 510.01
SWATCH GROUP N	CH0012255144	76.95	01.06.	68.40	17.06.	75.50	124 045 000	42.93%	4 020.57	4.09%	140.77	1 109.07
SWISS PRIME SITE N	CH0008038389	73.40	01.06.	70.60	27.06.	72.15	54 368 714	100.00%	3 922.70	3.99%	160.12	1 054.36
SONOVA N	CH0012549785	92.40	01.06.	76.05	27.06.	78.50	66 314 372	73.61%	3 831.90	3.89%	455.47	4 009.62
ARYZTA N	CH0043238366	47.95	01.06.	44.15	20.06.	45.05	85 044 795	100.00%	3 831.27	3.89%	167.88	1 344.12
SWISS LIFE HOLDING AG N	CH0014852781	142.80	01.06.	127.50	27.06.	137.90	32 081 054	85.68%	3 790.46	3.85%	340.05	2 781.47
LINDT N	CH0010570759	31 400.00	03.06.	29 285.00	16.06.	30 645.00	140 000	78.00%	3 346.43	3.40%	91.83	535.26
SULZER N	CH0038388911	156.50	03.06.	126.70	27.06.	136.80	34 262 370	68.80%	3 224.72	3.28%	510.08	2 832.91
GAM N	CH0102659627	16.30	01.06.	12.95	28.06.	13.80	206 630 756	100.00%	2 851.50	2.90%	332.15	1 636.15
PSP N	CH0018294154	82.30	07.06.	77.25	27.06.	79.85	45 867 891	76.87%	2 815.40	2.86%	135.75	927.48
GALENICA N	CH0015536466	586.50	06.06.	511.50	30.06.	538.00	6 500 000	74.52%	2 605.96	2.65%	447.60	1 944.57
LINDT PS	CH0010570767	2 743.00	07.06.	2 556.00	20.06.	2 620.00	906 588	100.00%	2 375.26	2.41%	99.12	719.68
HELVETIA HOLDING N	CH0012271687	376.00	01.06.	341.50	27.06.	360.00	8 652 875	69.91%	2 177.72	2.21%	94.31	644.20
PARGESA I	CH0021783391	81.65	01.06.	71.40	27.06.	77.90	77 214 700	35.32%	2 124.51	2.16%	70.21	581.71
NOBEL BIOCARE N	CH0037851646	18.66	01.06.	15.90	17.06.	17.14	123 784 530	100.00%	2 121.67	2.16%	330.44	3 345.87
VALIANT N	CH0014786500	128.00	30.06.	117.10	17.06.	126.00	15 792 461	100.00%	1 989.85	2.02%	136.34	476.29
TEMENOS N	CH0012453913	30.00	01.06.	23.15	27.06.	25.90	71 561 276	100.00%	1 853.44	1.88%	362.84	2 082.28
FISCHER N	CH0001752309	532.50	01.06.	411.00	27.06.	462.25	4 100 898	94.85%	1 798.01	1.83%	173.76	1 020.14
STRAUMANN N	CH0012280076	234.10	01.06.	196.50	27.06.	202.50	15 676 549	53.83%	1 708.83	1.74%	178.16	1 348.03
MEYER BURGER N	CH0108503795	38.80	01.06.	32.90	14.06.	37.15	45 733 027	100.00%	1 698.98	1.73%	406.86	2 068.18
BARRY CALLEBAUT N	CH0009002962	857.00	15.06.	805.00	27.06.	833.00	5 170 000	35.17%	1 514.63	1.54%	76.30	476.39
LOGITECH N	CH0025751329	11.12	01.06.	8.49	28.06.	9.42	191 606 620	81.89%	1 478.06	1.50%	466.52	3 687.48
PANALPINA N	CH0002168083	121.10	01.06.	106.60	27.06.	115.50	25 000 000	50.41%	1 455.59	1.48%	85.74	825.48
PETROPLUS N	CH0027752242	14.35	01.06.	11.45	28.06.	12.00	95 304 125	100.00%	1 143.65	1.16%	125.35	612.62
No. of constituents:	30					Totals >	1902 741 876		98 420.75	100.00%	8 290.71	57 316.21

### Previous SMIM® index constituents and related turnover

		Monthly high	High date	Monthly Low	Low date	Monthly close	No of securities outstanding	Free Float	Market capitalisation free float adjusted	Weight	Current month	Year-to-date
PETROPLUS N	CH0027752242											994.26

## Equities SIX Swiss Exchange

Top 50 Exchange Traded Funds (ETFs) (1)											
Rank	Name	Symbol	ISIN	Currency	Monthly high	Stock prices in trading currency				Turnover in mio CHF	
						High date	Monthly low	Low date	Monthly close	Current month	Year-to-date
1.	ISHARES S&P 500	IUSA	IE0031442068	USD	13.41	01.06.	12.56	16.06.	13.15	305.76	1 631.62
2.	CS ETF (CH) on SMI	CSSMI	CH0008899764	CHF	66.39	01.06.	60.32	23.06.	62.56	281.77	1 834.09
3.	ISHARES MSCI EMG	IEEM	IE00B0M63177	USD	46.28	01.06.	43.05	23.06.	45.56	244.33	1 307.22
4.	ZKB GOLD ETF	ZGLD	CH0024391002	CHF	4 125.42	01.06.	3 917.88	28.06.	4 009.71	195.77	1 526.16
5.	DB X-TR MSCI EM	XMEM	LU0292107645	USD	44.18	01.06.	41.12	20.06.	43.36	175.80	1 252.65
6.	ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	USD	28.80	01.06.	26.87	16.06.	28.28	129.12	709.89
7.	ZKB GOLD ETF (USD)	ZGLDUS	CH0047533549	USD	1 548.22	22.06.	1 481.00	27.06.	1 498.86	122.58	989.55
8.	ZKB SILVER ETF	ZSIL	CH0029792717	CHF	3 078.29	01.06.	2 628.00	28.06.	2 756.69	119.47	1 878.62
9.	CS ETF (IE) on MSCI USA	CSUS	IE00B52SFT06	USD	115.49	01.06.	108.06	16.06.	112.70	116.02	173.03
10.	JB PHYSICAL GOLD (CHF) A	JBGOCA	CH0044781232	CHF	1 719.99	22.06.	1 646.41	27.06.	1 663.00	113.12	547.92
11.	CS ETF (CH) on SMIM	CSSMIM	CH0019852802	CHF	144.50	01.06.	130.03	28.06.	135.58	111.71	842.25
12.	CS ETF II (CH) on Gold	CSGOLD	CH0104136236	USD	154.98	22.06.	148.38	27.06.	149.96	96.30	775.56
13.	DB X-TR MSCI TAIWAN	XMTW	LU0292109187	USD	20.67	07.06.	18.88	28.06.	19.36	92.65	176.01
14.	CS ETF MSCI EMERGING	CSEM	LU0254097446	USD	119.60	01.06.	110.91	23.06.	117.53	84.34	861.39
15.	UBS-ETF SMI	SMICHA	CH0017142719	CHF	66.55	01.06.	60.54	23.06.	62.81	76.80	617.36
16.	UBS-ETF MSCI USA	USAUSA	LU0136234654	USD	129.54	01.06.	121.18	20.06.	126.85	76.64	899.37
17.	DB X-TR MSCI USA	XMUS	LU0274210672	USD	32.24	01.06.	30.18	16.06.	31.63	75.87	585.35
18.	ZKB Gold ETF hedged (CHF)	ZGLDHC	CH0103326721	CHF	5 066.45	22.06.	4 845.91	27.06.	4 894.25	69.01	532.22
19.	CS ETF (IE) on MSCI Japan	CSJP	IE00B53QDK08	JPY	7 850.00	30.06.	7 418.00	17.06.	7 850.00	68.03	320.47
20.	POWERSHARE EQQQ	EQQQ	IE0032077012	USD	58.37	01.06.	53.62	20.06.	56.97	66.37	317.41
21.	ZKB Silver ETF (USD)	ZSILUS	CH0047533572	USD	3 784.99	01.06.	3 304.95	27.06.	3 436.77	62.61	789.60
22.	JB PHYSICAL GOLD (EUR) A	JBGMEA	CH0044781174	EUR	1 199.47	22.06.	1 146.06	27.06.	1 161.30	60.44	429.15
23.	JB PHYSICAL GOLD (USD) A	JBGOUA	CH0044781141	USD	1 539.40	22.06.	1 476.34	27.06.	1 492.68	58.02	636.08
24.	UBS-ETF EUSTOXX50	E50EUA	LU0136234068	EUR	29.34	01.06.	27.69	17.06.	29.04	57.82	236.08
25.	UBS-ETF MSCI EMU	EMUEUA	LU0147308422	EUR	93.51	01.06.	88.01	17.06.	92.14	57.46	293.02

## Equities SIX Swiss Exchange

### Top 50 Exchange Traded Funds (ETFs) (2)

Rank	Name	Symbol	ISIN	Currency	Stock prices in trading currency					Turnover in mio CHF	
					Monthly high	High date	Monthly low	Low date	Monthly close	Current month	Year-to-date
26.	ISHARES MSCI JAPAN	IJPN	IE00B02KXH56	JPY	843.00	30.06.	795.00	17.06.	840.00	56.48	484.92
27.	UBS IS-Gold (CHF) hedged ETF A	AUCHAH	CH0106027128	CHF	159.76	22.06.	152.63	27.06.	154.72	53.64	296.05
28.	ZKB Silver ETF (EUR)	ZSILEU	CH0047533556	EUR	2 620.00	01.06.	2 314.00	28.06.	2 352.62	53.27	553.01
29.	ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	USD	26.96	01.06.	25.17	16.06.	26.38	53.14	442.76
30.	ZKB GOLD ETF (EUR)	ZGLDEU	CH0047533523	EUR	1 077.57	16.06.	1 030.00	30.06.	1 030.60	52.57	438.12
31.	CS ETF (CH) on SLI	CSSLI	CH0031768937	CHF	105.00	01.06.	94.10	28.06.	98.21	51.92	321.51
32.	DB X-TR MSCI WLD	XMWO	LU0274208692	USD	33.19	01.06.	31.07	16.06.	32.69	50.96	282.23
33.	CS ETF (IE) on S&P 500	CSSPX	IE00B5BMR087	USD	115.99	01.06.	108.48	16.06.	113.68	49.42	346.64
34.	CS ETF MSCI EMU Large Cap	CSEMUL	LU0154139132	EUR	92.11	01.06.	86.63	27.06.	91.34	46.22	553.32
35.	CS ETF (IE) on Nasdaq 100	CSNDX	IE00B53SZB19	USD	125.65	01.06.	115.28	20.06.	122.68	45.29	153.49
36.	ISHARES FTSE XINHUA	FXC	IE00B02KXK85	USD	128.32	01.06.	116.49	23.06.	123.69	45.26	233.19
37.	UBS-ETF MSCI World I	WRDUSI	LU0446735416	USD	137 240.00	01.06.	129 130.00	23.06.	135 050.00	44.58	84.21
38.	UBS-ETF FTSE 100 SF-A	F1GBAS	IE00B3X0KQ36	GBP	39.75	01.06.	37.40	16.06.	39.25	44.56	1 296.12
39.	CS ETF II (CH) on Gold-hdg CHF	CGLDC	CH0104136285	CHF	156.41	22.06.	149.75	27.06.	151.47	42.17	284.55
40.	CS ETF (IE) on MSCI USA LC	CSUSL	IE00B3VWLJ14	USD	128.70	01.06.	121.25	23.06.	126.50	42.08	115.49
41.	LYXOR ETF EUROMTS AAA GOVT B	LYMAA	FR0010820258	EUR	110.08	23.06.	109.79	29.06.	109.79	41.02	41.05
42.	UBS ETF - MSCI CANADA SF A CAD	CACDAS	IE00B5TZCY80	CAD	47.10	01.06.	42.83	20.06.	44.82	40.51	304.72
43.	Lyxor MSCI AC ASIA-PACIFIC	LYAEJ	FR0010581439	USD	50.41	01.06.	46.80	20.06.	49.59	38.73	168.16
44.	JB PHYSICAL GOLD (USD) AX	JBGOUX	CH0044781257	USD	1 535.40	22.06.	1 479.17	27.06.	1 485.17	38.67	480.77
45.	DB X-TR MSCI KOREA	XMKO	LU0292100046	USD	64.28	01.06.	58.92	20.06.	63.32	37.44	134.94
46.	Lyxor COMMODITIES CRB	CRB	FR0010318998	USD	33.76	01.06.	31.28	27.06.	32.35	37.22	433.44
47.	CS ETF (IE) on MSCI EMU	CSEMU	IE00B53QG562	EUR	69.34	01.06.	65.35	16.06.	68.57	36.83	762.27
48.	UBS-ETF EUSTOXX50 I	E50EUI	LU0155367302	EUR	29 204.16	01.06.	27 800.00	27.06.	28 932.28	36.26	268.14
49.	Lyxor MSCI INDIA	LYINR	FR0010375766	USD	16.54	30.06.	15.27	20.06.	16.52	35.71	237.08
50.	UBS IS - Gold ETF (USD) A	AUUSA	CH0106027185	USD	155.09	22.06.	148.62	27.06.	150.15	35.45	363.46

## Equities SIX Swiss Exchange

Exchange Traded Products (ETPs)											
Rank	Name	Symbol	ISIN	Currency	Stock prices in trading currency					Turnover in mio CHF	
					Monthly high	High date	Monthly low	Low date	Monthly close	Current month	Year-to-date
1.	db Physical Gold ETC	XGLD	GB00B5840F36	USD	154.55	06.06.	150.78	24.06.	150.78	4.77	9.73
2.	Tracker Zert.auf Gold (USD)	GOLUS	CH0112464851	USD	1 549.56	01.06.	1 489.13	27.06.	1 505.83	4.75	36.65
3.	Source Agriculture T-ETC	SFARM	XS0417183406	USD	82.86	06.06.	73.85	30.06.	73.85	3.34	7.51
4.	Source Physical Gold P-ETC	SGLD	IE00B579F325	USD	154.39	06.06.	149.73	29.06.	150.21	2.70	12.83
5.	db Physical Silver ETC	XSIL	GB00B57Y9462	USD	369.95	07.06.	363.25	08.06.	363.25	2.34	38.87
6.	Source CrudeOil Enhanced T-ETC	SEWTI	XS0454792184	USD	199.31	01.06.	176.67	27.06.	184.91	1.80	11.23
7.	Source Wheat T-ETC	SWHEAT	XS0417182937	USD	21.38	22.06.	21.38	22.06.	21.38	1.71	3.32
8.	Tracker Zert.auf Gold (CHF)	GOLCH	CH0112464869	CHF	1 302.47	21.06.	1 257.11	29.06.	1 257.11	1.08	17.74
9.	db S&P GSCI Agriculture ETC	XET6	GB00B3S0JK55	USD	169.40	09.06.	150.00	30.06.	150.00	1.05	3.89
10.	Tracker Zert.auf Gold (EUR)	GOLEU	CH0112464877	EUR	1 079.50	22.06.	1 037.27	30.06.	1 037.27	0.99	7.75
11.	db S&P GSCI ETC	XET5	GB00B3WP6619	USD	127.63	30.06.	127.63	30.06.	127.63	0.53	0.58
12.	Source Sugar T-ETC	SSUGAR	XS0417181616	USD	27.14	23.06.	25.20	10.06.	27.14	0.44	0.55
13.	db Natural Gas Booster ETC	XCT2	GB00B438CS06	USD	82.77	16.06.	77.47	23.06.	77.47	0.34	1.22
14.	Source Corn T-ETC	SCORN	XS0417184552	USD	18.50	10.06.	18.50	10.06.	18.50	0.30	0.70
15.	Source Industrial Metals T-ETC	SIMETL	XS0417130381	USD	191.28	08.06.	187.60	17.06.	187.60	0.09	2.09
16.	db Physical Palladium ETC	XPAL	GB00B5VYVZ75	USD	75.46	24.06.	75.46	24.06.	75.46	0.00	0.02
17.	db Physical Platinum ETC	XPLA	GB00B57GJC05	USD	180.30	08.06.	180.30	08.06.	180.30	0.00	2.48

## Bonds SIX Swiss Exchange

### CHF bonds turnover by economic sector, in mio CHF

Domestic bonds	Year-to-date	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Government	21 487.4	3 856.8	2 951.3	3 913.4	2 875.0	4 046.5	3 844.5						
Regional States	1 489.8	218.0	293.0	322.7	183.4	215.6	257.1						
Municipalities	625.5	81.9	86.2	109.4	119.2	92.7	136.0						
Mortgage Institutes	5 835.6	764.2	1 110.2	1 111.8	844.3	975.3	1 029.9						
Banks	4 216.8	560.4	613.0	1 035.2	524.8	671.2	812.2						
Insurances	1 083.5	163.2	132.2	184.8	188.3	181.5	233.6						
Transport	0.0		0.0	0.0	0.0	0.0							
Utilities	520.1	134.3	104.8	61.0	39.9	84.2	95.9						
Retailers	399.2	73.7	72.1	67.9	59.7	59.0	66.8						
Misc. Sectors	4 356.7	678.8	567.8	659.1	527.9	735.3	1 187.7						
<b>Total Straight bonds</b>	<b>40 014.6</b>	<b>6 531.3</b>	<b>5 930.7</b>	<b>7 465.3</b>	<b>5 362.5</b>	<b>7 061.2</b>	<b>7 663.7</b>						
Convertible Bond	589.9	84.0	136.7	111.3	88.2	48.0	121.6						
Floater	0.0	0.0											
<b>Total Domestic CHF Bonds</b>	<b>40 604.5</b>	<b>6 615.3</b>	<b>6 067.4</b>	<b>7 576.6</b>	<b>5 450.7</b>	<b>7 109.3</b>	<b>7 785.3</b>						
Foreign bonds	Year-to-date	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Government	2 204.3	321.5	393.3	364.3	334.3	310.3	480.6						
Regional States	1 526.2	243.6	276.8	383.2	194.5	227.0	201.2						
Municipalities	177.5	20.0	28.8	53.0	38.0	18.8	18.9						
Mortgage Institutes	931.8	212.0	123.7	173.4	122.6	145.5	154.6						
Supranational Organisations	1 610.8	370.0	223.9	287.3	297.6	242.7	189.4						
Banks	22 311.3	3 709.4	3 884.3	3 935.6	3 140.7	3 758.4	3 882.8						
Insurances	761.1	148.0	138.9	113.7	108.4	107.3	144.8						
Transport	743.3	162.7	208.0	101.4	72.7	95.5	103.0						
Utilities	2 740.6	363.7	283.7	836.2	367.7	443.1	446.2						
Retailers	163.0	42.4	14.6	23.0	40.1	14.5	28.4						
Misc. Sectors	9 363.2	1 799.0	1 500.6	1 538.5	1 164.6	1 602.8	1 757.7						
<b>Total Straight bonds</b>	<b>42 533.2</b>	<b>7 392.3</b>	<b>7 076.5</b>	<b>7 809.7</b>	<b>5 881.2</b>	<b>6 965.9</b>	<b>7 407.7</b>						
Convertible Bond	506.8	82.9	129.1	73.8	86.0	74.1	60.8						
Floater	988.9	202.0	185.5	208.4	82.3	144.2	166.4						
Foreign Interest Payment Security	3.4	0.4	0.3	0.6	0.7	1.0	0.3						
Misc. bonds	279.0	39.6	24.6	29.2	27.7	117.1	40.7						
<b>Total Foreign CHF bonds</b>	<b>44 311.3</b>	<b>7 717.2</b>	<b>7 416.1</b>	<b>8 121.8</b>	<b>6 077.9</b>	<b>7 302.3</b>	<b>7 676.0</b>						
<b>Total domestic &amp; foreign bonds</b>	<b>84 915.8</b>	<b>14 332.5</b>	<b>13 483.4</b>	<b>15 698.4</b>	<b>11 528.6</b>	<b>14 411.5</b>	<b>15 461.3</b>						

## Bonds SIX Swiss Exchange

No. of listed CHF Bonds				
Domestic bonds	Sector	At month-end	Previous month	Change +/-
	Government	20	20	0
	Regional States	51	51	0
	Municipalities	33	32	+ 1
	Mortgage Institutes	116	115	+ 1
	Banks	146	144	+ 2
	Insurances	13	14	- 1
	Utilities	39	36	+ 3
	Retailers	11	11	0
	Misc. Sectors	97	93	+ 4
<b>Total straight Domestic Bonds</b>		<b>526</b>	<b>516</b>	<b>+ 10</b>
	Convertible Bond	10	10	0
<b>Total Domestic Bonds</b>		<b>536</b>	<b>526</b>	<b>+ 10</b>
Foreign bonds	Sector	At month-end	Previous month	Change +/-
	Government	26	27	- 1
	Regional States	46	46	0
	Municipalities	6	6	0
	Mortgage Institutes	22	22	0
	Supranational Organisations	35	35	0
	Banks	499	498	+ 1
	Insurances	10	13	- 3
	Transport	25	25	0
	Utilities	21	21	0
	Retailers	4	4	0
	Misc. Sectors	172	169	+ 3
<b>Total straight Foreign Bonds</b>		<b>866</b>	<b>866</b>	<b>0</b>
	Convertible Bond	6	7	- 1
	Floater	74	76	- 2
	Foreign Interest Payment Security	5	5	0
	Misc. bonds	5	5	0
<b>Total Foreign Bonds</b>		<b>956</b>	<b>959</b>	<b>- 3</b>
<b>Total Domestic &amp; Foreign Bonds</b>		<b>1 492</b>	<b>1 485</b>	<b>+ 7</b>

## Bonds SIX Swiss Exchange

### Top 50 CHF Bonds

Rank	Name	ISIN	Number of trades	Volume	Turnover in mio CHF
1.	2.75 EIDG JN 99-12	CH0008055649	388	1016 149 000	1 040.52
2.	4 EIDG 00-13	CH0010379300	229	401 589 000	425.77
3.	4.25 EIDG JA 94-14	CH0001480083	122	278 571 000	304.92
4.	2.25 EIDG 05-20	CH0021908907	217	248 677 000	261.89
5.	2 EIDG 10-21	CH0111999816	210	237 156 000	243.45
6.	4.25 EIDG JN 97-17	CH0006448424	112	196 855 000	230.93
7.	3 EIDG 03-18	CH0015221663	104	196 513 000	217.30
8.	2.50 HOLCIM 12	CH0021742017	35	212 675 000	217.20
9.	2.50 EIDG 03-16	CH0015633453	201	200 091 000	214.07
10.	3 EIDG 04-19	CH0018454253	118	191 098 000	212.98
11.	2 EIDG 05-14	CH0023139816	173	113 340 000	118.72
12.	2.50 OST 09-16	CH0103325715	38	96 920 000	102.63
13.	3 HOF 07-13	CH0028945811	30	96 045 000	99.70
14.	2.375 PB S382 04-12	CH0017980738	11	94 840 000	96.25
15.	2 EIDG 05-16	CH0022859612	120	84 672 000	88.62
16.	5.375 SCR11 11-99	CH0123693969	365	84 660 000	84.59
17.	3.625 GFE 10-16	CH0117367430	539	78 210 000	79.80
18.	1.75 ZKB S101 12	CH0021756363	44	74 580 000	75.58
19.	2.75 PZ S 369 06-12	CH0026113867	13	69 380 000	71.07
20.	2 EIDG 11-22	CH0127181011	65	67 097 000	68.29
21.	2.625 TOT 06 - 14	CH0026887239	78	64 795 000	68.10
22.	3.375 EDF 08-13	CH0048702341	110	64 200 000	67.81
23.	2.125 TEP 10-17	CH0110623722	140	91 225 000	67.40
24.	4 EIDG FE 98-23	CH0008435569	64	54 394 000	66.52
25.	2.875 EUF 05-30	CH0020469075	8	60 165 000	64.81

Rank	Name	ISIN	Number of trades	Volume	Turnover in mio CHF
26.	3.375 CAL 07-13	CH0032264910	44	59 915 000	61.82
27.	2.75 PLG 06-12	CH0025226413	26	60 530 000	61.54
28.	4 NG 08-11	CH0048074832	41	58 150 000	59.17
29.	3.75 EIDG 01-15	CH0012385586	90	52 997 000	59.04
30.	2.125 GRI 05-13	CH0021839524	167	80 230 000	58.14
31.	1.50 PB S510 10-15	CH0110172282	28	56 060 000	57.25
32.	2.25 OLH 13	CH0020444946	21	55 565 000	56.97
33.	4.50 MOSC 10-13	CH0116317121	486	57 615 000	56.96
34.	4 EIDG JA 98-49	CH0009755197	39	37 841 000	56.59
35.	3.50 EUR 02-12	CH0013573420	12	55 295 000	56.53
36.	4 TI KB 02-12	CH0013960080	15	54 070 000	55.66
37.	4 HOLCIM 09-18	CH0105202995	70	50 835 000	54.44
38.	2.50 RBK 09-13	CH0049757328	101	50 835 000	52.28
39.	4 PZ S338 01-13	CH0011889521	12	47 985 000	50.74
40.	4.25 UBS 08-13	CH0045569727	33	46 130 000	49.44
41.	1.625 ONT 09-14	CH0107212984	97	48 070 000	49.24
42.	2.75 PB S384 04-11	CH0018926649	17	48 820 000	48.88
43.	3.875 PB S359 01-12	CH0012302334	7	46 970 000	48.46
44.	2 CAL 10-15	CH0110741052	251	47 655 000	47.28
45.	4.875 CSN 08-18	CH0037972392	32	41 720 000	46.92
46.	2.25 BNG 05-14	CH0020610934	111	44 975 000	46.81
47.	2.875 COOP BK 06-16	CH0027548616	13	44 290 000	46.78
48.	1.875 DNB 11-16	CH0122758615	62	45 500 000	45.70
49.	4 EIDG AP 98-28	CH0008680370	53	35 635 000	45.59
50.	2.75 BNG 09-16	CH0049495598	23	42 805 000	45.59

Turnover in % of total  
mio CHF

Top 10	3 369.04	21.79%
Top 50	5 906.79	38.20%
Total	15 461.35	100.00%



## Bonds SIX Swiss Exchange

### International Bonds: on-order book turnover, in mio CHF

International bonds Trading Currency	Year-to-date	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
EUR	351.05	60.19	57.59	61.24	53.87	63.67	54.49						
USD	97.81	21.21	16.02	14.85	16.75	13.31	15.68						
GBP	48.72	14.10	10.57	6.13	2.49	6.44	8.99						
AUD	201.75	57.66	45.01	33.21	20.68	25.48	19.70						
NZD	53.74	20.75	13.68	12.20	2.69	2.83	1.59						
CAD	20.07	3.71	5.01	2.45	1.90	4.38	2.63						
SEK	13.84	3.18	2.57	1.80	1.23	1.48	3.58						
DKK	0.50	0.01		0.04		0.09	0.36						
Misc. Currencies	101.32	32.60	19.51	14.99	6.97	10.99	16.26						
<b>Total</b>	<b>888.80</b>	<b>213.42</b>	<b>169.97</b>	<b>146.91</b>	<b>106.58</b>	<b>128.66</b>	<b>123.27</b>						

### International Bonds: no. of on-order book trades

International bonds Trading Currency	Year-to-date	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
EUR	6 668	1 201	1 081	1 065	1 145	1 146	1 030						
USD	1 850	484	319	273	267	252	255						
GBP	1 099	259	193	188	100	119	240						
AUD	6 086	1 838	1 295	977	670	757	549						
NZD	2 212	895	537	476	124	109	71						
CAD	547	127	101	77	60	127	55						
SEK	455	132	87	60	59	39	78						
DKK	6	1		1		2	2						
Misc. Currencies	2 773	970	501	422	248	276	356						
<b>Total</b>	<b>21 696</b>	<b>5 907</b>	<b>4 114</b>	<b>3 539</b>	<b>2 673</b>	<b>2 827</b>	<b>2 636</b>						

## Bonds SIX Swiss Exchange

### Top 50 international bonds

Rank	Name	ISIN	Number of trades	Volume on order book	Turnover on order book in mio CHF
1.	6.50 GE 15 /EA	XS0628828161	71	2 084 000	1.86
2.	3 RABOBK 15 /EE	XS0487438979	50	1 200 000	1.46
3.	2 NESNVX 16 /EB	XS0641398788	12	1 504 000	1.26
4.	5.50 NESTLE 16 /EA	XS0582697941	36	1 334 000	1.19
5.	4 KFW 14 /EN	XS0449022226	10	7 700 000	1.19
6.	3.75 BMW 14 /EV	XS0638547199	18	8 270 000	1.09
7.	3.125 EIB 14 /EE	XS0408966199	14	841 000	1.03
8.	6.50 RABOBK 16 /EA	XS0593164519	38	1 119 000	1.02
9.	5.375 ITALY G 33/EB	US465410BG26	3	1 200 000	0.99
10.	5.875 COE 15 /EA	XS0484443188	14	1 099 000	0.98
11.	3 SFEFR 14 /EE	FR0010745695	3	785 000	0.97
12.	5.75 QCELLS 14 /EE	DE000A1AGZ06	8	1 400 000	0.95
13.	8 EIB 15 /EW	XS0543366164	10	1 830 000	0.95
14.	5.25 RENTEN 14 /EA	XS0422676865	33	1 065 000	0.95
15.	3.375 RABOBK 16 /EE	XS0240383603	24	768 000	0.94
16.	2.875 BNG 15 /EE	XS0455762640	21	702 000	0.86
17.	6 KFW 15 /EA	XS0480598480	9	937 000	0.85
18.	3.50 UBS 15 /EE	XS0526073290	10	676 000	0.82
19.	3 RDSALN 13 /EE	XS0428146442	20	623 000	0.76
20.	3.25 KFW 13 /EE	DE000A0E9DE7	2	600 000	0.76
21.	3.875 RABOBK 16 /EE	XS0619051971	13	607 000	0.75
22.	5.125 PIREL 16 /EE	XS0592703382	4	600 000	0.73
23.	5.25 DEPFA 11 /PF	DE0003510541	4	600 000	0.72
24.	2.25 SAPGR 13 /EE	XS0530320281	3	600 000	0.72
25.	6.125 RABOBK 15 /EA	XS0605658995	23	790 000	0.71

Rank	Name	ISIN	Number of trades	Volume on order book	Turnover on order book in mio CHF
26.	4 ICO 14 /EP	XS0435618557	10	513 000	0.68
27.	3.375 ONT 16 /EN	XS0570772391	4	4 450 000	0.68
28.	3.50 IBRD 14 /EV	XS0398811959	7	4 850 000	0.65
29.	5.25 BNG 12 /EA	XS0527644677	3	720 000	0.64
30.	4.375 RDSALN 18 /EE	XS0428147093	1	500 000	0.63
31.	3.75 BNG 14 /EE	XS0404219809	1	500 000	0.63
32.	4 GE 14 /EN	XS0548846137	13	3 960 000	0.62
33.	4.875 LBANK 12 /EB	US514890AG70	2	709 000	0.61
34.	6 RABOBK 13 /EA	XS0469009285	11	681 000	0.61
35.	4.375 ICO 14 /EE	XS0589735561	6	508 000	0.61
36.	5.375 GLENCR 11 /EE	XS0202202957	3	490 000	0.60
37.	3.75 RENTEN 13 /EE	XS0352745458	2	479 000	0.60
38.	3.125 HESSEN 14 /EE	DE000A0SLVZ0	6	476 000	0.58
39.	1.25 KFW 13 /EE	DE000A1DAMK4	14	486 000	0.58
40.	3.25 RABOBK 14 /EN	XS0516355749	19	3 780 000	0.58
41.	2.375 BNG 15 /EP	XS0544088114	30	414 000	0.57
42.	4.25 IADB G 15 /EB	US4581X0AH11	3	600 000	0.57
43.	2.875 GE 14 /EE	XS0553035840	12	451 000	0.55
44.	6.75 EIB 14 /EW	XS0580494689	2	1 070 000	0.54
45.	5.50 EIB 25 G /EP	XS0110373569	4	350 000	0.54
46.	5 RBS 13 /EB	US780097AN12	2	602 000	0.52
47.	5.50 EIB 11 /EP	XS0122271082	5	379 000	0.52
48.	2.25 RABOBK 14 /EP	XS0564161023	22	377 000	0.52
49.	4.25 BMW 14 /EN	XS0615962759	13	3 350 000	0.52
50.	5.50 RABOBK 12 /EA	XS0440737905	9	579 000	0.52

### Turnover on % of total order book

Top 10	12.08	9.91%
Top 50	39.19	32.18%
Total	121.80	100.00%

## Scoach Switzerland Ltd

### Turnover of structured products and warrants in mio CHF

	Capital Protection Product	Yield Enhancement Product	Participation Product	Leverage Product without Knock-Out	Leverage Product with Knock-Out	Various Products	Total 2011	Total 2010	+/- %
Jan	201.92	589.00	833.02	1 350.95	1 089.46	1.59	4 065.93	3 240.90	25.46%
Feb	198.28	582.47	975.37	1 407.16	1 205.81	3.44	4 372.52	3 207.77	36.31%
Mar	202.60	643.21	1 001.25	1 578.00	2 320.98	2.40	5 748.44	3 534.68	62.63%
Apr	180.82	445.93	934.48	1 015.00	2 408.07	2.31	4 986.62	3 686.81	35.26%
May	221.91	499.85	1 926.00	1 377.49	1 810.63	179.96	6 015.83	3 772.68	59.46%
Jun	194.49	484.11	861.68	1 025.11	1 241.83	17.79	3 825.01	2 869.99	33.28%
Jul								2 694.75	
Aug								2 871.01	
Sep								3 094.46	
Oct								3 312.51	
Nov								4 215.44	
Dec								3 230.25	
<b>Total</b>	<b>1 200.02</b>	<b>3 244.57</b>	<b>6 531.80</b>	<b>7 753.72</b>	<b>10 076.77</b>	<b>207.47</b>	<b>29 014.35</b>	<b>39 731.24</b>	

### No. of trades of structured products and warrants

	Capital Protection Product	Yield Enhancement Product	Participation Product	Leverage Product with Knock-Out	Leverage Product without Knock-Out	Various Products	Total 2011	Total 2010	+/- %
Jan	3 694	9 493	12 111	43 800	55 315	38	124 451	125 872	-1.13%
Feb	3 447	8 680	13 233	41 986	61 889	74	129 309	126 909	1.89%
Mar	3 522	11 126	13 903	54 625	63 332	76	146 584	123 044	19.13%
Apr	2 718	7 503	10 597	36 728	46 951	44	104 541	134 790	-22.44%
May	3 308	8 793	11 090	41 586	51 085	281	116 143	147 107	-21.05%
Jun	3 270	8 128	8 313	35 287	32 483	858	88 339	103 865	-14.95%
Jul								97 566	
Aug								107 516	
Sep								101 032	
Oct								109 578	
Nov								125 672	
Dec								92 790	
<b>Total</b>	<b>19 959</b>	<b>53 723</b>	<b>69 247</b>	<b>254 012</b>	<b>311 055</b>	<b>1 371</b>	<b>709 367</b>	<b>1 395 741</b>	

## Scoach Switzerland Ltd

### Listed and newly listed structured products and warrants

			Listed structured products & warrants at month-end	Newly listed structured products & warrants current	Delisted structured products & warrants
Investment Products	Capital Protection Product	Uncapped Capital Protection	259	3	20
		Exchangeable Certificate	53	0	1
		Capped Capital Protection	146	8	17
		Capital Protection with Knock-Out	54	4	0
		Capital Protection with Double Knock-Out	4	0	0
		Capital Protection with Coupon	609	27	4
		Various Capital Protection	45	0	2
	Yield Enhancement Product	Discount Certificate	508	23	54
		Barrier Discount Certificate	34	1	1
		Reverse Convertible	71	7	1
		Barrier Reverse Convertible	5 152	457	380
		Capped Outperformance Certificate	158	10	5
		Capped Bonus Certificate	127	28	63
		Express Certificate	285	27	4
		Various Yield Enhancement	37	0	5
	Participation Product	Tracker Certificate	2 024	63	41
		Outperformance Certificate	127	8	20
		Bonus Certificate	383	7	11
		Outperformance Bonus Certificate	29	0	0
		Twin-Win Certificate	23	0	4
		Various Participation	170	5	4
Leverage Products	Leverage Product without Knock-Out	Warrant	18 971	1 944	5 810
		Spread Warrant	90	0	78
		Various Leverage without Knock-Out	66	0	0
	Leverage Product with Knock-Out	Knock-Out Warrant	2'151	940	985
		Mini-Future	2 530	690	352
		Various Leverage with Knock-Out	43	6	4
Various Products	Various Products	Various Products	294	11	4
<b>Total</b>	<b>Total</b>	<b>Total</b>	<b>34'443</b>	<b>4'269</b>	<b>7'870</b>

## Scoach Switzerland Ltd

Turnover of Structured Products and Warrants sorted by Issuers			
Rank	Issuer	Monthly turnover mio Chf	Monthly number of trades
1	UBS	1 232.88	18 365
2	ZKB	689.62	13 638
3	Vontobel	492.96	29 983
4	Julius Bär	483.01	7 836
5	Credit Suisse	230.11	2 115
6	Clariden Leu	159.93	2 975
7	Commerzbank	151.47	1 782
8	Royal Bank of Scotland	71.09	3 742
9	Goldman Sachs	62.02	2 467
10	EFG Financial Products AG	55.76	949

## Scoach Switzerland Ltd

### Listing of structured products and warrants sorted by issuers

Rank	Issuer	Listed structured products & warrants at month-end	Newly listed structured products & warrants current month
1	Vontobel	9 821	1 427
2	UBS	7 520	1 024
3	ZKB	3 813	669
4	Royal Bank of Scotland	1 942	210
5	Julius Bär	1 898	269
6	Credit Suisse	1 751	5
7	EFG Financial Products AG	1 628	151
8	Clariden Leu	1 342	92
9	HSBC Trinkaus & Burkhardt	1 156	117
10	Goldman Sachs	947	11

## Equity indices SIX Swiss Exchange

### Market value and constituents (1)

Index Short Name	ISIN	Symbol	Number Of Constitu	High current month	Low current month	Close current month	Close previous month	Perf month on month	Market value mio CHF free float	% of SPI universe
SMI® PR	CH0009980894	SMI	20	6 567.32	5 961.97	6 187.07	6 554.71	-5.61%	748 791.17	81.43%
SMI® TR	CH0000222130	SMIC	20	10 678.47	9 696.07	10 062.16	10 657.97	-5.59%	748 791.17	81.43%
SLI® TR	CH0030252909	SLIC	30	1 290.78	1 164.60	1 216.28	1 288.61	-5.61%	405 307.66	44.08%
SLI® PR	CH0030252883	SLI	30	1 023.97	923.41	964.38	1 022.25	-5.66%	405 307.66	44.08%
SMIM® PR	CH0019399838	SMIM	30	1 411.05	1 270.62	1 322.34	1 404.86	-5.87%	98 420.75	10.70%
SMIM® TR	CH0019399820	SMIMC	30	1 685.23	1 521.34	1 583.26	1 677.83	-5.64%	98 420.75	10.70%
SPI® PR	CH0000222353	SPIX	222	416.64	379.34	392.86	416.45	-5.66%	919 505.92	100.00%
SPI® TR	CH0009987501	SXGE	222	6 025.88	5 488.84	5 684.50	6 023.04	-5.62%	919 505.92	100.00%
SPI EXTRA® PR	CH0017811008	SPIEXX	201	172.57	156.45	162.00	172.09	-5.86%	158 761.63	17.27%
SPI EXTRA® TR	CH0017810976	SPIEX	201	2 129.96	1 934.32	2 002.94	2 124.03	-5.70%	158 761.63	17.27%
SPI® Large PR	CH0000629979	SLCIX	20	397.87	361.93	375.34	397.64	-5.61%	748 791.17	81.43%
SPI® Large TR	CH0000629839	SLCI	20	5 805.71	5 282.30	5 477.97	5 802.34	-5.59%	748 791.17	81.43%
SPI® Middle PR	CH0000629920	SMCIX	80	575.82	520.08	539.33	573.82	-6.01%	141 091.96	15.34%
SPI® Middle TR	CH0000629821	SMCI	80	7 903.98	7 151.58	7 416.25	7 876.55	-5.84%	141 091.96	15.34%
SPI® Small PR	CH0000629912	SSCIX	121	902.84	840.17	862.26	904.22	-4.64%	17 669.67	1.92%
SPI® Small TR	CH0000629755	SSCI	121	13 236.81	12 331.92	12 656.15	13 257.01	-4.53%	17 669.67	1.92%
SPI® Middle & Large PR	CH0000630332	SOCIX	100	415.70	378.37	391.87	415.43	-5.67%	889 883.13	96.78%
SPI® Middle & Large TR	CH0000629870	SOCI	100	6 012.48	5 474.99	5 670.34	6 008.66	-5.63%	889 883.13	96.78%
SPI® Small & Middle PR	CH0000630324	SNCIX	201	619.02	561.21	581.12	617.30	-5.86%	158 761.63	17.27%
SPI® Small & Middle TR	CH0000629854	SNCI	201	8 574.42	7 786.85	8 063.09	8 550.56	-5.70%	158 761.63	17.27%
SXI LIFE SCIENCES® PR	CH0017810760	SLIFEX	19	123.48	110.22	114.03	123.31	-7.52%	18 818.89	//
SXI LIFE SCIENCES® TR	CH0017810737	SLIFE	19	1 413.56	1 263.60	1 307.21	1 411.56	-7.39%	18 818.89	//
SXI Bio+Medtech® PR	CH0017811156	SBIOMX	14	124.04	109.88	114.15	123.43	-7.52%	6 983.83	//
SXI Bio+Medtech® TR	CH0017810794	SBIOM	14	1 371.29	1 216.50	1 263.75	1 364.59	-7.39%	6 983.83	//
Investment Index PR	CH0009110583	IGSP	17	56.34	53.21	54.42	56.72	-4.06%	3 418.33	//
Investment Index TR	CH0009110757	IGSTR	17	635.59	600.25	613.89	633.86	-3.15%	3 418.33	//
Swiss All Share Index PR	CH0009110849	SSIP	258	413.80	376.86	390.20	413.64	-5.67%	929 273.56	101.06%
Swiss All Share Index TR	CH0009111011	SSIRT	258	5 971.25	5 440.75	5 633.34	5 968.81	-5.62%	929 273.56	101.06%

## Equity indices SIX Swiss Exchange

Market value and constituents (2)										
Index Name	ISIN	Symbol	Number Of Constitu	High current month	Low current month	Close current month	Close previous month	Perf month on month	Market value mio CHF free float	% of SPI universe
Oil & Gas PR	CH0022652884	C0500P	3	195.62	165.34	181.01	195.15	-7.25%	31 434.14	3.42%
Oil & Gas TR	CH0022652926	C0500T	3	209.06	176.69	193.44	208.55	-7.25%	31 434.14	3.42%
Chemicals PR	CH0022652991	C1300P	6	1 445.26	1 300.79	1 367.13	1 443.86	-5.31%	40 223.68	4.37%
Chemicals TR	CH0022653098	C1300T	6	1 794.29	1 614.94	1 697.30	1 792.56	-5.31%	40 223.68	4.37%
Basic Resources PR	CH0022653130	C1700P	7	1 182.73	1 030.58	1 061.30	1 184.36	-10.39%	1 773.34	0.19%
Basic Resources TR	CH0022653338	C1700T	7	1 264.03	1 101.42	1 134.25	1 265.78	-10.39%	1 773.34	0.19%
Construction & Materials PR	CH0022653437	C2300P	10	1 401.68	1 252.30	1 314.79	1 395.25	-5.77%	31 864.28	3.47%
Construction & Materials TR	CH0022653494	C2300T	10	1 751.13	1 564.51	1 642.57	1 743.10	-5.77%	31 864.28	3.47%
Industrial Goods & Services PR	CH0022653544	C2700P	47	1 124.52	1 009.80	1 061.42	1 122.84	-5.47%	100 464.22	10.93%
Industrial Goods & Services TR	CH0022653585	C2700T	47	1 360.52	1 222.23	1 284.71	1 358.48	-5.43%	100 464.22	10.93%
Automobiles & Parts PR	CH0022653619	C3300P	2	847.47	667.85	748.14	848.97	-11.88%	255.00	0.03%
Automobiles & Parts TR	CH0022653643	C3300T	2	847.47	667.85	748.14	848.97	-11.88%	255.00	0.03%
Food & Beverage PR	CH0022653718	C3500P	11	1 899.07	1 772.02	1 807.35	1 890.61	-4.40%	193 374.92	21.03%
Food & Beverage TR	CH0022653742	C3500T	11	2 516.03	2 347.72	2 394.54	2 504.82	-4.40%	193 374.92	21.03%
Personal & Household Goods PR	CH0022653841	C3700P	10	2 253.07	2 038.48	2 228.11	2 248.04	-0.89%	47 264.50	5.14%
Personal & Household Goods TR	CH0022653882	C3700T	10	2 718.41	2 470.32	2 700.12	2 712.34	-0.45%	47 264.50	5.14%
Health Care PR	CH0022653916	C4500P	27	886.97	803.10	831.46	887.92	-6.36%	255 501.80	27.79%
Health Care TR	CH0022654005	C4500T	27	1 134.30	1 027.28	1 063.56	1 135.51	-6.34%	255 501.80	27.79%
Retail PR	CH0022654070	C5300P	7	951.15	853.50	873.24	947.38	-7.83%	6 031.45	0.66%
Retail TR	CH0022654112	C5300T	7	1 172.82	1 053.03	1 077.38	1 168.16	-7.77%	6 031.45	0.66%
Media PR	CH0022654203	C5500P	5	284.31	258.32	271.36	281.73	-3.68%	983.43	0.11%
Media TR	CH0022654252	C5500T	5	362.94	330.02	346.68	359.65	-3.61%	983.43	0.11%
Travel & Leisure PR	CH0022654336	C5700P	8	982.21	844.47	893.92	980.87	-8.86%	2 529.26	0.28%
Travel & Leisure TR	CH0022654401	C5700T	8	1 200.46	1 032.12	1 092.56	1 198.82	-8.86%	2 529.26	0.28%
Telecommunications PR	CH0022654468	C6500P	1	665.98	634.45	653.43	665.13	-1.76%	8 598.93	0.94%
Telecommunications TR	CH0022654500	C6500T	1	1 056.87	1 006.83	1 036.96	1 055.52	-1.76%	8 598.93	0.94%
Utilities PR	CH0022628124	C7500P	5	2 247.82	2 030.82	2 030.82	2 251.24	-9.79%	1 609.26	0.18%
Utilities TR	CH0022626888	C7500T	5	2 883.91	2 605.50	2 605.50	2 888.28	-9.79%	1 609.26	0.18%
Banks PR	CH0022626714	C8300P	24	689.22	607.17	636.98	686.42	-7.20%	113 037.73	12.29%
Banks TR	CH0022627290	C8300T	24	918.69	809.32	849.06	914.95	-7.20%	113 037.73	12.29%
Insurance PR	CH0022627449	C8500P	7	437.48	390.03	409.93	437.30	-6.26%	58 248.56	6.33%
Insurance TR	CH0022627704	C8500T	7	609.15	543.08	570.79	608.89	-6.26%	58 248.56	6.33%
Financial Services PR	CH0022627779	C8700P	27	741.56	675.94	696.57	740.56	-5.94%	19 824.17	2.16%
Financial Services TR	CH0022627845	C8700T	27	997.77	914.45	942.35	996.42	-5.43%	19 824.17	2.16%
Technology PR	CH0022627886	C9500P	15	380.01	311.18	334.87	374.83	-10.66%	6 487.25	0.71%
Technology TR	CH0022627951	C9500T	15	396.35	324.88	349.61	390.95	-10.57%	6 487.25	0.71%



## Equity indices SIX Swiss Exchange

High, low, close, performance (1)

Index Short Name	ISIN	Symbol	High year-to-date	Low year-to-date	Close previous year	High current month	Low current month	Close previous month	Close current month	Perf month on month	Perf year-to-date
SMI® PR	CH0009980894	SMI	6 739.1	5 962.0	6 436.0	6 567.3	5 962.0	6 554.7	6 187.1	-5.61%	-3.87%
SMI® TR	CH0000222130	SMIC	10 739.0	9 569.0	10 133.8	10 678.5	9 696.1	10 658.0	10 062.2	-5.59%	-0.71%
SLI® TR	CH0030252909	SLIC	1 331.2	1 164.6	1 249.3	1 290.8	1 164.6	1 288.6	1 216.3	-5.61%	-2.65%
SLI® PR	CH0030252883	SLI	1 083.9	923.4	1 017.3	1 024.0	923.4	1 022.3	964.4	-5.66%	-5.20%
SMIM® PR	CH0019399838	SMIM	1 443.3	1 270.6	1 426.4	1 411.1	1 270.6	1 404.9	1 322.3	-5.87%	-7.30%
SMIM® TR	CH0019399820	SMIMC	1 717.3	1 521.3	1 673.5	1 685.2	1 521.3	1 677.8	1 583.3	-5.64%	-5.39%
SPI® PR	CH0000222353	SPIX	429.7	379.3	412.3	416.6	379.3	416.4	392.9	-5.66%	-4.71%
SPI® TR	CH0009987501	SXGE	6 078.5	5 452.8	5 790.6	6 025.9	5 488.8	6 023.0	5 684.5	-5.62%	-1.83%
SPI EXTRA® PR	CH0017811008	SPIEXX	176.8	156.5	173.4	172.6	156.5	172.1	162.0	-5.86%	-6.58%
SPI EXTRA® TR	CH0017810976	SPIEX	2 166.2	1 934.3	2 101.1	2 130.0	1 934.3	2 124.0	2 002.9	-5.70%	-4.67%
SPI® Large PR	CH0000629979	SLCIX	408.5	361.9	390.4	397.9	361.9	397.6	375.3	-5.61%	-3.87%
SPI® Large TR	CH0000629839	SLCI	5 845.5	5 211.6	5 517.0	5 805.7	5 282.3	5 802.3	5 478.0	-5.59%	-0.71%
SPI® Middle PR	CH0000629920	SMCIX	591.3	520.1	581.3	575.8	520.1	573.8	539.3	-6.01%	-7.22%
SPI® Middle TR	CH0000629821	SMCI	8 038.9	7 151.6	7 835.0	7 904.0	7 151.6	7 876.6	7 416.3	-5.84%	-5.34%
SPI® Small PR	CH0000629912	SSCIX	928.4	840.2	872.3	902.8	840.2	904.2	862.3	-4.64%	-1.15%
SPI® Small TR	CH0000629755	SSCI	13 481.1	12 270.2	12 529.0	13 236.8	12 331.9	13 257.0	12 656.2	-4.53%	1.02%
SPI® Middle & Large PR	CH0000630332	SOCIX	426.5	378.4	410.0	415.7	378.4	415.4	391.9	-5.67%	-4.41%
SPI® Middle & Large TR	CH0000629870	SOCI	6 059.8	5 421.9	5 754.6	6 012.5	5 475.0	6 008.7	5 670.3	-5.63%	-1.46%
SPI® Small & Middle PR	CH0000630324	SNCIX	634.3	561.2	622.1	619.0	561.2	617.3	581.1	-5.86%	-6.58%
SPI® Small & Middle TR	CH0000629854	SNCI	8 720.2	7 786.9	8 458.4	8 574.4	7 786.9	8 550.6	8 063.1	-5.70%	-4.67%
SXI LIFE SCIENCES® PR	CH0017810760	SLIFEX	129.9	110.2	122.3	123.5	110.2	123.3	114.0	-7.52%	-6.79%
SXI LIFE SCIENCES® TR	CH0017810737	SLIFE	1 453.4	1 263.6	1 368.5	1 413.6	1 263.6	1 411.6	1 307.2	-7.39%	-4.48%
SXI Bio+Medtech® PR	CH0017811156	SBIOMX	132.6	109.9	123.3	124.0	109.9	123.4	114.1	-7.52%	-7.44%
SXI Bio+Medtech® TR	CH0017810794	SBIOM	1 441.8	1 216.5	1 339.1	1 371.3	1 216.5	1 364.6	1 263.8	-7.39%	-5.63%
Investment Index PR	CH0009110583	IGSP	57.7	50.9	52.3	56.3	53.2	56.7	54.4	-4.06%	3.97%
Investment Index TR	CH0009110757	IGSTR	644.6	554.8	570.7	635.6	600.3	633.9	613.9	-3.15%	7.58%
Swiss All Share Index PR	CH0009110849	SSIP	426.6	376.9	409.3	413.8	376.9	413.6	390.2	-5.67%	-4.66%
Swiss All Share Index TR	CH0009111011	SSIRT	6 023.6	5 403.0	5 734.9	5 971.3	5 440.8	5 968.8	5 633.3	-5.62%	-1.77%

## Equity indices SIX Swiss Exchange

High, low, close, performance (2)											
Index Name	ISIN	Symbol	High year-to-date	Low year-to-date	Close previous year	High current month	Low current month	Close previous month	Close current month	Perf month on month	Perf year-to-date
Oil & Gas PR	CH0022652884	C0500P	271.4	165.3	223.2	195.6	165.3	195.2	181.0	-7.25%	-18.91%
Oil & Gas TR	CH0022652926	C0500T	288.0	176.7	236.9	209.1	176.7	208.6	193.4	-7.25%	-18.34%
Chemicals PR	CH0022652991	C1300P	1 519.2	1 300.8	1 391.8	1 445.3	1 300.8	1 443.9	1 367.1	-5.31%	-1.77%
Chemicals TR	CH0022653098	C1300T	1 859.9	1 591.2	1 693.6	1 794.3	1 614.9	1 792.6	1 697.3	-5.31%	0.22%
Basic Resources PR	CH0022653130	C1700P	1 184.4	996.2	1 109.1	1 182.7	1 030.6	1 184.4	1 061.3	-10.39%	-4.31%
Basic Resources TR	CH0022653338	C1700T	1 265.8	1 064.6	1 185.3	1 264.0	1 101.4	1 265.8	1 134.3	-10.39%	-4.31%
Construction & Materials PR	CH0022653437	C2300P	1 489.0	1 252.3	1 405.2	1 401.7	1 252.3	1 395.3	1 314.8	-5.77%	-6.43%
Construction & Materials TR	CH0022653494	C2300T	1 840.1	1 564.5	1 716.5	1 751.1	1 564.5	1 743.1	1 642.6	-5.77%	-4.31%
Industrial Goods & Services PR	CH0022653544	C2700P	1 168.6	998.2	1 051.3	1 124.5	1 009.8	1 122.8	1 061.4	-5.47%	0.96%
Industrial Goods & Services TR	CH0022653585	C2700T	1 394.6	1 183.0	1 246.0	1 360.5	1 222.2	1 358.5	1 284.7	-5.43%	3.11%
Automobiles & Parts PR	CH0022653619	C3300P	40 148.9	667.9		847.5	667.9	849.0	748.1	-11.88%	
Automobiles & Parts TR	CH0022653643	C3300T	40 148.9	667.9		847.5	667.9	849.0	748.1	-11.88%	
Food & Beverage PR	CH0022653718	C3500P	1 909.9	1 692.2	1 886.3	1 899.1	1 772.0	1 890.6	1 807.4	-4.40%	-4.19%
Food & Beverage TR	CH0022653742	C3500T	2 526.6	2 169.5	2 417.4	2 516.0	2 347.7	2 504.8	2 394.5	-4.40%	-0.95%
Personal & Household Goods PR	CH0022653841	C3700P	2 302.5	1 887.0	2 210.1	2 253.1	2 038.5	2 248.0	2 228.1	-0.89%	0.82%
Personal & Household Goods TR	CH0022653882	C3700T	2 778.1	2 275.6	2 665.2	2 718.4	2 470.3	2 712.3	2 700.1	-0.45%	1.31%
Health Care PR	CH0022653916	C4500P	887.9	765.1	859.0	887.0	803.1	887.9	831.5	-6.36%	-3.20%
Health Care TR	CH0022654005	C4500T	1 135.5	977.2	1 054.7	1 134.3	1 027.3	1 135.5	1 063.6	-6.34%	0.84%
Retail PR	CH0022654070	C5300P	1 006.2	853.5	990.1	951.2	853.5	947.4	873.2	-7.83%	-11.80%
Retail TR	CH0022654112	C5300T	1 223.1	1 051.8	1 203.5	1 172.8	1 053.0	1 168.2	1 077.4	-7.77%	-10.48%
Media PR	CH0022654203	C5500P	294.8	221.1	243.7	284.3	258.3	281.7	271.4	-3.68%	11.34%
Media TR	CH0022654252	C5500T	372.7	276.1	304.3	362.9	330.0	359.7	346.7	-3.61%	13.92%
Travel & Leisure PR	CH0022654336	C5700P	1 166.0	844.5	1 139.6	982.2	844.5	980.9	893.9	-8.86%	-21.56%
Travel & Leisure TR	CH0022654401	C5700T	1 417.3	1 032.1	1 385.2	1 200.5	1 032.1	1 198.8	1 092.6	-8.86%	-21.13%
Telecommunications PR	CH0022654468	C6500P	734.8	634.5	696.8	666.0	634.5	665.1	653.4	-1.76%	-6.23%
Telecommunications TR	CH0022654500	C6500T	1 106.4	989.0	1 049.3	1 056.9	1 006.8	1 055.5	1 037.0	-1.76%	-1.17%
Utilities PR	CH0022628124	C7500P	2 661.1	2 030.8	2 364.2	2 247.8	2 030.8	2 251.2	2 030.8	-9.79%	-14.10%
Utilities TR	CH0022626888	C7500T	3 308.2	2 605.5	2 939.1	2 883.9	2 605.5	2 888.3	2 605.5	-9.79%	-11.35%
Banks PR	CH0022626714	C8300P	804.2	607.2	680.8	689.2	607.2	686.4	637.0	-7.20%	-6.44%
Banks TR	CH0022627290	C8300T	1 054.9	809.3	893.1	918.7	809.3	915.0	849.1	-7.20%	-4.93%
Insurance PR	CH0022627449	C8500P	517.6	390.0	448.6	437.5	390.0	437.3	409.9	-6.26%	-8.62%
Insurance TR	CH0022627704	C8500T	680.7	543.1	590.0	609.2	543.1	608.9	570.8	-6.26%	-3.25%
Financial Services PR	CH0022627779	C8700P	775.0	675.9	734.0	741.6	675.9	740.6	696.6	-5.94%	-5.10%
Financial Services TR	CH0022627845	C8700T	1 025.8	914.5	958.3	997.8	914.5	996.4	942.4	-5.43%	-1.66%
Technology PR	CH0022627886	C9500P	503.0	311.2	486.7	380.0	311.2	374.8	334.9	-10.66%	-31.20%
Technology TR	CH0022627951	C9500T	521.5	324.9	504.6	396.4	324.9	391.0	349.6	-10.57%	-30.72%

## SBI® Indices SIX Swiss Exchange

High, low, close, performance (1)

Index Long Name	ISIN	Symbol	Number Of Constitue	High current month	Low current month	Close current month	Market value mio CHF incl accrued interest	Close previous month	Close previous year	Perf month on month	Perf year-to- date	Modi- fied	% of SBRT14T AAA-BBB
<b>SBI® AAA-BBB Total Return</b>	<b>CH0027441887</b>	<b>SBR14T</b>	<b>1127</b>	<b>116.87</b>	<b>115.59</b>	<b>116.33</b>	<b>462919.65</b>	<b>115.79</b>	<b>114.72</b>	<b>0.47%</b>	<b>1.40%</b>		<b>100.00%</b>
SBI® AAA-BBB Price	CH0027441903	SBR14P		102.97	101.99	102.43		102.17	102.36	0.25%	0.07%		
SBI® AAA-BBB Yield	CH0027441911	SBR14Y		1.96	1.79	1.88		1.93	1.90				
SBI® AAA-BBB Duration	CH0027441929	SBR14D		5.52	5.44	5.44		5.35	5.22			5.34	
<b>SBI® AAA-BBB 1-3 Total Return</b>	<b>CH0028464185</b>	<b>ST13T</b>	<b>312</b>	<b>113.36</b>	<b>112.81</b>	<b>113.21</b>	<b>123584.11</b>	<b>112.91</b>	<b>112.08</b>	<b>0.27%</b>	<b>1.01%</b>		<b>26.70%</b>
SBI® AAA-BBB 1-3 Price	CH0028464193	ST13P		99.81	99.50	99.63		99.59	100.03	0.04%	-0.40%		
SBI® AAA-BBB 1-3 Yield	CH0028464201	ST13Y		1.08	0.87	0.94		1.01	1.03				
SBI® AAA-BBB 1-3 Duration	CH0028464219	ST13D		2.02	1.95	1.95		1.87	1.84			1.93	
<b>SBI® AAA-BBB 3-5 Total Return</b>	<b>CH0028464227</b>	<b>ST35T</b>	<b>299</b>	<b>117.34</b>	<b>116.24</b>	<b>117.03</b>	<b>117460.35</b>	<b>116.40</b>	<b>115.01</b>	<b>0.54%</b>	<b>1.76%</b>		<b>25.37%</b>
SBI® AAA-BBB 3-5 Price	CH0028464235	ST35P		103.51	102.68	103.18		102.84	102.69	0.33%	0.48%		
SBI® AAA-BBB 3-5 Yield	CH0028464243	ST35Y		1.65	1.44	1.52		1.59	1.60				
SBI® AAA-BBB 3-5 Duration	CH0028464250	ST35D		3.85	3.79	3.79		3.77	3.69			3.73	
<b>SBI® AAA-BBB 5-7 Total Return</b>	<b>CH0028464268</b>	<b>ST57T</b>	<b>203</b>	<b>120.65</b>	<b>119.08</b>	<b>120.12</b>	<b>85382.97</b>	<b>119.33</b>	<b>117.82</b>	<b>0.66%</b>	<b>1.95%</b>		<b>18.44%</b>
SBI® AAA-BBB 5-7 Price	CH0028464276	ST57P		106.47	105.25	105.96		105.48	105.26	0.46%	0.67%		
SBI® AAA-BBB 5-7 Yield	CH0028464284	ST57Y		1.88	1.67	1.75		1.85	1.88				
SBI® AAA-BBB 5-7 Duration	CH0028464292	ST57D		5.49	5.43	5.43		5.44	5.44			5.34	
<b>SBI® AAA-BBB 7-10 Total Return</b>	<b>CH0028464300</b>	<b>ST71T</b>	<b>174</b>	<b>119.46</b>	<b>117.64</b>	<b>118.64</b>	<b>76144.50</b>	<b>117.88</b>	<b>116.51</b>	<b>0.64%</b>	<b>1.83%</b>		<b>16.45%</b>
SBI® AAA-BBB 7-10 Price	CH0028464318	ST71P		105.39	103.92	104.61		104.15	104.02	0.44%	0.57%		
SBI® AAA-BBB 7-10 Yield	CH0028464326	ST71Y		2.09	1.91	2.00		2.06	2.05				
SBI® AAA-BBB 7-10 Duration	CH0028464334	ST71D		7.64	7.57	7.57		7.61	7.43			7.42	
<b>SBI® AAA-BBB 10+ Total Return</b>	<b>CH0028464342</b>	<b>ST10T</b>	<b>139</b>	<b>120.61</b>	<b>117.87</b>	<b>118.53</b>	<b>60348.05</b>	<b>118.28</b>	<b>118.27</b>	<b>0.21%</b>	<b>0.22%</b>		<b>13.04%</b>
SBI® AAA-BBB 10+ Price	CH0028464359	ST10P		105.85	103.46	103.85		103.86	105.08	-0.01%	-1.17%		
SBI® AAA-BBB 10+ Yield	CH0028464367	ST10Y		2.37	2.20	2.34		2.35	2.25				
SBI® AAA-BBB 10+ Duration	CH0028464375	ST10D		13.25	13.16	13.16		13.26	12.90			12.86	

Monthly baskets of all SBI® indices, including performance and capitalisation figures, are available on the SIX Swiss Exchange website

[http://www.six-swiss-exchange.com/indices/bonds/monthly\\_baskets/2011\\_en.htm](http://www.six-swiss-exchange.com/indices/bonds/monthly_baskets/2011_en.htm)

## SBI® Indices SIX Swiss Exchange

### High, low, close, performance (2)

Index Short Name	ISIN	Symbol	Number Of Constitu- ents	High current month	Low current month	Close current month	Market value mio CHF incl accrued interest	Close previous month	Close previous year	Perf month on month	Perf year-to- date	Modi- fied	% of SBIDGT
SBI Dom Gov T	CH0002079199	SBIDGT	18	186.85	183.64	185.69	82258.70	184.54	184.48	0.62%	0.66%		100.00%
SBI Dom Gov P	CH0002079215	SBIDGP		105.99	104.30	105.23		104.83	106.09	0.38%	-0.81%		
SBI Dom Gov Y	CH0002089883	SBIDGY		1.76	1.58	1.67		1.72	1.60				
SBI Dom Gov D	CH0002089891	SBIDGD		7.66	7.55	7.55		6.93	7.00			7.43	
SBI Dom Gov 1-3 T	CH0016203413	SBIGT1	2	115.85	114.98	115.70	12861.32	115.24	115.02	0.40%	0.59%		15.64%
SBI Dom Gov 1-3 P	CH0016203405	SBIGP1		87.12	86.65	86.95		86.88	87.91	0.08%	-1.09%		
SBI Dom Gov 1-3 Y	CH0016203421	SBIGY1		0.61	0.30	0.36		0.56	0.43				
SBI Dom Gov 1-3 D	CH0016203439	SBIGD1		1.99	1.91	1.91		1.58	1.69			1.90	
SBI Dom Gov 3-7 T	CH0016203454	SBIGT3	6	124.26	122.44	123.79	31357.45	122.73	122.20	0.86%	1.30%		38.12%
SBI Dom Gov 3-7 P	CH0016203447	SBIGP3		96.43	95.19	96.04		95.43	96.14	0.64%	-0.10%		
SBI Dom Gov 3-7 Y	CH0016203462	SBIGY3		1.27	1.02	1.09		1.25	1.13				
SBI Dom Gov 3-7 D	CH0016203470	SBIGD3		4.99	4.93	4.93		4.95	4.57			4.88	
SBI Dom Gov 7+ T	CH0016203496	SBIGT7	10	140.47	137.21	138.84	38040.08	138.14	138.54	0.51%	0.22%		46.24%
SBI Dom Gov 7+ P	CH0016203488	SBIGP7		110.32	107.82	108.87		108.56	110.18	0.29%	-1.19%		
SBI Dom Gov 7+ Y	CH0016203504	SBIGY7		1.99	1.83	1.94		1.98	1.80				
SBI Dom Gov 7+ D	CH0016203512	SBIGD7		11.73	11.63	11.63		11.74	10.81			11.41	

Monthly baskets of all SBI® indices, including performance and capitalisation figures, are available on the SIX Swiss Exchange website:

[http://www.six-swiss-exchange.com/indices/bonds/monthly\\_baskets/2011\\_en.html](http://www.six-swiss-exchange.com/indices/bonds/monthly_baskets/2011_en.html)

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