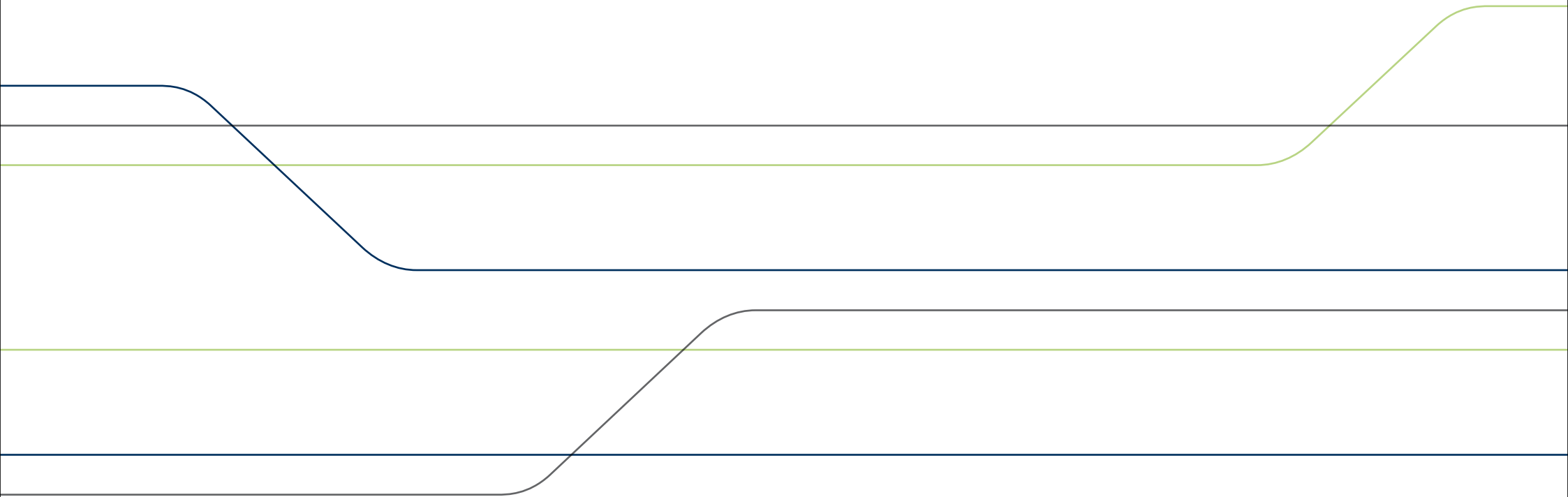




Swiss Exchange

# Statistical Monthly Report – July 2012

Data pertaining to SIX Swiss Exchange Ltd and Scoach Switzerland Ltd



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## Disclaimer

If not stated otherwise, the following specific terms apply to the published figures:

- Turnover: in mio CHF
- Capitalisation: in mio CHF
- Price of securities: in CHF, regardless of the trading currency
- Bond volume: in CHF
- Share and derivatives volumes: in absolute numbers
- Trades executed: in absolute numbers
- Turnover and trade figures are single-counted

## 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 2012	Total 2011	+/- %
Jan	21	50 640.0	254.7	8 881.3	9 083.5	156.5	6 435.7	456.3	3 339.5	79 247.5	101 645.8	-22.0%
Feb	21	57 993.3	378.0	10 481.7	8 573.1	315.9	7 649.0	540.4	3 000.2	88 931.6	102 239.8	-13.0%
Mar	22	58 603.7	268.6	6 955.1	8 073.2	168.4	6 909.7	451.8	3 204.2	84 634.8	122 541.6	-30.9%
Apr	19	51 177.3	369.0	6 736.9	6 542.8	158.6	5 002.6	516.3	2 133.6	72 637.0	88 649.3	-18.1%
May	20	51 110.6	312.8	8 080.7	6 611.5	142.6	6 451.1	608.8	2 177.2	75 495.3	102 900.5	-26.6%
Jun	21	51 765.9	328.2	10 289.3	7 708.0	136.7	6 210.3	499.4	2 443.9	79 381.7	89 357.4	-11.2%
Jul	22	45 894.9	263.5	7 891.8	6 672.6	136.8	4 932.6	386.4	2 697.2	68 875.7	85 875.4	-19.8%
Aug											129 968.2	
Sep											108 137.2	
Oct											80 987.9	
Nov											79 252.8	
Dec											69 700.5	
YTD 2012	146	367 185.7	2 174.9	59 316.7	53 264.6	1 215.6	43 591.0	3 459.4	18 995.7	549 203.5	1 161 256.4	
2011	146	502 985.6	1 825.3	46 954.1	51 322.9	1 618.0	53 120.8	3 359.5	32 023.6	693 209.9		
+/- %		-27.0%	19.1%	26.3%	3.8%	-24.9%	-17.9%	3.0%	-40.7%	-20.8%		

## 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 2012	Total 2011	+/- %
Jan	21	2 548 749	14 242	17 400	29 224	3 055	70 030	12 188	88 157	2 783 045	3 189 093	-12.7%
Feb	21	2 524 496	15 238	18 515	33 313	3 120	72 058	12 772	91 882	2 771 394	3 064 644	-9.6%
Mar	22	2 652 856	20 531	16 387	32 122	2 427	77 857	12 801	87 508	2 902 489	3 608 717	-19.6%
Apr	19	2 432 349	21 322	13 510	25 189	1 820	53 023	13 498	72 745	2 633 456	2 713 978	-3.0%
May	20	2 726 938	24 457	15 911	27 153	2 284	62 261	13 529	74 581	2 947 114	3 159 405	-6.7%
Jun	21	2 487 350	19 582	17 555	31 718	2 208	63 542	16 455	75 550	2 713 960	2 831 070	-4.1%
Jul	22	2 557 242	22 952	16 575	31 756	2 314	58 842	14 334	73 078	2 777 093	3 143 497	-11.7%
Aug											5 155 390	
Sep											4 011 592	
Oct											3 260 599	
Nov											3 287 870	
Dec											2 594 604	
<b>YTD 2012</b>	<b>146</b>	<b>17 929 980</b>	<b>138 324</b>	<b>115 853</b>	<b>210 475</b>	<b>17 228</b>	<b>457 613</b>	<b>95 577</b>	<b>563 501</b>	<b>19 528 551</b>	<b>40 020 459</b>	
<b>2011</b>	<b>146</b>	<b>19 860 629</b>	<b>108 767</b>	<b>92 315</b>	<b>200 565</b>	<b>26 385</b>	<b>530 895</b>	<b>89 560</b>	<b>801 288</b>	<b>21 710 404</b>		
+/- %		-9.7%	27.2%	25.5%	4.9%	-34.7%	-13.8%	6.7%	-29.7%	-10.0%		

## 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 2012	Total 2011	+/- %
Jan	46 538.6	187.1	1 736.2	1 835.3	124.0	4 859.4	408.5	2 441.2	58 130.3	82 135.4	-29.2%
Feb	52 719.3	269.9	1 830.6	2 108.9	144.7	5 080.7	448.7	2 490.8	65 093.6	84 008.0	-22.5%
Mar	53 337.3	215.1	1 497.2	2 211.0	104.6	5 480.5	385.5	2 557.5	65 788.8	100 927.6	-34.8%
Apr	46 795.7	285.3	1 186.0	1 471.6	79.8	3 677.4	405.4	1 937.7	55 838.9	74 046.8	-24.6%
May	47 652.8	254.8	1 326.6	1 643.3	102.3	4 420.2	422.7	1 879.9	57 702.5	84 543.8	-31.7%
Jun	48 366.9	256.7	1 572.8	1 994.0	99.5	4 462.9	388.8	2 176.0	59 317.5	70 006.2	-15.3%
Jul	42 725.5	210.5	1 308.9	1 944.0	112.9	3 824.2	338.6	2 463.2	52 927.8	70 780.4	-25.2%
Aug										106 117.0	
Sep										85 652.8	
Oct										63 753.8	
Nov										63 281.7	
Dec										55 010.4	
YTD 2012	338 136.1	1 679.4	10 458.3	13 208.1	767.8	31 805.4	2 798.1	15 946.1	414 799.3	940 264.1	
2011	469 650.7	1 713.2	10 532.2	14 068.0	1 021.3	38 775.4	2 831.0	27 856.5	566 448.3		
+/- %	-28.0%	-2.0%	-0.7%	-6.1%	-24.8%	-18.0%	-1.2%	-42.8%	-26.8%		

## 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 2012	Total 2011	+/- %
Jan	2 517 304	13 850	14 535	24 866	2 911	69 159	12 076	84 562	2 739 263	3 155 910	-13.2%
Feb	2 495 777	14 842	15 982	28 798	2 907	71 213	12 670	88 296	2 730 485	3 036 716	-10.1%
Mar	2 618 984	19 983	13 794	27 764	2 248	76 838	12 643	83 865	2 856 119	3 579 428	-20.2%
Apr	2 397 596	20 747	11 453	21 661	1 705	52 278	13 359	69 844	2 588 643	2 691 541	-3.8%
May	2 689 422	23 688	13 370	22 946	2 133	61 468	13 376	72 570	2 898 973	3 134 289	-7.5%
Jun	2 454 514	18 871	14 472	26 688	2 091	62 804	16 255	73 759	2 669 454	2 809 160	-5.0%
Jul	2 507 833	22 416	13 896	27 489	2 212	58 057	14 158	71 638	2 717 699	3 112 726	-12.7%
Aug										5 121 007	
Sep										3 984 150	
Oct										3 236 258	
Nov										3 256 385	
Dec										2 567 078	
YTD 2012	17 681 430	134 397	97 502	180 212	16 207	451 817	94 537	544 534	19 200 636	39 684 648	
2011	19 736 254	108 434	76 730	173 925	24 494	525 835	88 869	785 229	21 519 770		
+/- %	-10.4%	23.9%	27.1%	3.6%	-33.8%	-14.1%	6.4%	-30.7%	-10.8%		

## SIX Swiss Exchange

Dark Book Turnover in mio CHF			
Month	Trading days	Total 2012	+/- %
Jan	21	114.5	133.31%
Feb	21	235.3	105.50%
Mar	22	161.5	-31.37%
Apr	19	178.0	10.22%
May	20	116.3	-34.68%
Jun	21	95.6	-17.74%
Jul	22	97.8	2.26%
Aug			
Sep			
Oct			
Nov			
Dec			
<b>YTD 2012</b>	<b>146</b>	<b>998.9</b>	

Dark Book trades			
Month	Trading days	Total 2012	+/- %
Jan	21	375	-20.55%
Feb	21	290	-22.67%
Mar	22	219	-24.48%
Apr	19	463	111.42%
May	20	274	-40.82%
Jun	21	94	-65.69%
Jul	22	187	98.94%
Aug			
Sep			
Oct			
Nov			
Dec			
<b>YTD 2012</b>	<b>146</b>	<b>1'902</b>	

## SIX Swiss Exchange/Scoach

Tradable securities (listed and non listed)			
Listed securities		Nb Of Issuers	Nb Of Securities
Equity Market	Swiss	214	233
	Swiss blue chip shares		30
	Foreign	31	31
	<b>Total</b>		294
Bond Market	Domestic CHF bonds		624
	Foreign CHF bonds		951
	Listed international bonds		34
	<b>Total</b>		1 609
Exchange Traded Product M	ETPs		36
	<b>Total</b>		36
Fund Market	ETFs	23	713
	ETSF		3
	Funds	18	25
	<b>Total</b>		741
Structured products & warra	Leverage		25 188
	Participation		2 987
	Yield optimisation		7 882
	Capital protection		1 168
	<b>Total</b>		37 225
Non listed securities		- Nb Of Securities	
Bond Market	Domestic CHF bonds		12
	Foreign CHF bonds		18
	Non-listed international bonds		3 855
	<b>Total</b>		3 885
Equity Market	Foreign		4 005
	<b>Total</b>		4 005



## 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	6 417.91	6 078.73	6 399.27	6 066.86	5.48%	775 190.75	84.73%
SMI® TR	CH0000222130	SMIC	10 820.11	10 248.27	10 788.69	10 228.26	5.48%	775 190.75	84.73%
SLI® TR	CH0030252909	SLIC	1 239.21	1 170.73	1 229.06	1 175.57	4.55%	343 352.79	37.53%
SLI® PR	CH0030252883	SLI	951.22	898.66	943.44	902.38	4.55%	343 352.79	37.53%
SMIM® PR	CH0019399838	SMIM	1 169.01	1 120.71	1 160.35	1 128.93	2.78%	79 987.34	8.74%
SMIM® TR	CH0019399820	SMIMC	1 440.68	1 381.16	1 430.01	1 391.29	2.78%	79 987.34	8.74%
SPI® PR	CH0000222353	SPIX	395.94	376.72	394.97	376.16	5.00%	914 880.11	100.00%
SPI® TR	CH0009987501	SXGE	5 929.89	5 641.64	5 915.33	5 633.27	5.01%	914 880.11	100.00%
SPI EXTRA® PR	CH0017811008	SPIEXX	143.33	138.79	143.23	139.65	2.56%	130 569.82	14.27%
SPI EXTRA® TR	CH0017810976	SPIEX	1 823.45	1 765.52	1 822.27	1 775.96	2.61%	130 569.82	14.27%
SPI® Middle & Large PR	CH0000630332	SOCIX	395.73	376.24	394.67	375.65	5.06%	900 798.45	98.46%
SPI® Middle & Large TR	CH0000629870	SOCI	5 927.27	5 635.13	5 911.47	5 626.38	5.07%	900 798.45	98.46%
SPI® Small & Middle PR	CH0000630324	SNCIX	518.69	501.17	518.69	503.65	2.99%	135 820.22	14.85%
SPI® Small & Middle TR	CH0000629854	SNCI	7 404.77	7 153.76	7 404.77	7 187.01	3.03%	135 820.22	14.85%
SXI LIFE SCIENCES® PR	CH0017810760	SLIFEX	112.48	105.23	111.72	105.78	5.62%	12 587.56	//
SXI LIFE SCIENCES® TR	CH0017810737	SLIFE	1 320.17	1 235.09	1 311.28	1 241.45	5.62%	12 587.56	//
SXI Bio+Medtech® PR	CH0017811156	SBIOMX	110.39	102.37	109.38	103.08	6.11%	4 279.67	//
SXI Bio+Medtech® TR	CH0017810794	SBIOM	1 241.93	1 151.51	1 230.60	1 159.55	6.13%	4 279.67	//
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	124.32	122.99	124.32	123.03	1.05%	483 682.76	//
SBI® Domestic AAA-BBB Total Return	CH0027441937	SBD14T	128.01	126.70	128.01	126.74	1.00%	259 246.69	//
SBI® Foreign AAA-BBB Total Return	CH0027441978	SBF14T	120.49	119.14	120.49	119.18	1.10%	224 440.19	//
SBI® AAA-A Total Return	CH0027441705	SBR13T	124.11	122.78	124.11	122.82	1.05%	453 164.73	//
SBI® Domestic AAA-A Total Return	CH0027441770	SBD13T	128.15	126.83	128.15	126.87	1.01%	245 701.79	//
SBI® Foreign AAA-A Total Return	CH0027441820	SBF13T	120.01	118.66	120.01	118.71	1.10%	207 472.08	//

## SIX Swiss Exchange/Scoach

Trading participants SIX Swiss Exchange											
	CH	GB	DE	FR	NL	LI	SE	IE	LU	Total 2012	2011
Jan	58	35	14	7	6	1	2	3	1	127	119
Feb	58	33	14	7	6	1	2	3	1	125	120
Mar	58	33	13	7	6	1	2	3	1	124	123
Apr	58	33	13	7	6	1	2	3	1	124	125
May	58	33	13	7	5	1	2	3	1	123	126
Jun	58	33	13	7	5	2	2	3	1	124	127
Jul	57	33	13	7	5	2	2	3	1	123	128
Aug											128
Sep											128
Oct											128
Nov											128
Dec											127

## Swiss Blue Chip Shares

Turnover in mio CHF			
Month	Total 2012	Total 2011	+/- %
Jan	44 919.1	66 087.1	-32.03%
Feb	51 377.4	69 077.4	-25.62%
Mar	50 408.0	80 024.4	-37.01%
Apr	45 020.7	57 493.1	-21.69%
May	43 882.8	65 111.8	-32.60%
Jun	45 955.9	55 381.0	-17.02%
Jul	40 390.2	54 538.4	-25.94%
Aug		80 035.2	
Sep		65 841.6	
Oct		48 747.0	
Nov		49 455.5	
Dec		41 535.3	
<b>Total</b>	<b>321 954.0</b>	<b>733 327.7</b>	

No. of trades			
Month	Total 2012	Total 2011	+/- %
Jan	1 884 700	2 198 667	-14.28%
Feb	1 843 077	2 111 224	-12.70%
Mar	1 836 448	2 409 465	-23.78%
Apr	1 768 498	1 821 098	-2.89%
May	1 967 608	2 148 364	-8.41%
Jun	1 837 561	1 879 111	-2.21%
Jul	1 853 163	2 169 837	-14.59%
Aug		3 638 425	
Sep		2 773 096	
Oct		2 251 021	
Nov		2 255 934	
Dec		1 762 192	
<b>Total</b>	<b>12 991 055</b>	<b>27 418 434</b>	

## Swiss Blue Chip Shares

### On-order book turnover in mio CHF

Month	Total 2012	Total 2011	+/- %
Jan	41 636.6	60 889.7	-31.62%
Feb	47 119.4	64 196.5	-26.60%
Mar	46 307.9	76 085.3	-39.14%
Apr	41 462.0	54 939.5	-24.53%
May	41 508.2	61 818.9	-32.86%
Jun	43 374.3	52 026.6	-16.63%
Jul	37 854.2	52 553.2	-27.97%
Aug		76 856.0	
Sep		62 461.2	
Oct		46 389.0	
Nov		45 543.9	
Dec		39 343.9	
<b>Total</b>	<b>299 262.6</b>	<b>693 103.6</b>	

### No. of on-order book trades

Month	Total 2012	Total 2011	+/- %
Jan	1 859 416	2 177 844	-14.62%
Feb	1 822 909	2 095 759	-13.02%
Mar	1 812 690	2 395 909	-24.34%
Apr	1 742 219	1 810 817	-3.79%
May	1 937 321	2 137 130	-9.35%
Jun	1 810 920	1 872 205	-3.27%
Jul	1 811 234	2 154 260	-15.92%
Aug		3 625 974	
Sep		2 765 007	
Oct		2 242 032	
Nov		2 241 180	
Dec		1 750 207	
<b>Total</b>	<b>12 796 709</b>	<b>27 268 324</b>	

## Swiss Blue Chip Shares

Tradable securities on Swiss Blue Chip Segment	
Tradable securities at month end	Swiss Blue Chip Shares
Total	30

## SIX Swiss Exchange

### Tradable securities (listed and non listed)

Listed securities		At month-end	Previous month	Change +/-
Equity Market	Main Market	155	156	- 1
	Local Caps	70	70	0
	Investment Companies	24	25	- 1
	Real Estate	13	12	+ 1
	Swiss blue chip shares	30	30	0
	<b>Total</b>	<b>292</b>	<b>293</b>	<b>- 1</b>
Bond Market	Main Market	1 544	1 536	+ 8
	Listed international bonds	34	34	0
	<b>Total</b>	<b>1 578</b>	<b>1 570</b>	<b>+ 8</b>
Exchange Traded Product Market	ETP	36	36	0
	<b>Total</b>	<b>36</b>	<b>36</b>	<b>0</b>
Fund Market	ETFs	713	679	+ 34
	ETSF	3	3	0
	Funds	25	25	0
	<b>Total</b>	<b>741</b>	<b>707</b>	<b>+ 34</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	3 855	3 851	+ 4
	<b>Total</b>	<b>3 885</b>	<b>3 881</b>	<b>+ 4</b>
Equity Market	Foreign shares	4 005	2 792	+1 213
	<b>Total</b>	<b>4 005</b>	<b>2 792</b>	<b>+1 213</b>

## Equities SIX Swiss Exchange

### Top 50 Swiss Equities

Rank	Name	ISIN	Number of trades	Volume	Turnover in mio CHF
1.	NESTLE N	CH0038863350	93 895	99 156 824	5 809.53
2.	NOVARTIS N	CH0012005267	95 060	83 454 087	4 614.10
3.	CS GROUP N	CH0012138530	174 252	246 452 374	4 179.87
4.	ROCHE GS	CH0012032048	98 225	24 112 626	4 060.81
5.	UBS N	CH0024899483	138 534	248 779 379	2 601.05
6.	RICHEMONT	CH0045039655	113 023	48 872 196	2 559.86
7.	ABB LTD N	CH0012221716	125 329	140 271 721	2 256.87
8.	ZURICH INSURANCE N	CH0011075394	73 443	8 393 194	1 810.15
9.	SWATCH GROUP I	CH0012255151	94 392	4 614 246	1 704.34
10.	SYNGENTA N	CH0011037469	78 689	5 163 373	1 685.22
11.	SWISS RE N	CH0126881561	60 473	19 472 657	1 173.61
12.	HOLCIM N	CH0012214059	54 715	16 958 965	918.65
13.	SWISSCOM N	CH0008742519	47 875	2 228 277	854.10
14.	ACTELION N	CH0010532478	56 298	13 253 796	556.00
15.	SGS N	CH0002497458	28 104	292 575	552.16
16.	CLARIANT N	CH0012142631	52 618	53 859 776	548.61
17.	ADECCO N	CH0012138605	52 779	12 516 644	523.15
18.	CS ETF (CH) on SMI	CH0008899764	3 115	7 886 942	502.28
19.	KUEHNE+NAGEL INT N	CH0025238863	35 143	4 168 897	430.50
20.	LONZA N	CH0013841017	47 031	9 493 356	418.32
21.	TEMENOS N	CH0012453913	39 809	32 667 635	399.38
22.	GIVAUDAN N	CH0010645932	25 755	418 169	394.60
23.	TRANSOCEAN N	CH0048265513	36 913	8 598 072	387.53
24.	SWISS LIFE HOLDING AG N	CH0014852781	39 723	4 019 934	365.66
25.	GEBERIT N	CH0030170408	26 423	1 890 575	358.12

Rank	Name	ISIN	Number of trades	Volume	Turnover in mio CHF
26.	SULZER N	CH0038388911	36 296	2 749 138	331.11
27.	GALENICA N	CH0015536466	24 156	522 749	309.19
28.	JULIUS BAER N	CH0102484968	37 042	8 239 663	286.38
29.	LOGITECH N	CH0025751329	46 469	30 999 454	284.08
30.	ARYZTA N	CH0043238366	24 453	5 897 005	279.52
31.	OC OERLIKON N	CH0000816824	28 326	33 304 824	263.56
32.	SONOVA N	CH0012549785	25 837	2 813 169	260.48
33.	DUFREY N	CH0023405456	30 552	2 125 772	252.59
34.	BALOISE N	CH0012410517	28 547	3 755 996	238.21
35.	SWISS PRIME SITE N	CH0008038389	16 694	2 800 326	224.16
36.	SIKA I	CH0000587979	16 764	114 888	209.45
37.	ZKB GOLD ETF (USD)	CH0047533549	1 369	127 760	197.60
38.	SCHINDLER PS	CH0024638196	18 177	1 736 937	194.56
39.	PSP N	CH0018294154	14 697	2 153 870	184.32
40.	SWATCH GROUP N	CH0012255144	16 243	2 652 735	170.60
41.	ZKB GOLD ETF	CH0139101593	2 160	347 550	170.05
42.	FISCHER N	CH0001752309	22 590	504 384	166.07
43.	STRAUMANN N	CH0012280076	23 502	1 184 583	157.36
44.	NOBEL BIO CARE N	CH0037851646	31 635	16 917 776	154.19
45.	PARTNERS GROUP N	CH0024608827	15 951	867 946	152.66
46.	BARRY CALLEBAUT N	CH0009002962	14 794	146 728	125.73
47.	GAM N	CH0102659627	16 124	11 255 030	121.56
48.	ZKB Gold ETF hedged (CHF)	CH0139101601	1 257	217 784	110.70
49.	JB PHYSICAL GOLD (USD) A	CH0044781141	660	65 047	99.39
50.	FLUGHAFEN ZUERICH N	CH0010567961	9 402	266 820	92.37

	Turnover in mio CHF	% of total
Top 10	31 281.81	64.33%
Top 50	44 700.37	91.93%
Total	48 625.16	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	1 525	13 388 733	177.20
2.	ISHARES MSCI EMG	IE00B0M63177	2 715	4 317 261	156.00
3.	AMS	AT0000920863	13 328	1 661 736	122.99
4.	DB X-TR MSCI EM	LU0292107645	1 216	3 211 770	111.85
5.	ISHARES MSCI WORLD	IE00B0M62Q58	896	3 997 029	101.45
6.	CS ETF (IE) on MSCI EMU	IE00B53QG562	890	1 184 143	82.42
7.	CS ETF MSCI EMERGING	LU0254097446	1 009	803 945	75.94
8.	ISHARES MSCI JAPAN	IE00B02KXH56	599	8 108 050	71.82
9.	ISHARES MSCI FE JP	IE00B0M63730	389	1 768 941	69.62
10.	Lyxor DAX	LU0252633754	183	816 588	62.80
11.	XSTRATA	GB0031411001	1 768	3 882 965	48.84
12.	CS ETF (IE) on S&P 500	IE00B5BMR087	551	416 837	48.36
13.	UBS-ETF MSCI USA	LU0136234654	1 260	370 702	47.25
14.	UBS-ETF MSCI EMU	LU0147308422	416	490 687	44.45
15.	ISHARES MSCI NORTH AMERICA	IE00B14X4M10	505	1 669 523	43.44
16.	UBS-ETF MSCI World I	LU0446735416	38	354	43.37
17.	POWERSHARE EQQQ	IE0032077012	264	649 303	40.64
18.	ISHARES FTSE DEV MAR PROP	IE00B1FZS350	552	1 968 423	39.95
19.	Lyxor MSCI EMERGING MARKETS	FR0010435297	210	3 791 265	34.47
20.	Lyxor COMMODITIES CRB	FR0010318998	543	1 058 001	28.85
21.	UBS-ETF MSCI JAPAN	LU0136240974	1 148	941 351	26.63
22.	CS ETF (IE) on MSCI Japan	IE00B53QDK08	355	311 724	26.59
23.	AMUNDI ETF MSCI SWITZERLAND	FR0010871145	65	148 713	26.45
24.	Lyxor MSCI WORLD	FR0010372201	24	206 202	24.73
25.	ISHARES MSCI BRAZIL	IE00B0M63516	515	577 380	23.29

Rank	Name	ISIN	Number of trades	Volume	Turnover in mio
26.	DB X-TR MSCI USA	LU0274210672	359	715 535	22.95
27.	Lyxor RUSSIA	FR0010339457	265	614 764	22.78
28.	ISHARES \$ TREASURY BOND 1-3	IE00B14X4S71	242	175 628	22.60
29.	ISHARES FTSE XINHUA	IE00B02KXK85	220	239 578	22.57
30.	CS ETF (IE) on MSCI USA LC	IE00B3VWLJ14	58	165 346	21.42
31.	UBS-ETF FTSE 100 SF-A	IE00B3X0KQ36	905	361 695	21.36
32.	UBS ETF - HFRX G HF SF A GBP	IE00B53B4246	16	153 091	21.33
33.	ISHARES MSCI KOREA	IE00B0M63391	224	650 645	21.31
34.	CS ETF (IE) on MSCI Australia	IE00B5V70487	13	180 873	21.19
35.	CS ETF MSCI EMU Large Cap	LU0154139132	272	227 074	21.07
36.	Lyxor MSCI AC ASIA-PACIFIC	FR0010581439	80	511 770	20.56
37.	UBS-ETF EUSTOXX50	LU0136234068	279	715 395	19.93
38.	UBS-ETF MSCI WORLD	LU0340285161	109	163 485	19.85
39.	CS ETF (IE) iBoxx USD Govt 3-7	IE00B3VWN393	45	170 417	19.46
40.	ISHARES \$ CORP BND	IE0032895942	155	179 680	19.36
41.	Lyxor MSCI INDIA	FR0010375766	152	1 514 116	17.92
42.	CS ETF (IE) on Nasdaq 100	IE00B53SZB19	254	130 636	17.66
43.	DB X-TR SMI	LU0274221281	284	273 426	17.53
44.	CS ETF (IE) on MSCI Brazil	IE00B59L7C92	64	213 881	17.46
45.	ISHARES FTSE US PROP	IE00B1FZSF77	231	748 941	16.85
46.	UBS-ETF MSCI World Soc Resp I	LU0629459826	4	1 453	16.11
47.	UBS-ETF MSCI USA I	LU0446735259	20	125	15.72
48.	iShares JPMorgan \$ EM Bond	IE00B2NPKV68	168	128 223	14.45
49.	ISHARES EURO GOV BOND 1-3	IE00B14X4Q57	90	85 486	14.07
50.	DB X-TR MSCI BRAZIL	LU0292109344	156	278 476	13.92

Turnover in % of total  
mio CHF

Top 10	1 032.10	36.50%
Top 50	2 058.85	72.81%
Total	2 827.73	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	60.05	31.07.	56.50	02.07.	60.05	3 300 000 000	100.00%	198 165.00	25.56%	5 809.53	48 102.59
NOVARTIS N	CH0012005267	57.40	31.07.	52.85	02.07.	57.30	2 745 623 000	94.98%	149 426.52	19.28%	4 614.10	38 592.37
ROCHE GS	CH0012032048	174.00	31.07.	164.00	02.07.	173.30	702 562 700	100.00%	121 754.12	15.71%	4 060.81	37 519.89
ABB LTD N	CH0012221716	17.20	30.07.	15.47	02.07.	17.08	2 314 743 264	100.00%	39 535.81	5.10%	2 256.87	18 808.36
UBS N	CH0024899483	11.35	03.07.	9.69	24.07.	10.29	3 832 218 903	93.55%	36 890.07	4.76%	2 601.05	21 782.90
ZURICH INSURANCE N	CH0011075394	221.50	20.07.	207.70	26.07.	217.70	147 445 994	100.00%	32 098.99	4.14%	1 810.15	18 503.65
SYNGENTA N	CH0011037469	338.40	27.07.	312.60	24.07.	333.70	93 762 899	100.00%	31 288.68	4.04%	1 685.22	12 182.48
RICHEMONT	CH0045039655	57.60	30.07.	48.13	12.07.	55.45	522 000 000	100.00%	28 944.90	3.73%	2 559.86	14 591.84
SWISS RE N	CH0126881561	61.90	20.07.	58.65	25.07.	61.35	370 706 931	92.26%	20 982.57	2.71%	1 173.61	9 026.44
CS GROUP N	CH0012138530	18.30	18.07.	16.03	25.07.	16.66	1 286 369 161	94.31%	20 211.49	2.61%	4 179.87	25 460.12
TRANSOCEAN N	CH0048265513	47.69	19.07.	42.25	11.07.	46.48	365 135 298	100.00%	16 971.49	2.19%	387.53	4 048.27
HOLCIM N	CH0012214059	58.15	31.07.	51.50	13.07.	57.70	327 086 376	73.37%	13 847.03	1.79%	918.65	8 476.85
SWATCH GROUP I	CH0012255151	399.70	30.07.	341.70	16.07.	388.70	30 840 000	100.00%	11 987.51	1.55%	1 704.34	10 731.02
SGS N	CH0002497458	1 984.00	31.07.	1 778.00	02.07.	1 956.00	7 822 436	70.04%	10 716.60	1.38%	552.16	3 589.46
SWISSCOM N	CH0008742519	394.80	31.07.	374.20	23.07.	391.40	51 801 943	43.06%	8 730.54	1.13%	854.10	6 518.21
GIVAUDAN N	CH0010645932	970.00	20.07.	921.50	10.07.	950.50	9 233 586	90.66%	7 956.80	1.03%	394.60	3 582.91
GEBERIT N	CH0030170408	196.20	19.07.	185.10	02.07.	192.00	39 847 005	100.00%	7 650.62	0.99%	358.12	768.32
JULIUS BAER N	CH0102484968	36.27	26.07.	33.56	12.07.	35.00	206 630 756	100.00%	7 232.08	0.93%	286.38	2 968.71
ADECCO N	CH0012138605	43.80	31.07.	39.29	26.07.	43.00	189 263 506	68.19%	5 549.53	0.72%	523.15	4 185.07
ACTELION N	CH0010532478	44.94	31.07.	38.45	02.07.	44.65	130 583 206	90.05%	5 250.40	0.68%	556.00	3 390.47
No. of constituents:	20					Totals >	16 673 676 964		775 190.75	100.00%	37 286.10	292 829.93

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
SYNTHES N	US87162M4096											5 073.07

## 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	Free Float	Capped	Weight	Current month
NOVARTIS N	CH0012005267	57.40	31.07.	52.85	02.07.	57.30	2745 623 000	94.98%	0.219618500	9.56%	4 614.10
ROCHE GS	CH0012032048	174.00	31.07.	164.00	02.07.	173.30	702 562 700	100.00%	0.266605160	9.45%	4 060.81
NESTLE N	CH0038863350	60.05	31.07.	56.50	02.07.	60.05	3300 000 000	100.00%	0.159445370	9.20%	5 809.53
UBS N	CH0024899483	11.35	03.07.	9.69	24.07.	10.29	3832 218 903	93.55%	0.719387190	7.73%	2 601.05
TRANSOCEAN N	CH0048265513	47.69	19.07.	42.25	11.07.	46.48	365 135 298	100.00%	0.989666490	4.89%	387.53
SWISS RE N	CH0126881561	61.90	20.07.	58.65	25.07.	61.35	370 706 931	92.26%	0.765725540	4.68%	1 173.61
ABB LTD N	CH0012221716	17.20	30.07.	15.47	02.07.	17.08	2314 743 264	100.00%	0.401204090	4.62%	2 256.87
SYNGENTA N	CH0011037469	338.40	27.07.	312.60	24.07.	333.70	93 762 899	100.00%	0.500392250	4.56%	1 685.22
ZURICH INSURANCE N	CH0011075394	221.50	20.07.	207.70	26.07.	217.70	147 445 994	100.00%	0.484810430	4.53%	1 810.15
RICHEMONT	CH0045039655	57.60	30.07.	48.13	12.07.	55.45	522 000 000	100.00%	0.514327510	4.34%	2 559.86
HOLCIM N	CH0012214059	58.15	31.07.	51.50	13.07.	57.70	327 086 376	73.37%	1.000000000	4.03%	918.65
CS GROUP N	CH0012138530	18.30	18.07.	16.03	25.07.	16.66	1286 369 161	94.31%	0.613586290	3.61%	4 179.87
SWATCH GROUP I	CH0012255151	399.70	30.07.	341.70	16.07.	388.70	30 840 000	100.00%	1.000000000	3.49%	1 704.34
SGS N	CH0002497458	1 984.00	31.07.	1 778.00	02.07.	1 956.00	7 822 436	70.04%	1.000000000	3.12%	552.16
SWISSCOM N	CH0008742519	394.80	31.07.	374.20	23.07.	391.40	51 801 943	43.06%	1.000000000	2.54%	854.10
GIVAUDAN N	CH0010645932	970.00	20.07.	921.50	10.07.	950.50	9 233 586	90.66%	1.000000000	2.32%	394.60
GEBERIT N	CH0030170408	196.20	19.07.	185.10	02.07.	192.00	39 847 005	100.00%	1.000000000	2.23%	358.12
JULIUS BAER N	CH0102484968	36.27	26.07.	33.56	12.07.	35.00	206 630 756	100.00%	1.000000000	2.11%	286.38
KUEHNE+NAGEL INT N	CH0025238863	111.30	31.07.	97.70	12.07.	111.30	120 000 000	46.75%	1.000000000	1.82%	430.50
SCHINDLER PS	CH0024638196	116.20	19.07.	105.20	02.07.	114.30	48 609 400	100.00%	1.000000000	1.62%	194.56
ADECCO N	CH0012138605	43.80	31.07.	39.29	26.07.	43.00	189 263 506	68.19%	1.000000000	1.62%	523.15
ACTELION N	CH0010532478	44.94	31.07.	38.45	02.07.	44.65	130 583 206	90.05%	1.000000000	1.53%	556.00
SONOVA N	CH0012549785	96.45	03.07.	89.25	26.07.	92.45	66 574 333	73.71%	1.000000000	1.32%	260.48
SIKA I	CH0000587979	1 916.00	10.07.	1 736.00	24.07.	1 825.00	2 151 199	100.00%	1.000000000	1.14%	209.45
BALOISE N	CH0012410517	65.45	03.07.	60.55	25.07.	64.55	50 000 000	100.00%	1.000000000	0.94%	238.21
CLARIANT N	CH0012142631	11.00	20.07.	9.26	02.07.	10.33	295 752 254	100.00%	1.000000000	0.89%	548.61
SWISS LIFE HOLDING AG N	CH0014852781	94.50	31.07.	86.15	24.07.	93.65	32 081 054	85.68%	1.000000000	0.75%	365.66
LONZA N	CH0013841017	47.50	25.07.	38.81	02.07.	44.16	52 920 140	92.17%	1.000000000	0.63%	418.32
LOGITECH N	CH0025751329	10.45	03.07.	7.80	26.07.	8.68	191 606 620	87.65%	1.000000000	0.42%	284.08
NOBEL BIOCAPRE N	CH0037851646	9.94	03.07.	8.59	12.07.	9.00	123 784 530	94.97%	1.000000000	0.31%	154.19
No. of constituents:	30					Totals >	17657 156 494			100.00%	40 390.16

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	Free Float	Capped	Weight	Current month
SYNTHES N	US87162M4096										

## 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
KUEHNE+NAGEL INT N	CH0025238863	111.30	31.07.	97.70	12.07.	111.30	120 000 000	46.75%	6 243.93	7.81%	430.50	2 923.02
SCHINDLER PS	CH0024638196	116.20	19.07.	105.20	02.07.	114.30	48 609 400	100.00%	5 556.05	6.95%	194.56	1 742.99
SONOVA N	CH0012549785	96.45	03.07.	89.25	26.07.	92.45	66 574 333	73.71%	4 536.70	5.67%	260.48	2 277.55
ARYZTA N	CH0043238366	48.60	31.07.	45.10	23.07.	48.55	91 810 534	100.00%	4 457.40	5.57%	279.52	2 108.40
SWISS PRIME SITE N	CH0008038389	81.90	31.07.	78.75	02.07.	81.75	54 368 714	100.00%	4 444.64	5.56%	224.16	1 881.31
SIKA I	CH0000587979	1 916.00	10.07.	1 736.00	24.07.	1 825.00	2 151 199	100.00%	3 925.94	4.91%	209.45	320.29
LINDT N	CH0010570759	35 855.00	11.07.	34 100.00	02.07.	35 000.00	140 000	79.18%	3 879.82	4.85%	89.20	766.26
SWATCH GROUP N	CH0012255144	69.90	30.07.	60.00	16.07.	68.30	124 045 000	43.15%	3 655.79	4.57%	170.60	1 167.88
BALOISE N	CH0012410517	65.45	03.07.	60.55	25.07.	64.55	50 000 000	100.00%	3 227.50	4.04%	238.21	2 239.28
PSP N	CH0018294154	87.95	30.07.	83.35	02.07.	87.70	45 867 891	76.87%	3 092.18	3.87%	184.32	1 351.29
CLARIANT N	CH0012142631	11.00	20.07.	9.26	02.07.	10.33	295 752 254	100.00%	3 055.12	3.82%	548.61	3 905.50
SULZER N	CH0038388911	128.40	30.07.	111.50	02.07.	126.40	34 262 370	68.77%	2 978.27	3.72%	331.11	2 243.49
LINDT PS	CH0010570767	3 039.00	10.07.	2 894.00	02.07.	3 025.00	925 939	100.00%	2 800.97	3.50%	87.21	758.47
PARTNERS GROUP N	CH0024608827	179.80	31.07.	168.40	02.07.	178.30	26 700 000	57.41%	2 733.07	3.42%	152.66	1 181.46
GALENICA N	CH0015536466	626.00	11.07.	537.50	26.07.	564.00	6 500 000	74.52%	2 731.90	3.42%	309.19	2 021.31
SWISS LIFE HOLDING AG N	CH0014852781	94.50	31.07.	86.15	24.07.	93.65	32 081 054	85.68%	2 574.16	3.22%	365.66	2 806.74
DUFREY N	CH0023405456	125.00	30.07.	113.20	12.07.	119.30	26 976 203	77.38%	2 490.29	3.11%	252.59	2 257.61
LONZA N	CH0013841017	47.50	25.07.	38.81	02.07.	44.16	52 920 140	92.17%	2 153.97	2.69%	418.32	2 180.39
GAM N	CH0102659627	11.20	05.07.	10.40	24.07.	10.80	183 355 000	93.36%	1 848.75	2.31%	121.56	962.88
HELVETIA HOLDING N	CH0012271687	306.75	30.07.	280.75	23.07.	303.25	8 652 875	69.91%	1 834.43	2.29%	90.77	659.54
PARGESA I	CH0021783391	61.00	31.07.	56.00	09.07.	58.95	77 214 700	35.65%	1 622.72	2.03%	56.50	543.92
LOGITECH N	CH0025751329	10.45	03.07.	7.80	26.07.	8.68	191 606 620	87.65%	1 456.91	1.82%	284.08	1 808.96
FISCHER N	CH0001752309	347.00	31.07.	308.50	13.07.	339.75	4 100 898	100.00%	1 393.28	1.74%	166.07	1 330.77
OC OERLIKON N	CH0000816824	8.34	05.07.	7.39	13.07.	7.99	323 124 010	52.02%	1 343.03	1.68%	263.56	871.66
VALIANT N	CH0014786500	106.20	02.07.	80.30	27.07.	84.95	15 792 461	100.00%	1 341.57	1.68%	88.40	335.47
STRAUMANN N	CH0012280076	139.40	02.07.	127.00	13.07.	131.20	15 676 549	54.31%	1 117.03	1.40%	157.36	1 180.11
NOBEL BIOCARE N	CH0037851646	9.94	03.07.	8.59	12.07.	9.00	123 784 530	94.97%	1 057.44	1.32%	154.19	1 460.13
TEMENOS N	CH0012453913	15.95	02.07.	9.96	12.07.	12.95	72 000 930	100.00%	932.41	1.17%	399.38	2 094.05
DKSH N	CH0126673539	52.95	19.07.	49.70	26.07.	51.80	62 794 029	27.24%	886.04	1.11%	60.99	100.18
MEYER BURGER N	CH0108503795	14.80	02.07.	11.50	25.07.	12.90	47 754 511	100.00%	616.03	0.77%	66.36	764.47
No. of constituents:	30					Totals >	2205 542 144		79 987.34	100.00%	6 655.56	46 245.38

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
GEBERIT N	CH0030170408	196.20	19.07.	185.10	02.07.							2 382.95
PETROPLUS N	CH0027752242											289.60
SIKA I	CH0000587979											1 332.15

## 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.	CS ETF (CH) on SMI	CSSMI	CH0008899764	CHF	65.57	30.07.	62.17	02.07.	65.41	502.28	2 703.66
2.	ZKB GOLD ETF (USD)	ZGLDUS	CH0047533549	USD	1 608.60	27.07.	1 535.01	12.07.	1 599.70	197.60	1 694.65
3.	ISHARES S&P 500	IUSA	IE0031442068	USD	13.88	30.07.	13.22	12.07.	13.84	177.20	2 044.21
4.	ZKB GOLD ETF	ZGLD	CH0139101593	CHF	499.68	27.07.	474.80	02.07.	496.50	170.05	1 791.99
5.	ISHARES MSCI EMG	IEEM	IE00B0M63177	USD	38.05	05.07.	35.56	23.07.	37.75	156.00	1 184.97
6.	DB X-TR MSCI EM	XMEM	LU0292107645	USD	36.80	05.07.	34.33	23.07.	36.40	111.85	1 484.50
7.	ZKB Gold ETF hedged (CHF)	ZGLDHC	CH0139101601	CHF	516.88	27.07.	493.24	12.07.	514.56	110.70	1 020.54
8.	ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	USD	26.76	31.07.	25.38	25.07.	26.66	101.45	945.22
9.	JB PHYSICAL GOLD (USD) A	JBGOUA	CH0044781141	USD	1 598.99	27.07.	1 529.57	12.07.	1 594.09	99.39	859.66
10.	JB PHYSICAL GOLD (CHF) A	JBGOCA	CH0044781232	CHF	1 756.00	27.07.	1 678.97	12.07.	1 748.20	88.56	950.64
11.	UBS-ETF SMI	SMICHA	CH0017142719	CHF	65.04	31.07.	61.70	02.07.	64.80	86.79	516.63
12.	CS ETF II (CH) on Gold	CSGOLD	CH0104136236	USD	161.17	27.07.	154.15	12.07.	160.38	84.93	913.83
13.	ZKB Silver ETF - A (CHF)	ZSIL	CH0183135976	CHF	86.44	31.07.	80.79	02.07.	85.42	83.07	279.19
14.	CS ETF (IE) on MSCI EMU	CSEMU	IE00B53QG562	EUR	60.10	31.07.	55.14	25.07.	59.58	82.42	661.69
15.	CS ETF MSCI EMERGING	CSEM	LU0254097446	USD	100.02	05.07.	93.36	25.07.	99.24	75.94	807.96
16.	CS ETF (CH) on SMIM	CSSMIM	CH0019852802	CHF	121.70	19.07.	116.45	25.07.	120.56	74.05	584.70
17.	ISHARES MSCI JAPAN	IJPN	IE00B02KXH56	JPY	759.00	03.07.	681.00	25.07.	709.00	71.82	361.87
18.	ISHARES MSCI FE JP	IFFF	IE00B0M63730	USD	41.86	05.07.	39.19	23.07.	41.71	69.62	451.01
19.	UBS IS-Gold (CHF) hedged ETF A	AUCHAH	CH0106027128	CHF	162.63	27.07.	155.10	12.07.	161.90	64.32	642.85
20.	Lyxor DAX	LYDAX	LU0252633754	EUR	66.38	31.07.	61.91	26.07.	66.08	62.80	203.48
21.	ZKB GOLD ETF (EUR)	ZGLDEU	CH0047533523	EUR	1 308.36	27.07.	1 239.45	02.07.	1 300.00	58.98	694.02
22.	JB PHYSICAL GOLD (EUR) A	JBGMEA	CH0044781174	EUR	1 238.37	27.07.	1 180.19	12.07.	1 231.28	58.24	626.22
23.	UBS IS-Gold (EUR) hedged ETF A	AUEUAH	CH0106027144	EUR	112.20	27.07.	107.37	12.07.	111.73	53.22	397.36
24.	CS ETF (IE) on S&P 500	CSSPX	IE00B5BMR087	USD	121.94	31.07.	116.36	12.07.	121.45	48.36	428.06
25.	UBS-ETF MSCI USA	USAUSA	LU0136234654	USD	133.37	30.07.	127.06	12.07.	132.04	47.25	422.92

## 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.	ZKB Gold ETF hedged (EUR)	ZGLDHE	CH0103326762	EUR	1 106.51	27.07.	1 056.61	12.07.	1 102.47	46.69	471.03
27.	ZKB Silver ETF - A (USD)	ZSILUS	CH0183136008	USD	278.51	31.07.	259.99	12.07.	276.70	45.46	108.75
28.	UBS-ETF MSCI EMU	EMUEUA	LU0147308422	EUR	78.16	30.07.	71.88	25.07.	75.79	44.45	251.07
29.	ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	USD	27.31	05.07.	25.95	12.07.	27.10	43.44	939.34
30.	UBS-ETF MSCI World I	WRDUSI	LU0446735416	USD	127 727.21	30.07.	122 400.00	24.07.	126 050.00	43.37	116.50
31.	JB PHYSICAL GOLD (USD) AX	JBGOUX	CH0044781257	USD	1 602.60	30.07.	1 532.27	12.07.	1 595.16	43.26	426.58
32.	POWERSHARE EQQQ	EQQQ	IE0032077012	USD	65.38	19.07.	62.08	12.07.	65.17	40.64	243.10
33.	ISHARES FTSE DEV MAR PROP	IWDP	IE00B1FZS350	USD	21.29	19.07.	20.18	23.07.	21.03	39.95	319.98
34.	CS ETF (CH) on SBIDG 1-3	CSBGC3	CH0102530786	CHF	94.33	02.07.	92.68	17.07.	92.81	35.29	115.52
35.	UBS IS - Gold ETF (USD) A	AUUSA	CH0106027185	USD	161.58	27.07.	154.26	12.07.	160.65	34.50	505.62
36.	Lyxor MSCI EMERGING MARKETS	LYLEM	FR0010435297	USD	9.64	05.07.	8.97	23.07.	9.52	34.47	202.97
37.	CS ETF (CH) on SLI	CSSLI	CH0031768937	CHF	98.87	31.07.	93.39	12.07.	97.71	31.52	215.07
38.	JB PHYSICAL GOLD (CHF) AX	JBGOCX	CH0044821731	CHF	1 752.37	27.07.	1 680.71	12.07.	1 752.00	30.95	267.28
39.	Lyxor COMMODITIES CRB	CRB	FR0010318998	USD	28.83	20.07.	26.77	02.07.	28.53	28.85	361.10
40.	UBS-ETF MSCI JAPAN	JPNJPA	LU0136240974	JPY	2 400.00	03.07.	2 167.00	25.07.	2 225.00	26.63	166.06
41.	CS ETF II (CH) on Gold-hdg CHF	CSGLDC	CH0104136285	CHF	159.34	27.07.	152.06	12.07.	158.28	26.62	502.74
42.	CS ETF (IE) on MSCI Japan	CSJP	IE00B53QDK08	JPY	7 261.00	03.07.	6 495.00	23.07.	6 785.00	26.59	119.80
43.	AMUNDI ETF MSCI SWITZERLAND	CSWCHF	FR0010871145	CHF	183.01	31.07.	174.60	02.07.	183.01	26.45	76.28
44.	CS ETF (CH) SBI DOM GOV3-7	CSBGC7	CH0016999846	CHF	99.95	16.07.	98.44	27.07.	98.72	25.75	227.03
45.	Lyxor MSCI WORLD	LYWLD	FR0010372201	USD	126.45	05.07.	120.23	12.07.	123.01	24.73	185.78
46.	UBS ETF - CMCI Agric SF I USD	CAUSIS	IE00B46NBP24	USD	10 278.31	23.07.	9 755.00	09.07.	10 052.37	24.69	82.38
47.	UBS ETF - MSCI EM SF USD A	EGUSAS	IE00B3Z3FS74	USD	37.72	05.07.	35.01	25.07.	37.27	24.05	346.49
48.	ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	USD	43.31	31.07.	39.85	12.07.	42.49	23.29	188.95
49.	DB X-TR MSCI USA	XMUS	LU0274210672	USD	33.72	31.07.	32.20	12.07.	33.58	22.95	248.50
50.	Lyxor RUSSIA	LYRUS	FR0010339457	USD	39.26	04.07.	35.97	25.07.	38.00	22.78	201.39

## Equities SIX Swiss Exchange

Exchange Traded Products (ETPs)											
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.	dbETC P GOLD E	XAD1	DE000A1EK0G3	EUR	128.92	27.07.	126.14	25.07.	128.78	5.41	82.03
2.	db Physical Gold ETC	XGLD	GB00B5840F36	USD	161.37	31.07.	155.52	23.07.	161.37	4.75	38.48
3.	Source Physical Gold P-ETC	SGLD	IE00B579F325	USD	161.50	30.07.	154.72	12.07.	160.72	3.76	48.49
4.	db WTI Crude Oil Booster ETC	XCT9	GB00B3SC0P31	USD	106.38	20.07.	99.15	02.07.	101.43	1.40	7.81
5.	Source Agriculture T-ETC	SFARM	XS0417183406	USD	85.05	20.07.	73.71	03.07.	84.41	0.74	9.86
6.	dbETC P SILVER E	XAD2	DE000A1EK0J7	EUR	216.33	30.07.	207.83	23.07.	216.33	0.57	2.46
7.	Source Brent Oil Enhance T-ETC	BOIL	XS0766094972	USD	155.25	24.07.	154.69	24.07.	154.69	0.31	0.39
8.	Source Natural Gas T-ETC	SNGAS	XS0417151114	USD	0.59	04.07.	0.58	18.07.	0.58	0.20	0.49
9.	db Agriculture Booster ETC	XCT6	GB00B3WKJL25	USD	155.34	20.07.	152.31	27.07.	152.31	0.17	0.17
10.	Source CrudeOil Enhanced T-ETC	SEWTI	XS0454792184	USD	164.01	17.07.	157.33	03.07.	164.01	0.14	39.78
11.	dbETC AGRI CHF	XCTQ	DE000A1L9ZZ5	CHF	106.02	20.07.	106.02	20.07.	106.02	0.11	0.77
12.	RBS physical Gold ETC	RBSGO	DE000A1EDJ96	USD	161.85	31.07.	161.85	31.07.	161.85	0.08	0.56
13.	db Natural Gas Booster ETC	XCT2	GB00B438CS06	USD	38.89	23.07.	38.27	13.07.	38.89	0.08	0.33
14.	db Physical Platinum ETC	XPLA	GB00B57GJC05	USD	146.40	04.07.	141.56	17.07.	141.56	0.04	7.61
15.	Source Industrial Metals T-ETC	SIMETL	XS0417130381	USD	142.73	18.07.	142.73	18.07.	142.73	0.03	2.69
16.	db Physical Palladium ETC	XPAL	GB00B5VYVZ75	USD	58.30	17.07.	58.30	17.07.	58.30	0.02	0.03
17.	db S&P GSCI Agriculture ETC	XET6	GB00B3S0JK55	USD	171.80	31.07.	171.80	31.07.	171.80	0.02	0.17
18.	Source Wheat T-ETC	SWHEAT	XS0417182937	USD	23.66	31.07.	23.66	31.07.	23.66	0.01	16.46
19.	Source Sugar T-ETC	SSUGAR	XS0417181616	USD	26.94	19.07.	26.94	19.07.	26.94	0.01	0.13
20.	db S&P GSCI Ind. Metals ETC	XET7	GB00B3YH0180	USD	94.65	24.07.	94.65	24.07.	94.65	0.00	0.03

## 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	31 432.4	4 368.5	5 211.7	3 020.0	3 199.7	4 237.4	6 514.5	4 880.6					
Regional States	2 051.4	375.3	287.9	338.6	261.9	284.5	289.0	214.2					
Municipalities	956.5	176.5	192.4	128.5	114.0	79.8	172.2	93.2					
Mortgage Institutes	9 014.4	1 183.6	2 311.9	1 470.7	1 276.0	1 168.3	1 018.9	585.1					
Banks	5 589.4	991.7	896.2	668.8	943.5	943.7	579.8	565.6					
Insurances	1 662.4	200.7	237.6	325.1	178.1	180.6	284.1	256.3					
Transport	0.1	0.0				0.1	0.0						
Utilities	927.8	150.2	149.6	109.5	128.3	152.4	151.2	86.7					
Retailers	574.5	62.3	106.4	75.8	54.9	69.9	102.8	102.3					
Misc. Sectors	6 664.4	1 319.2	1 029.5	734.6	535.9	892.7	1 118.8	1 033.7					
<b>Total Straight bonds</b>	<b>58 873.4</b>	<b>8 827.8</b>	<b>10 423.3</b>	<b>6 871.6</b>	<b>6 692.4</b>	<b>8 009.4</b>	<b>10 231.3</b>	<b>7 817.6</b>					
Convertible Bond	398.0	53.5	58.4	75.3	40.7	58.7	50.9	60.5					
Floater	17.4			7.7	0.9	2.6	0.3	5.9					
<b>Total Other bonds</b>	<b>59 288.8</b>	<b>8 881.3</b>	<b>10 481.7</b>	<b>6 954.6</b>	<b>6 733.9</b>	<b>8 070.8</b>	<b>10 282.5</b>	<b>7 884.0</b>					
Foreign bonds	Year-to-date	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Government	2 928.4	388.6	535.5	449.2	283.1	339.6	589.0	343.4					
Regional States	2 231.1	414.6	369.8	285.7	391.2	295.1	262.5	212.2					
Municipalities	290.5	93.8	55.1	36.5	26.9	47.5	16.7	14.0					
Mortgage Institutes	998.9	114.9	115.0	198.6	286.2	98.4	110.3	75.5					
Supranational Organisations	2 408.2	346.8	409.5	408.7	288.7	281.3	307.5	365.6					
Banks	28 420.0	4 826.8	4 564.0	4 208.3	3 446.9	3 638.7	3 995.2	3 740.0					
Insurances	652.7	113.9	130.2	86.3	71.5	69.9	101.8	79.0					
Transport	816.9	83.3	88.2	98.5	51.4	204.7	108.1	182.7					
Utilities	2 421.4	385.5	389.7	361.4	331.7	281.1	388.2	283.7					
Retailers	270.5	21.6	17.7	48.4	70.5	21.3	47.7	43.2					
Misc. Sectors	9 507.3	1 596.8	1 517.6	1 471.5	1 068.9	1 189.7	1 527.9	1 135.0					
<b>Total Straight bonds</b>	<b>50 945.7</b>	<b>8 386.6</b>	<b>8 192.4</b>	<b>7 653.1</b>	<b>6 316.9</b>	<b>6 467.4</b>	<b>7 454.9</b>	<b>6 474.4</b>					
Convertible Bond	221.6	60.7	26.6	20.7	21.1	17.3	39.6	35.6					
Floater	1 885.5	593.8	302.3	381.4	192.2	76.1	201.8	137.9					
Foreign Interest Payment Security	4.0	0.5	0.6	0.7	0.6	0.5	0.5	0.6					
Misc. bonds	207.8	41.9	51.2	17.3	12.0	50.1	11.2	24.1					
<b>Total Foreign CHF bonds</b>	<b>53 264.6</b>	<b>9 083.5</b>	<b>8 573.1</b>	<b>8 073.2</b>	<b>6 542.8</b>	<b>6 611.5</b>	<b>7 708.0</b>	<b>6 672.6</b>					
<b>Total domestic &amp; foreign bonds</b>	<b>112 553.4</b>	<b>17 964.8</b>	<b>19 054.8</b>	<b>15 027.8</b>	<b>13 276.7</b>	<b>14 682.2</b>	<b>17 990.5</b>	<b>14 556.6</b>					



## Bonds SIX Swiss Exchange

No. of listed CHF Bonds				
Domestic bonds	Sector	At month-end	Previous month	Change +/-
	Government	22	22	0
	Regional States	60	60	0
	Municipalities	38	37	+ 1
	Mortgage Institutes	129	129	0
	Banks	161	160	+ 1
	Insurances	19	19	0
	Utilities	43	43	0
	Retailers	10	10	0
	Misc. Sectors	112	107	+ 5
<b>Total straight Domestic Bonds</b>		<b>594</b>	<b>587</b>	<b>+ 7</b>
	Convertible Bond	10	10	0
	Floater	4	3	+ 1
	<b>Misc. bonds</b>	<b>608</b>	<b>600</b>	<b>+ 8</b>
Foreign bonds	Sector	At month-end	Previous month	Change +/-
	Government	27	27	0
	Regional States	46	46	0
	Municipalities	6	6	0
	Mortgage Institutes	21	21	0
	Supranational Organisations	37	36	+ 1
	Banks	472	472	0
	Insurances	8	8	0
	Transport	25	25	0
	Utilities	28	25	+ 3
	Retailers	3	3	0
	Misc. Sectors	159	163	- 4
<b>Total straight Foreign Bonds</b>		<b>832</b>	<b>832</b>	<b>0</b>
	Convertible Bond	5	4	+ 1
	Floater	88	89	- 1
	Foreign Interest Payment Security	4	4	0
	Misc. bonds	4	4	0
<b>Total Foreign Bonds</b>		<b>933</b>	<b>933</b>	<b>0</b>
<b>Total Domestic &amp; Foreign Bonds</b>		<b>1 541</b>	<b>1 533</b>	<b>+ 8</b>



## Bonds SIX Swiss Exchange

### Top 50 CHF Bonds

Rank	Name	ISIN	Number of trades	Volume	Turnover in mio CHF
1.	4.25 EIDG JN 97-17	CH0006448424	166	703 019 000	849.75
2.	4.25 EIDG JA 94-14	CH0001480083	165	625 388 000	669.16
3.	2 EIDG 11-22	CH0127181011	170	434 253 000	495.53
4.	3 EIDG 03-18	CH0015221663	154	424 980 000	493.81
5.	2.25 EIDG 05-20	CH0021908907	188	327 011 000	375.61
6.	3.75 EIDG 01-15	CH0012385586	121	308 867 000	345.05
7.	3 EIDG 04-19	CH0018454253	142	272 661 000	324.32
8.	2.50 EIDG 03-16	CH0015633453	173	274 198 000	300.84
9.	2 EIDG 10-21	CH0111999816	193	202 344 000	229.63
10.	4 EIDG 00-13	CH0010379300	133	189 017 000	193.90
11.	7.125 CSGC 12-22 /Z	CH0181115681	633	147 280 000	146.44
12.	2.875 EUF 05-30	CH0020469075	26	102 710 000	119.27
13.	2.50 ITALY 05-15	CH0020386485	487	111 895 000	105.68
14.	2.75 EUF 03-15	CH0016070341	19	91 640 000	98.20
15.	2 EIDG 05-16	CH0022859612	114	83 879 000	91.35
16.	2 EIDG 05-14	CH0023139816	182	85 679 000	90.44
17.	2.50 EIDG 06-36	CH0024524966	36	65 463 000	86.80
18.	2.625 SNC 06-21	CH0027815288	29	77 435 000	84.97
19.	2 NEFINIL 09-13	CH0049524041	195	79 330 000	81.05
20.	6.875 RABO 09-99	CH0102806061	246	67 010 000	71.81
21.	1.50 EIDG 12-42	CH0127181169	45	60 155 000	68.51
22.	2.50 ABNBK 06-15	CH0024683077	30	62 700 000	67.17
23.	2.50 BARC 11-16	CH0126639381	73	64 145 000	66.55
24.	2 WBC 11-16	CH0133273877	33	60 965 000	64.40
25.	3.50 EIB 99-14	CH0009878742	95	60 760 000	64.03

Rank	Name	ISIN	Number of trades	Volume	Turnover in mio CHF
26.	2.375 RBS 05-15	CH0022976853	498	70 030 000	61.42
27.	2.625 GLENCRF 12-18 /Z	CH0185843023	786	59 210 000	59.98
28.	4 EIDG AP 98-28	CH0008680370	46	38 516 000	56.38
29.	2.375 CGI 05-15	CH0022549122	69	55 785 000	56.37
30.	2.625 TOT 06 - 14	CH0026887239	70	52 380 000	55.11
31.	2.25 ZVG 11-17	CH0133090610	54	51 205 000	54.56
32.	4 EIDG FE 98-23	CH0008435569	50	39 256 000	52.91
33.	0 WELTBK 86-21	CH0008805449	65	56 585 000	51.49
34.	2.375 SPIEG 10-15	CH0110032668	93	48 410 000	51.03
35.	2.375 EIB 05-20	CH0021803942	81	43 070 000	47.51
36.	3.25 Banque PSA 12-15 /Z	CH0187216012	661	47 800 000	47.26
37.	3.125 EUROHYPO 06-25	CH0026096567	23	47 225 000	47.15
38.	2.50 OST 09-16	CH0103325715	53	42 960 000	46.76
39.	3.50 DABK 08-15	CH0042785128	9	42 210 000	45.97
40.	2.375 UBSJ 05-15	CH0021896813	269	44 905 000	45.73
41.	2.875 MST 06-13	CH0027539144	68	45 230 000	45.64
42.	3.50 SIKI 09-14	CH0039139313	20	41 870 000	44.34
43.	2.25 ZKB 05-15	CH0021257560	20	41 150 000	43.54
44.	5.375 SCR11 11-99	CH0123693969	407	42 685 000	41.74
45.	3.50 EDP 11-14	CH0123385764	180	41 335 000	40.57
46.	5 FTT 12-15	CH0148606178	395	39 160 000	40.33
47.	1.75 BMWF 11-17	CH0138773053	59	37 870 000	39.87
48.	2.25 HAA 06-13	CH0023934513	33	39 165 000	39.50
49.	2 EIB 09-14	CH0100783270	72	37 910 000	39.26
50.	3.125 BLB 06-16	CH0027030854	496	42 340 000	38.17

Turnover in % of total  
mio CHF

Top 10	4 277.58	29.37%
Top 50	6 776.82	46.53%
Total	14 564.40	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	218.58	38.65	41.65	26.75	28.25	25.71	30.50	27.08					
USD	71.00	10.96	9.12	14.67	8.48	8.68	9.96	9.14					
GBP	25.10	1.64	1.90	3.23	2.37	4.13	7.28	4.54					
AUD	185.09	31.36	35.82	21.32	16.08	27.35	18.70	34.45					
NZD	53.47	11.56	14.19	6.24	3.08	11.19	3.10	4.12					
CAD	35.91	3.88	5.76	6.74	2.44	4.37	6.15	6.56					
SEK	20.57	3.20	2.59	2.48	3.20	2.04	4.68	2.38					
DKK	0.47	0.04		0.21	0.18			0.03					
Misc. Currencies	157.64	22.70	33.67	22.93	15.72	18.86	19.14	24.63					
<b>Total</b>	<b>767.81</b>	<b>123.99</b>	<b>144.68</b>	<b>104.58</b>	<b>79.79</b>	<b>102.33</b>	<b>99.51</b>	<b>112.93</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	4 189	750	675	542	462	504	731	525					
USD	1 254	241	180	219	139	154	176	145					
GBP	512	66	45	93	38	71	124	75					
AUD	4 403	812	948	562	471	490	402	718					
NZD	1 476	360	285	169	95	352	83	132					
CAD	635	89	91	128	46	88	114	79					
SEK	434	89	50	51	45	49	81	69					
DKK	6	2		2	1			1					
Misc. Currencies	3 298	502	633	482	408	425	380	468					
<b>Total</b>	<b>16 207</b>	<b>2 911</b>	<b>2 907</b>	<b>2 248</b>	<b>1 705</b>	<b>2 133</b>	<b>2 091</b>	<b>2 212</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.	3.50 GE 16 /EN	XS0796988813	37	29 880 000	4.98
2.	7 HOLNVX 15 /EA	AU3CB0191864	26	3 050 000	3.17
3.	3 DAIGR 16 /EN	XS0795086916	47	18 940 000	3.10
4.	4.50 RABOBK 15 /EA	XS0802744754	69	2 827 000	2.89
5.	3.125 DEXMA 15 /EE	FR0010231357	4	1 800 000	2.21
6.	6 HOLNVX 17 /EA	AU3CB0196699	29	2 040 000	2.11
7.	2.375 BNG 17 /EC	XS0804642311	10	1 972 000	1.91
8.	6 NIB 14 /EA	AU0000NIBHC6	6	1 720 000	1.85
9.	2 VW 14 /EC	XS0788624244	17	1 818 000	1.79
10.	5 RABOBK 16 /EA	XS0782582844	53	1 649 000	1.69
11.	4.75 GE 16 /EA	XS0790004344	37	1 653 000	1.66
12.	4.25 RABOBK 14 /EA	XS0794786367	24	1 538 000	1.54
13.	4.125 TOTAL 17 /EA	XS0797449641	26	1 462 000	1.48
14.	2.50 NESNVX 17 /EN	XS0801356881	19	8 950 000	1.46
15.	3.50 BMW 15 /EN	XS0730005567	27	8 410 000	1.39
16.	6.125 PEMEX 17 /EA	XS0775808917	11	1 302 000	1.35
17.	3.625 DT 17 /EN	XS0783811671	17	6 950 000	1.18
18.	5.75 JFM G 19 /EP	XS0100155703	3	600 000	1.17
19.	5.25 RABOBK 15 /EA	XS0731409941	11	1 090 000	1.13
20.	3 KBN 16 /EN	XS0669838541	6	6 370 000	1.04
21.	3.25 BNG 17 /EN	XS0739987781	25	6 170 000	1.01
22.	2 GE 15 /EE	XS0750684929	15	825 000	1.01
23.	2.25 IBRD 13 /EV	XS0555972511	19	6 060 000	0.87
24.	5.50 RABOBK 16 /EA	XS0741177595	35	835 000	0.87
25.	4.25 RABOBK 13 /EE	XS0167068849	14	685 000	0.84

Rank	Name	ISIN	Number of trades	Volume on order book	Turnover on order book in mio CHF
26.	4.50 KFW 13 /EA	XS0418164496	17	835 000	0.84
27.	3.375 NEDWBK 17 /EN	XS0767065906	32	4 787 000	0.79
28.	3.75 BNG 14 /EE	XS0404219809	3	600 000	0.76
29.	2.875 VW 15 /EN	XS0786946292	16	4 180 000	0.68
30.	2.25 TOTAL 16 /EN	XS0802940857	11	4 130 000	0.67
31.	2.25 CFF 14 /EB	XS0602335191	4	600 000	0.60
32.	6 RABOBK 17 /EA	XS0747624095	10	560 000	0.60
33.	3 RABOBK 15 /EE	XS0487438979	20	463 000	0.58
34.	3.125 EIB G 15 /EE	XS0230228933	11	449 000	0.58
35.	4 NESNVX 17 /EA	XS0803499044	10	559 000	0.58
36.	4.25 BNG 17 /EZ	XS0782996069	21	694 000	0.55
37.	4.75 FRPTT 16 /EE	FR0010721688	4	400 000	0.54
38.	3.75 BNG 13 /EB	XS0172157876	9	501 000	0.51
39.	3.50 BNG 17 /EN	XS0775889495	8	3 030 000	0.50
40.	2.875 GE 14 /EE	XS0553035840	9	397 000	0.49
41.	1.625 KFW 15 /EC	US500769FF65	1	500 000	0.49
42.	4.375 DAIGR 16 /EA	XS0795508414	14	490 000	0.49
43.	8 MS 17 /EA	XS0780192802	8	447 000	0.48
44.	1.65 SIEGR 19 /CB	DE000A1G0WC7	1	500 000	0.48
45.	4.25 RABOBK 15 /EZ	XS0742714131	9	593 000	0.47
46.	5.875 GE 12 /EP	XS0328406805	3	300 000	0.46
47.	5.25 GE 17 /EB	US369604BC61	3	400 000	0.46
48.	1.65 SIEGR 19 /EB	DE000A1G0WD5	2	500 000	0.46
49.	5.50 RENAUL 15 /EN	XS0802712041	8	2 790 000	0.46
50.	5 VW 17 /EA	AU3CB0195964	8	430 000	0.44

Turnover on % of total  
order book

Top 10	25.71	22.78%
Top 50	57.66	51.10%
Total	112.84	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	Investment Products with Reference Entities	Leverage Product with Knock-Out	Various Products	Total 2012	Total 2011	+/- %
Jan	156.49	467.88	1 149.38	745.31	17.29	802.71	0.38	3 339.46	4 065.93	-17.87%
Feb	149.53	464.18	851.59	782.84	18.20	733.26	0.57	3 000.17	4 372.52	-31.39%
Mar	161.05	455.87	935.84	808.06	20.92	821.92	0.52	3 204.18	5 748.44	-44.26%
Apr	134.72	316.74	396.42	539.21	19.91	726.57		2 133.58	4 986.62	-57.21%
May	167.49	352.67	511.51	430.74	28.73	686.04		2 177.20	6 015.83	-63.81%
Jun	196.94	310.51	473.78	515.14	39.54	908.02		2 443.93	3 830.30	-36.19%
Jul	153.38	368.04	491.18	691.29	37.43	955.84		2 697.16	3 004.00	-10.21%
Aug									5 817.11	
Sep									4 437.16	
Oct									3 795.49	
Nov									3 081.90	
Dec									2 607.71	
<b>Total</b>	<b>1 119.61</b>	<b>2 735.89</b>	<b>4 809.71</b>	<b>4 512.61</b>	<b>182.02</b>	<b>5 634.36</b>	<b>1.47</b>	<b>18 995.67</b>	<b>51 763.02</b>	

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

	Capital Protection Product	Yield Enhancement Product	Participation Product	Investment Products with Reference Entities	Leverage Product with Knock-Out	Leverage Product without Knock-Out	Various Products	Total 2012	Total 2011	+/- %
Jan	3 036	7 124	10 317	187	32 997	34 494	2	88 157	124 451	-29.16%
Feb	2 791	7 875	10 911	465	31 617	38 210	13	91 882	129 309	-28.94%
Mar	2 867	7 294	10 091	423	32 213	34 612	8	87 508	146 584	-40.30%
Apr	2 561	5 837	7 852	344	28 822	27 329		72 745	104 541	-30.41%
May	3 051	6 618	8 440	491	31 752	24 229		74 581	116 143	-35.79%
Jun	3 132	6 256	8 746	809	35 781	20 826		75 550	88 345	-14.48%
Jul	2 828	6 286	8 545	427	32 842	22 150		73 078	91 915	-20.49%
Aug									152 074	
Sep									136 546	
Oct									108 354	
Nov									104 882	
Dec									77 139	
<b>Total</b>	<b>20 266</b>	<b>47 290</b>	<b>64 902</b>	<b>3 146</b>	<b>226 024</b>	<b>201 850</b>	<b>23</b>	<b>563 501</b>	<b>1 380 283</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 month	Delisted structured products & warrants current month
Investment Products	Capital Protection Product	Uncapped Capital Protection	132	0	0
		Exchangeable Certificate	18	0	0
		Capital Protection with Knock-Out	30	0	0
		Barrier Capital Protection Certificate	2	0	1
		Capital Protection Certificate with Coupon	301	13	7
		Capital Protection Certificate with Participation	203	9	9
		Capital Protection with Coupon	429	0	0
		Convertible Certificate	3	0	2
		Miscellaneous Capital Protection Certificates	13	2	1
		Various Capital Protection	31	0	0
	Yield Enhancement Product	Discount Certificate	709	192	26
		Barrier Discount Certificate	36	2	1
		Reverse Convertible	209	30	1
		Barrier Reverse Convertible	5 967	475	364
		Express Certificate	477	32	20
		Miscellaneous Yield Enhancement Certificates	100	5	4
		Various Yield Enhancement	5	0	0
	Investment Products with Reference	Reference Entity Certificate with Conditional Capi	155	4	0
		Reference Entity Certificate with Yield Enhancemen	193	10	16
	Participation Product	Tracker Certificate	2 200	61	25
		Outperformance Certificate	164	6	14
		Bonus Certificate	500	7	37
		Bonus Outperformance Certificate	20	4	1
		Miscellaneous Participation Certificates	62	6	4
		Outperformance Bonus Certificate	13	0	0
		Twin-Win Certificate	30	3	4
		Various Participation	58	0	0
Leverage Products	Leverage Product without Knock-Out Warrant		18 659	1 858	311
		Miscellaneous Leverage Certificates without Knock-	23	1	1
		Spread Warrant	12	0	0
		Various Leverage without Knock-Out	29	0	0
	Leverage Product with Knock-Out	Knock-Out Warrant	393	0	0
		Mini-Future	3'691	762	683
		Miscellaneous Leverage Certificates with Knock-Out	24	3	1
		Various Leverage with Knock-Out	26	0	0
		Warrant with Knock-Out	2 332	787	621
Total			37'249	4'272	2'154

## Scoach Switzerland Ltd

Turnover of Structured Products and Warrants sorted by Issuers			
Rank	Issuer	Monthly turnover mio CHF	Monthly number of trades
1	ZKB	671.05	9 987
2	UBS	650.75	14 876
3	Julius Bär	460.42	6 866
4	Vontobel	456.04	27 817
5	Credit Suisse	153.25	3 083
6	EFG Financial Products AG	103.82	899
7	Royal Bank of Scotland	40.79	2 558
8	Basler Kantonalbank	23.96	458
9	Goldman Sachs	21.87	1 971
10	Deutsche Bank	21.45	549

## 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	11 709	2 058
2	UBS	8 685	744
3	ZKB	4 822	393
4	EFG Financial Products AG	2 522	192
5	Credit Suisse	2 220	87
6	Julius Bär	1 861	280
7	Royal Bank of Scotland	1 687	206
8	HSBC Trinkaus & Burkhardt	988	27
9	Goldman Sachs	745	106
10	Commerzbank	596	98

## 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	6 417.91	6 078.73	6 399.27	6 066.86	5.48%	775 190.75	84.73%
SMI® TR	CH0000222130	SMIC	20	10 820.11	10 248.27	10 788.69	10 228.26	5.48%	775 190.75	84.73%
SLI® TR	CH0030252909	SLIC	30	1 239.21	1 170.73	1 229.06	1 175.57	4.55%	343 352.79	37.53%
SLI® PR	CH0030252883	SLI	30	951.22	898.66	943.44	902.38	4.55%	343 352.79	37.53%
SMIM® PR	CH0019399838	SMIM	30	1 169.01	1 120.71	1 160.35	1 128.93	2.78%	79 987.34	8.74%
SMIM® TR	CH0019399820	SMIMC	30	1 440.68	1 381.16	1 430.01	1 391.29	2.78%	79 987.34	8.74%
SPI® PR	CH0000222353	SPIX	216	395.94	376.72	394.97	376.16	5.00%	914 880.11	100.00%
SPI® TR	CH0009987501	SXGE	216	5 929.89	5 641.64	5 915.33	5 633.27	5.01%	914 880.11	100.00%
SPI EXTRA® PR	CH0017811008	SPIEXX	195	143.33	138.79	143.23	139.65	2.56%	130 569.82	14.27%
SPI EXTRA® TR	CH0017810976	SPIEX	195	1 823.45	1 765.52	1 822.27	1 775.96	2.61%	130 569.82	14.27%
SPI® Large PR	CH0000629979	SLCIX	20	387.15	367.27	385.98	366.35	5.36%	779 059.89	85.15%
SPI® Large TR	CH0000629839	SLCI	20	5 855.00	5 554.28	5 837.33	5 540.39	5.36%	779 059.89	85.15%
SPI® Middle PR	CH0000629920	SMCIX	80	482.13	464.48	481.77	466.81	3.20%	121 738.56	13.31%
SPI® Middle TR	CH0000629821	SMCI	80	6 818.88	6 568.69	6 813.85	6 600.49	3.23%	121 738.56	13.31%
SPI® Small PR	CH0000629912	SSCIX	116	763.47	746.28	763.47	755.06	1.11%	14 081.66	1.54%
SPI® Small TR	CH0000629755	SSCI	116	11 563.31	11 299.18	11 563.31	11 415.73	1.29%	14 081.66	1.54%
SPI® Middle & Large PR	CH0000630332	SOCIX	100	395.73	376.24	394.67	375.65	5.06%	900 798.45	98.46%
SPI® Middle & Large TR	CH0000629870	SOCI	100	5 927.27	5 635.13	5 911.47	5 626.38	5.07%	900 798.45	98.46%
SPI® Small & Middle PR	CH0000630324	SNCIX	196	518.69	501.17	518.69	503.65	2.99%	135 820.22	14.85%
SPI® Small & Middle TR	CH0000629854	SNCI	196	7 404.77	7 153.76	7 404.77	7 187.01	3.03%	135 820.22	14.85%
SXI LIFE SCIENCES® PR	CH0017810760	SLIFEX	16	112.48	105.23	111.72	105.78	5.62%	12 587.56	//
SXI LIFE SCIENCES® TR	CH0017810737	SLIFE	16	1 320.17	1 235.09	1 311.28	1 241.45	5.62%	12 587.56	//
SXI Bio+Medtech® PR	CH0017811156	SBIOMX	11	110.39	102.37	109.38	103.08	6.11%	4 279.67	//
SXI Bio+Medtech® TR	CH0017810794	SBIOM	11	1 241.93	1 151.51	1 230.60	1 159.55	6.13%	4 279.67	//
Investment Index PR	CH0009110583	IGSP	14	68.07	61.92	67.82	62.10	9.21%	2 847.80	//
Investment Index TR	CH0009110757	IGSTR	14	777.72	707.44	774.77	709.45	9.21%	2 847.80	//
Swiss All Share Index PR	CH0009110849	SSIP	246	393.57	374.53	392.65	373.96	5.00%	923 530.95	100.95%
Swiss All Share Index TR	CH0009111011	SSIRT	246	5 880.70	5 595.96	5 866.95	5 587.45	5.00%	923 530.95	100.95%



## 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	147.83	133.20	142.36	133.68	6.49%	26 095.31	2.85%	
Oil & Gas TR	CH0022652926	C0500T	3	162.61	146.51	156.60	147.05	6.49%	26 095.31	2.85%	
Chemicals PR	CH0022652991	C1300P	6	1 521.08	1 428.06	1 499.04	1 445.45	3.71%	43 883.36	4.80%	
Chemicals TR	CH0022653098	C1300T	6	1 938.86	1 820.30	1 910.77	1 842.41	3.71%	43 883.36	4.80%	
Basic Resources PR	CH0022653130	C1700P	7	683.53	622.63	665.77	645.07	3.21%	1 116.65	0.12%	
Basic Resources TR	CH0022653338	C1700T	7	735.33	669.82	716.22	693.95	3.21%	1 116.65	0.12%	
Construction & Materials PR	CH0022653437	C2300P	10	1 215.94	1 132.12	1 208.49	1 143.34	5.70%	28 719.44	3.14%	
Construction & Materials TR	CH0022653494	C2300T	10	1 556.96	1 449.00	1 547.43	1 463.36	5.74%	28 719.44	3.14%	
Industrial Goods & Services PR	CH0022653544	C2700P	46	923.37	847.18	919.69	848.83	8.35%	87 865.76	9.60%	
Industrial Goods & Services TR	CH0022653585	C2700T	46	1 153.29	1 057.59	1 148.69	1 059.64	8.40%	87 865.76	9.60%	
Automobiles & Parts PR	CH0022653619	C3300P	2	382.32	313.68	382.32	374.32	2.14%	150.32	0.02%	
Automobiles & Parts TR	CH0022653643	C3300T	2	382.32	313.68	382.32	374.32	2.14%	150.32	0.02%	
Food & Beverage PR	CH0022653718	C3500P	11	2 069.81	1 952.20	2 069.81	1 954.25	5.91%	212 325.71	23.21%	
Food & Beverage TR	CH0022653742	C3500T	11	2 835.42	2 674.29	2 835.42	2 677.10	5.91%	212 325.71	23.21%	
Personal & Household Goods PR	CH0022653841	C3700P	9	2 236.42	1 898.95	2 162.86	2 044.80	5.77%	45 258.76	4.95%	
Personal & Household Goods TR	CH0022653882	C3700T	9	2 742.00	2 328.24	2 651.81	2 507.06	5.77%	45 258.76	4.95%	
Health Care PR	CH0022653916	C4500P	24	954.47	891.22	952.65	889.11	7.15%	288 034.93	31.48%	
Health Care TR	CH0022654005	C4500T	24	1 272.38	1 188.05	1 269.94	1 185.23	7.15%	288 034.93	31.48%	
Retail PR	CH0022654070	C5300P	7	922.69	845.69	867.69	881.68	-1.59%	6 141.14	0.67%	
Retail TR	CH0022654112	C5300T	7	1 155.19	1 058.79	1 086.34	1 103.86	-1.59%	6 141.14	0.67%	
Media PR	CH0022654203	C5500P	4	249.29	237.70	244.99	246.71	-0.70%	830.39	0.09%	
Media TR	CH0022654252	C5500T	4	332.86	317.38	327.12	329.41	-0.70%	830.39	0.09%	
Travel & Leisure PR	CH0022654336	C5700P	7	764.29	682.88	734.48	762.80	-3.71%	2 053.41	0.22%	
Travel & Leisure TR	CH0022654401	C5700T	7	951.07	849.77	913.98	949.22	-3.71%	2 053.41	0.22%	
Telecommunications PR	CH0022654468	C6500P	1	669.20	634.79	663.43	646.15	2.67%	8 730.54	0.95%	
Telecommunications TR	CH0022654500	C6500T	1	1 130.47	1 072.34	1 120.74	1 091.53	2.68%	8 730.54	0.95%	
Utilities PR	CH0022628124	C7500P	5	1 353.35	1 213.73	1 281.37	1 333.15	-3.88%	1 003.95	0.11%	
Utilities TR	CH0022626888	C7500T	5	1 782.29	1 598.43	1 687.50	1 755.69	-3.88%	1 003.95	0.11%	
Banks PR	CH0022626714	C8300P	23	452.59	405.72	420.96	440.67	-4.47%	76 161.08	8.32%	
Banks TR	CH0022627290	C8300T	23	615.74	551.99	572.71	599.53	-4.47%	76 161.08	8.32%	
Insurance PR	CH0022627449	C8500P	7	434.41	411.16	430.45	419.25	2.67%	61 358.14	6.71%	
Insurance TR	CH0022627704	C8500T	7	646.60	611.99	640.70	624.03	2.67%	61 358.14	6.71%	
Financial Services PR	CH0022627779	C8700P	29	670.85	646.32	669.62	647.35	3.44%	19 644.28	2.15%	
Financial Services TR	CH0022627845	C8700T	29	945.37	910.81	943.64	912.27	3.44%	19 644.28	2.15%	
Technology PR	CH0022627886	C9500P	15	286.50	259.14	274.20	282.15	-2.82%	5 506.96	0.60%	
Technology TR	CH0022627951	C9500T	15	302.13	273.28	289.16	297.54	-2.82%	5 506.96	0.60%	

## 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	6 417.9	5 712.1	5 936.2	6 417.9	6 078.7	6 066.9	6 399.3	5.48%	7.80%
SMI® TR	CH0000222130	SMIC	10 820.1	9 630.2	9 664.4	10 820.1	10 248.3	10 228.3	10 788.7	5.48%	11.63%
SLI® TR	CH0030252909	SLIC	1 249.5	1 107.6	1 108.0	1 239.2	1 170.7	1 175.6	1 229.1	4.55%	10.93%
SLI® PR	CH0030252883	SLI	979.9	850.6	876.7	951.2	898.7	902.4	943.4	4.55%	7.62%
SMIM® PR	CH0019399838	SMIM	1 232.5	1 079.7	1 118.5	1 169.0	1 120.7	1 128.9	1 160.3	2.78%	3.74%
SMIM® TR	CH0019399820	SMIMC	1 479.8	1 328.2	1 341.0	1 440.7	1 381.2	1 391.3	1 430.0	2.78%	6.64%
SPI® PR	CH0000222353	SPIX	397.2	355.7	368.9	395.9	376.7	376.2	395.0	5.00%	7.08%
SPI® TR	CH0009987501	SXGE	5 929.9	5 325.3	5 343.5	5 929.9	5 641.6	5 633.3	5 915.3	5.01%	10.70%
SPI EXTRA® PR	CH0017811008	SPIEXX	151.3	134.9	137.2	143.3	138.8	139.7	143.2	2.56%	4.42%
SPI EXTRA® TR	CH0017810976	SPIEX	1 884.5	1 699.9	1 699.3	1 823.5	1 765.5	1 776.0	1 822.3	2.61%	7.24%
SPI® Large PR	CH0000629979	SLCIX	387.2	345.1	359.5	387.2	367.3	366.3	386.0	5.36%	7.38%
SPI® Large TR	CH0000629839	SLCI	5 855.0	5 218.4	5 251.9	5 855.0	5 554.3	5 540.4	5 837.3	5.36%	11.15%
SPI® Middle PR	CH0000629920	SMCIX	504.5	448.5	457.8	482.1	464.5	466.8	481.8	3.20%	5.24%
SPI® Middle TR	CH0000629821	SMCI	6 997.9	6 315.4	6 306.9	6 818.9	6 568.7	6 600.5	6 813.9	3.23%	8.04%
SPI® Small PR	CH0000629912	SSCIX	804.4	712.1	715.4	763.5	746.3	755.1	763.5	1.11%	6.72%
SPI® Small TR	CH0000629755	SSCI	12 051.8	10 475.1	10 523.0	11 563.3	11 299.2	11 415.7	11 563.3	1.29%	9.89%
SPI® Middle & Large PR	CH0000630332	SOCIX	396.7	355.0	368.6	395.7	376.2	375.7	394.7	5.06%	7.08%
SPI® Middle & Large TR	CH0000629870	SOCI	5 927.3	5 315.6	5 339.7	5 927.3	5 635.1	5 626.4	5 911.5	5.07%	10.71%
SPI® Small & Middle PR	CH0000630324	SNCIX	542.7	485.2	492.1	518.7	501.2	503.6	518.7	2.99%	5.40%
SPI® Small & Middle TR	CH0000629854	SNCI	7 611.5	6 851.5	6 841.6	7 404.8	7 153.8	7 187.0	7 404.8	3.03%	8.23%
SXI LIFE SCIENCES® PR	CH0017810760	SLIFEX	112.5	99.5	105.0	112.5	105.2	105.8	111.7	5.62%	6.41%
SXI LIFE SCIENCES® TR	CH0017810737	SLIFE	1 320.2	1 166.3	1 203.6	1 320.2	1 235.1	1 241.5	1 311.3	5.62%	8.95%
SXI Bio+Medtech® PR	CH0017811156	SBIOMX	110.4	96.5	98.4	110.4	102.4	103.1	109.4	6.11%	11.22%
SXI Bio+Medtech® TR	CH0017810794	SBIOM	1 241.9	1 084.5	1 089.0	1 241.9	1 151.5	1 159.6	1 230.6	6.13%	13.00%
Investment Index PR	CH0009110583	IGSP	68.1	54.4	54.6	68.1	61.9	62.1	67.8	9.21%	24.18%
Investment Index TR	CH0009110757	IGSTR	777.7	615.2	617.5	777.7	707.4	709.5	774.8	9.21%	25.47%
Swiss All Share Index PR	CH0009110849	SSIP	394.6	353.6	366.6	393.6	374.5	374.0	392.6	5.00%	7.10%
Swiss All Share Index TR	CH0009111011	SSIRT	5 880.7	5 281.8	5 299.0	5 880.7	5 596.0	5 587.5	5 867.0	5.00%	10.72%

## 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	174.9	121.8	128.9	147.8	133.2	133.7	142.4	6.49%	10.45%
Oil & Gas TR	CH0022652926	C0500T	192.4	134.0	140.4	162.6	146.5	147.1	156.6	6.49%	11.52%
Chemicals PR	CH0022652991	C1300P	1 521.1	1 286.7	1 276.9	1 521.1	1 428.1	1 445.5	1 499.0	3.71%	17.40%
Chemicals TR	CH0022653098	C1300T	1 938.9	1 600.0	1 587.8	1 938.9	1 820.3	1 842.4	1 910.8	3.71%	20.34%
Basic Resources PR	CH0022653130	C1700P	846.1	598.1	714.2	683.5	622.6	645.1	665.8	3.21%	-6.78%
Basic Resources TR	CH0022653338	C1700T	904.2	643.4	763.3	735.3	669.8	694.0	716.2	3.21%	-6.17%
Construction & Materials PR	CH0022653437	C2300P	1 301.9	1 091.0	1 096.4	1 215.9	1 132.1	1 143.3	1 208.5	5.70%	10.23%
Construction & Materials TR	CH0022653494	C2300T	1 627.7	1 367.8	1 370.8	1 557.0	1 449.0	1 463.4	1 547.4	5.74%	12.88%
Industrial Goods & Services PR	CH0022653544	C2700P	990.9	815.7	878.4	923.4	847.2	848.8	919.7	8.35%	4.70%
Industrial Goods & Services TR	CH0022653585	C2700T	1 202.5	1 018.2	1 064.0	1 153.3	1 057.6	1 059.6	1 148.7	8.40%	7.96%
Automobiles & Parts PR	CH0022653619	C3300P	499.4	313.7	415.5	382.3	313.7	374.3	382.3	2.14%	-7.98%
Automobiles & Parts TR	CH0022653643	C3300T	499.4	313.7	415.5	382.3	313.7	374.3	382.3	2.14%	-7.98%
Food & Beverage PR	CH0022653718	C3500P	2 069.8	1 813.8	1 866.5	2 069.8	1 952.2	1 954.3	2 069.8	5.91%	10.89%
Food & Beverage TR	CH0022653742	C3500T	2 835.4	2 403.7	2 472.9	2 835.4	2 674.3	2 677.1	2 835.4	5.91%	14.66%
Personal & Household Goods PR	CH0022653841	C3700P	2 365.5	1 899.0	1 898.4	2 236.4	1 899.0	2 044.8	2 162.9	5.77%	13.93%
Personal & Household Goods TR	CH0022653882	C3700T	2 884.2	2 328.2	2 314.6	2 742.0	2 328.2	2 507.1	2 651.8	5.77%	14.57%
Health Care PR	CH0022653916	C4500P	954.5	822.9	885.1	954.5	891.2	889.1	952.7	7.15%	7.64%
Health Care TR	CH0022654005	C4500T	1 272.4	1 076.6	1 132.1	1 272.4	1 188.1	1 185.2	1 269.9	7.15%	12.17%
Retail PR	CH0022654070	C5300P	941.4	781.7	774.8	922.7	845.7	881.7	867.7	-1.59%	11.99%
Retail TR	CH0022654112	C5300T	1 170.7	964.5	956.0	1 155.2	1 058.8	1 103.9	1 086.3	-1.59%	13.64%
Media PR	CH0022654203	C5500P	261.4	237.7	245.1	249.3	237.7	246.7	245.0	-0.70%	-0.04%
Media TR	CH0022654252	C5500T	339.1	306.3	313.1	332.9	317.4	329.4	327.1	-0.70%	4.47%
Travel & Leisure PR	CH0022654336	C5700P	887.8	618.7	624.3	764.3	682.9	762.8	734.5	-3.71%	17.65%
Travel & Leisure TR	CH0022654401	C5700T	1 085.2	756.2	763.1	951.1	849.8	949.2	914.0	-3.71%	19.78%
Telecommunications PR	CH0022654468	C6500P	669.2	567.3	603.3	669.2	634.8	646.2	663.4	2.67%	9.97%
Telecommunications TR	CH0022654500	C6500T	1 130.5	942.8	957.3	1 130.5	1 072.3	1 091.5	1 120.7	2.68%	17.07%
Utilities PR	CH0022628124	C7500P	1 594.7	1 213.7	1 493.5	1 353.4	1 213.7	1 333.2	1 281.4	-3.88%	-14.20%
Utilities TR	CH0022626888	C7500T	2 046.0	1 598.4	1 916.1	1 782.3	1 598.4	1 755.7	1 687.5	-3.88%	-11.93%
Banks PR	CH0022626714	C8300P	559.0	405.7	479.6	452.6	405.7	440.7	421.0	-4.47%	-12.23%
Banks TR	CH0022627290	C8300T	745.5	552.0	639.3	615.7	552.0	599.5	572.7	-4.47%	-10.41%
Insurance PR	CH0022627449	C8500P	465.9	374.3	390.7	434.4	411.2	419.3	430.5	2.67%	10.18%
Insurance TR	CH0022627704	C8500T	650.1	541.1	545.2	646.6	612.0	624.0	640.7	2.67%	17.52%
Financial Services PR	CH0022627779	C8700P	683.5	614.4	626.3	670.9	646.3	647.4	669.6	3.44%	6.92%
Financial Services TR	CH0022627845	C8700T	945.4	831.6	847.7	945.4	910.8	912.3	943.6	3.44%	11.32%
Technology PR	CH0022627886	C9500P	294.9	239.0	244.7	286.5	259.1	282.2	274.2	-2.82%	12.04%
Technology TR	CH0022627951	C9500T	310.3	249.6	255.5	302.1	273.3	297.5	289.2	-2.82%	13.17%

## SBI® Indices SIX Swiss Exchange

High, low, close, performance (1)													
Index Long Name	ISIN	Symbol	Number Of Constituents	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>1163</b>	<b>124.32</b>	<b>122.99</b>	<b>124.32</b>	<b>483682.76</b>	<b>123.03</b>	<b>120.26</b>	<b>1.05%</b>	<b>3.38%</b>		<b>100.00%</b>
SBI® AAA-BBB Price	CH0027441903	SBR14P		106.62	105.66	106.62		105.72	104.58	0.85%	1.95%		
SBI® AAA-BBB Yield	CH0027441911	SBR14Y		1.13	0.97	0.97		1.13	1.41				
SBI® AAA-BBB Duration	CH0027441929	SBR14D		6.00	5.93	5.95		5.87	5.63			5.89	
<b>SBI® AAA-BBB 1-3 Total Return</b>	<b>CH0028464185</b>	<b>ST13T</b>	<b>304</b>	<b>115.32</b>	<b>114.89</b>	<b>115.31</b>	<b>121024.10</b>	<b>114.89</b>	<b>113.62</b>	<b>0.37%</b>	<b>1.49%</b>		<b>25.02%</b>
SBI® AAA-BBB 1-3 Price	CH0028464193	ST13P		98.56	98.35	98.52		98.38	98.59	0.14%	-0.07%		
SBI® AAA-BBB 1-3 Yield	CH0028464201	ST13Y		0.73	0.58	0.58		0.77	1.04				
SBI® AAA-BBB 1-3 Duration	CH0028464219	ST13D		2.03	1.96	1.96		1.91	1.83			1.95	
<b>SBI® AAA-BBB 3-5 Total Return</b>	<b>CH0028464227</b>	<b>ST35T</b>	<b>309</b>	<b>122.02</b>	<b>121.04</b>	<b>122.01</b>	<b>121625.75</b>	<b>121.09</b>	<b>118.30</b>	<b>0.76%</b>	<b>3.14%</b>		<b>25.15%</b>
SBI® AAA-BBB 3-5 Price	CH0028464235	ST35P		104.83	104.17	104.82		104.24	103.03	0.56%	1.74%		
SBI® AAA-BBB 3-5 Yield	CH0028464243	ST35Y		0.85	0.66	0.66		0.87	1.39				
SBI® AAA-BBB 3-5 Duration	CH0028464250	ST35D		3.81	3.74	3.74		3.66	3.71			3.72	
<b>SBI® AAA-BBB 5-7 Total Return</b>	<b>CH0028464268</b>	<b>ST57T</b>	<b>196</b>	<b>129.08</b>	<b>127.47</b>	<b>129.08</b>	<b>86019.11</b>	<b>127.53</b>	<b>123.89</b>	<b>1.22%</b>	<b>4.19%</b>		<b>17.78%</b>
SBI® AAA-BBB 5-7 Price	CH0028464276	ST57P		110.90	109.70	110.90		109.77	107.94	1.03%	2.74%		
SBI® AAA-BBB 5-7 Yield	CH0028464284	ST57Y		0.99	0.78	0.78		0.92	1.36				
SBI® AAA-BBB 5-7 Duration	CH0028464292	ST57D		5.55	5.48	5.48		5.43	5.40			5.44	
<b>SBI® AAA-BBB 7-10 Total Return</b>	<b>CH0028464300</b>	<b>ST71T</b>	<b>180</b>	<b>130.79</b>	<b>128.74</b>	<b>130.79</b>	<b>71309.40</b>	<b>128.84</b>	<b>124.87</b>	<b>1.51%</b>	<b>4.74%</b>		<b>14.74%</b>
SBI® AAA-BBB 7-10 Price	CH0028464318	ST71P		112.61	111.01	112.61		111.12	108.87	1.34%	3.44%		
SBI® AAA-BBB 7-10 Yield	CH0028464326	ST71Y		1.19	1.00	1.00		1.17	1.43				
SBI® AAA-BBB 7-10 Duration	CH0028464334	ST71D		7.69	7.64	7.64		7.63	7.50			7.56	
<b>SBI® AAA-BBB 10+ Total Return</b>	<b>CH0028464342</b>	<b>ST10T</b>	<b>174</b>	<b>138.02</b>	<b>135.43</b>	<b>138.02</b>	<b>83705.20</b>	<b>135.43</b>	<b>132.23</b>	<b>1.91%</b>	<b>4.38%</b>		<b>17.31%</b>
SBI® AAA-BBB 10+ Price	CH0028464359	ST10P		118.01	115.97	118.01		116.00	114.55	1.73%	3.02%		
SBI® AAA-BBB 10+ Yield	CH0028464367	ST10Y		1.36	1.23	1.23		1.37	1.51				
SBI® AAA-BBB 10+ Duration	CH0028464375	ST10D		14.00	13.92	13.95		13.76	13.32			13.78	

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/2012\\_en.html](http://www.six-swiss-exchange.com/indices/bonds/monthly_baskets/2012_en.html)

## SBI® Indices SIX Swiss Exchange

High, low, close, performance (2)													
Index Short Name	ISIN	Symbol	Number Of Constituents	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	Modified	% of SBIDGT
SBI Dom Gov T	CH0002079199	SBIDGT	21	205.38	202.52	205.38	91514.88	202.82	200.92	1.26%	2.22%		100.00%
SBI Dom Gov P	CH0002079215	SBIDGP		113.21	111.62	113.21		112.03	112.41	1.05%	0.71%		
SBI Dom Gov Y	CH0002089883	SBIDGY		0.73	0.60	0.60		0.72	0.76				
SBI Dom Gov D	CH0002089891	SBIDGD		8.81	8.70	8.77		8.56	7.76			8.72	
SBI Dom Gov 1-3 T	CH0016203413	SBIGT1	3	117.09	116.57	117.00	11166.13	116.62	116.55	0.33%	0.39%		12.20%
SBI Dom Gov 1-3 P	CH0016203405	SBIGP1		84.70	84.42	84.61		84.57	85.96	0.05%	-1.57%		
SBI Dom Gov 1-3 Y	CH0016203421	SBIGY1		-0.19	-0.36	-0.36		-0.18	-0.02				
SBI Dom Gov 1-3 D	CH0016203439	SBIGD1		2.12	2.05	2.05		1.72	1.60			2.06	
SBI Dom Gov 3-7 T	CH0016203454	SBIGT3	5	131.23	130.19	131.23	33409.24	130.28	129.33	0.73%	1.47%		36.51%
SBI Dom Gov 3-7 P	CH0016203447	SBIGP3		98.93	98.28	98.92		98.42	99.03	0.51%	-0.11%		
SBI Dom Gov 3-7 Y	CH0016203462	SBIGY3		0.14	0.01	0.00		0.12	0.24				
SBI Dom Gov 3-7 D	CH0016203470	SBIGD3		4.81	4.74	4.74		4.60	4.57			4.74	
SBI Dom Gov 7+ T	CH0016203496	SBIGT7	13	162.38	159.53	162.37	46937.09	159.39	157.69	1.87%	2.97%		51.29%
SBI Dom Gov 7+ P	CH0016203488	SBIGP7		124.22	122.24	124.22		122.15	122.27	1.69%	1.59%		
SBI Dom Gov 7+ Y	CH0016203504	SBIGY7		0.92	0.78	0.78		0.92	0.93				
SBI Dom Gov 7+ D	CH0016203512	SBIGD7		13.27	13.13	13.23		12.97	11.89			13.13	

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[http://www.six-swiss-exchange.com/indices/bonds/monthly\\_baskets/2012\\_en.html](http://www.six-swiss-exchange.com/indices/bonds/monthly_baskets/2012_en.html)

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