

Media Release

Swiss Structured Products Association (SSPA):

Questions frequently asked by market participants, including investors and the media, regarding Lehman Brothers' current situation

Zurich, September 17, 2008. SSPA, the Swiss Structured Products Association, regrets the events surrounding Lehman Brothers. The Lehman Brothers' situation should be viewed as a one-off and we do not expect it to affect other issuers' structured products.

According to information in our possession, Lehman Brothers' outstanding products in the Swiss market currently number 83, 46 thereof capital protected products, 11 participation products, 23 yield enhancement products and three others. Our initial analysis shows that the sum of CHF 650 million in outstanding products circulated in the media is exaggerated.

We are pleased to report that, apart from the Lehman Brothers' products concerned, the secondary structured products market continues to function satisfactorily in what is a difficult market. Reactions from Association members are unchanged.

In the interest of maximum transparency and as a means to provide information, we are issuing the enclosed list of questions frequently asked in the past few days by investors, the media and other market participants. We will post more information on our website as it becomes available.

Enclosure:

Detailed FAQs (in German)

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Structured products

Structured products are investment instruments available to the public whose repayment value is determined by their underlying shares, interest, foreign currency or raw materials such as gold or crude oil.

The Association

Your contact of choice for all questions relating to structured products is the Swiss Structured Products Association (SSPA). It represents the shared interests of the 18 major issuers of structured products, together making up 95 percent of Switzerland's market volume for structured products. The Association is domiciled in Zurich. For more information, please visit www.sspa-association.ch