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Media Release

Swiss Structured Products Association (SSPA)

Additions to information package

The SSPA has upgraded its website with an updated and expanded version of its Frequently Asked Questions about Lehman Brothers, and also included tier 1 ratios in its issuer creditworthiness information.

Zurich, January 26, 2009. The previously issued credit ratings and credit spreads, together with the recently published tier 1 ratios, provide investors with a comprehensive picture of the creditworthiness of structured product issuers. Ratings and tier 1 ratios are more statistical in nature, while credit spreads give the latest issuer creditworthiness information.

Changed capital protected product classification

To make capital protected products more transparent, the SSPA will henceforth include only products with no less than 100 percent capital protection. Those with less capital protection can now be found in the categories participation and yield enhancement products, with asterisks identifying them as products with partial capital protection.

FAQ update

The Lehman Brothers FAQ page on the Association website now features the latest questions about the bank's liquidation, investor representation and legal succession by Nomura Bank.

For more information, please contact

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Schweizerischer Verband für Strukturierte Produkte
Swiss Structured Products Association
Associazione Svizzera per prodotti strutturati
Association Suisse Produits Structurés

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 17 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