



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



## Joint Media Release

### **SSPA launches risk classification for structured products that sets a new standard**

**The Swiss Structured Products Association SSPA is about to launch a new, transparent risk classification for Swiss structured products. With the market-leading risk management firm RiskMetrics Group as its calculation agent and Derivative Partners Research Ltd as its data provider for structured products, the SSPA's risk classification will be based on Value at Risk (VaR) and cover structured products traded in Switzerland. The new risk classification will be available to all market participants as of the beginning of July on the Association website. Data vendors may obtain the information from SIX Exfeed.**

*Zurich, June 2 2009.* Value at Risk (VaR) is one of the most important and widely used statistics that measures the potential of economic losses due to market risk. Developed by RiskMetrics Group, VaR has been adopted as the cornerstone and common language of risk management by virtually all major financial institutions and regulators. Lawrence Dunn, Head of RiskMetrics Group in Europe explains: "RiskMetrics' mission is to bring transparency, expertise and access to the financial markets, and we are delighted to enable the Swiss Structured Products Association to take this important step towards improved risk transparency."

In addition to a pure VaR risk classification, it will be possible to employ this risk information within an *SSPA Risk Rating*. This will enable investors to better understand and manage the risks of specific structured products. The Association aims to establish its *SSPA Risk Rating* as the standard risk measurement for structured products in Switzerland. "The availability of *Value At Risk* numbers and the *SSPA Risk Rating* are going to further increase the transparency of structured products for investors", says Roger Studer, SSPA's president.

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### **About SSPA**

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](http://www.sspa-association.ch)

### **About RiskMetrics Group**

RiskMetrics Group (NYSE: RMG) is a leading provider of risk management and corporate governance products and services to financial market participants. By bringing transparency, expertise and access to the financial markets, RiskMetrics Group helps investors better understand and manage the risks inherent in their financial portfolios. Their solutions address a broad spectrum of risk across their clients' financial assets. Headquartered in New York with 20 global offices, RiskMetrics Group serves some of the most prestigious institutions and corporations worldwide. For more information, please visit [www.riskmetrics.com](http://www.riskmetrics.com).

### **About Derivative Partners Research Ltd**

Derivative Partners Research Ltd provides detailed, independent information about structured products. It generates data for investment banks, stock exchanges and financial data providers as a means of satisfying the growing information needs of market participants. Derivative Partners Research Ltd has official SSPA authorization to categorize all structured products in Switzerland. Key financial statistics and innovative analytical tools round out its portfolio. For more information, go to [www.derivativepartners.com](http://www.derivativepartners.com).