CS indicative market data

These tables and charts are based on Credit Suisse proprietary market data as of November 21, 2008. They will be a useful indicator of the value of some of the common parameters used to price structured products

Interest rate volatilities

Underlying tenor

USD	3M	6M	2Y	5Y	10Y	15Y	20Y
3M	91.53%	95.28%	99.93%	75.13%	65.76%	70.40%	73.93%
1Y	74.86%	77.20%	66.76%	54.82%	50.94%	54.21%	56.68%
2Y	58.49%	57.33%	49.48%	45.30%	44.99%	47.59%	49.50%
5Y	36.26%	35.96%	35.48%	36.90%	39.51%	41.06%	42.13%
10Y	32.22%	32.52%	33.56%	35.09%	35.56%	35.61%	34.81%
15Y	34.53%	34.44%	34.30%	34.93%	34.24%	32.44%	31.76%
20Y	34.08%	33.98%	33.83%	33.92%	30.82%	29.79%	29.38%

EUR	3M	6M	2Y	5Y	10Y	15Y	20Y
3M	52.36%	49.25%	50.14%	37.30%	29.22%	30.47%	33.33%
1Y	39.31%	39.11%	32.23%	25.02%	21.46%	21.76%	23.15%
2Y	29.17%	28.64%	21.30%	19.51%	18.08%	18.67%	19.85%
5Y	16.47%	16.38%	15.71%	15.15%	14.95%	16.17%	17.66%
10Y	13.08%	13.04%	13.07%	13.46%	14.99%	17.06%	18.41%
15Y	13.80%	13.75%	14.61%	15.63%	17.94%	19.28%	19.68%
20Y	17.37%	17.30%	18.94%	19.75%	19.88%	19.86%	19.66%

GBP	3M	6M	2Y	5Y	10Y	15Y	20Y
3M	63.64%	59.36%	61.34%	40.27%	29.83%	26.61%	27.10%
1Y	52.08%	50.09%	34.15%	25.47%	19.72%	18.35%	18.67%
2Y	34.22%	33.38%	22.63%	18.88%	15.54%	14.69%	14.82%
5Y	17.11%	16.98%	15.12%	13.32%	11.91%	11.76%	11.80%
10Y	11.98%	11.89%	11.07%	10.69%	11.37%	11.36%	11.27%
15Y	11.84%	12.01%	12.57%	13.37%	13.64%	13.30%	12.70%
20Y	15.99%	16.04%	15.30%	15.49%	14.99%	13.98%	12.87%

JPY	3M	6M	2Y	5Y	10Y	15Y	20Y
3M	35.74%	39.30%	44.76%	46.72%	42.34%	40.37%	38.94%
1Y	47.81%	47.77%	43.91%	40.65%	35.25%	32.19%	30.40%
2Y	46.98%	45.41%	40.89%	37.69%	31.55%	28.94%	27.65%
5Y	41.71%	40.59%	36.39%	30.88%	25.89%	23.94%	23.50%
10Y	29.37%	28.72%	26.10%	23.48%	20.52%	20.11%	20.60%
15Y	22.91%	22.45%	20.32%	19.26%	18.01%	18.96%	19.22%
20Y	21.72%	21.34%	20.06%	20.00%	19.14%	19.18%	19.31%

CHF	3M	6M	2Y	5Y	10Y	15Y	20Y
3M	247.87%	195.74%	101.41%	54.74%	33.93%	29.93%	27.68%
1Y	100.87%	93.60%	49.30%	37.71%	26.04%	23.29%	22.04%
2Y	39.43%	35.02%	34.88%	28.79%	21.75%	19.75%	18.75%
5Y	21.64%	22.06%	21.41%	18.25%	16.54%	15.54%	14.79%
10Y	15.88%	16.28%	14.65%	14.82%	16.35%	15.60%	15.10%
15Y	12.66%	13.32%	13.91%	14.08%	15.53%	15.03%	14.78%
20Y	13.53%	14.44%	13.22%	13.38%	14.76%	14.76%	14.51%

Yield curves

	USD	EUR	GBP	JPY	CHF
1M	1.40%	3.54%	3.43%	0.81%	0.59%
3M	2.16%	4.02%	4.04%	0.92%	1.33%
6M	2.57%	4.07%	4.15%	1.00%	1.52%
1Y	2.74%	4.12%	4.21%	0.90%	1.77%
2Y	2.11%	3.17%	3.24%	0.88%	1.38%
3Y	2.41%	3.28%	3.45%	0.94%	1.56%
4Y	2.71%	3.42%	3.61%	1.01%	1.72%
5Y	2.94%	3.54%	3.74%	1.09%	1.87%
7Y	3.20%	3.77%	3.92%	1.21%	2.15%
10Y	3.33%	4.04%	4.09%	1.38%	2.53%
15Y	3.28%	4.25%	4.26%	1.58%	2.83%
20Y	3.19%	4.18%	4.13%	1.73%	2.80%
25Y	3.14%	4.00%	3.97%	1.79%	2.67%
30Y	3.11%	3.86%	3.84%	1.78%	2.58%

Equity index projected dividend

	1-year
S&P 500	2.63%
FTSE 100	4.45%
DJ Eurostoxx 50	4.66%
Nikkei 225	1.90%
Hang Seng	3.45%

Implied three-year index correlation matrix

	S&P 500	FTSE 100	DJ Euro-stoxx 50	Nikkei 225	Hang Seng
S&P 500	100%				
FTSE 100	80.5%	100%			
DJ Eurostoxx 50	86.5%	90%	100%		
Nikkei 225	74%	78%	78%	100%	
Hang Seng	64%	67%	67%	76%	100%

Currency implied volatilities

Reference spot	1.2567	1.49055	94.895
	EUR/USD	GBP/USD	USD/JPY
1M	22.00%	24.00%	23.00%
3M	20.70%	23.00%	20.60%
6M	19.30%	21.20%	18.00%
1Y	18.00%	19.25%	16.18%
2Y	17.30%	18.90%	14.28%
3Y	16.90%	18.80%	12.93%
4Y	15.90%	18.75%	12.93%
5Y	14.90%	18.65%	12.93%

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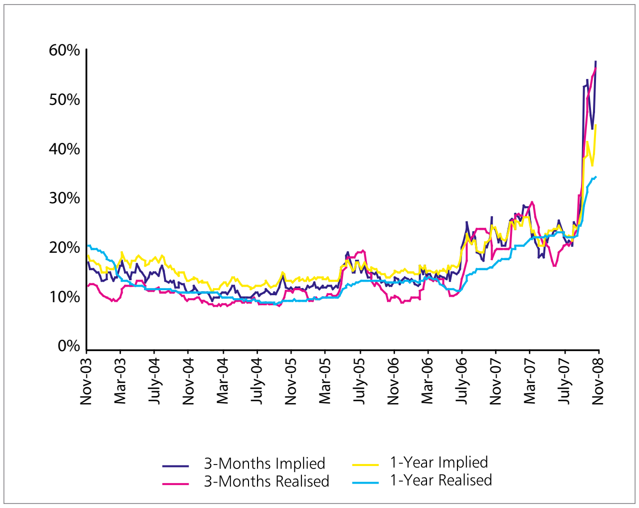
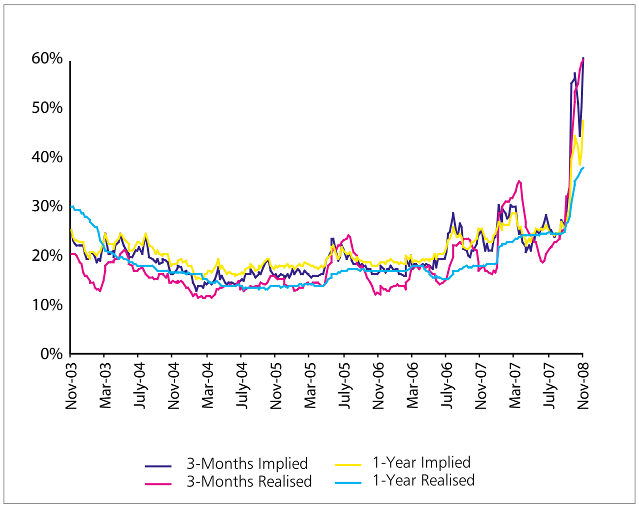
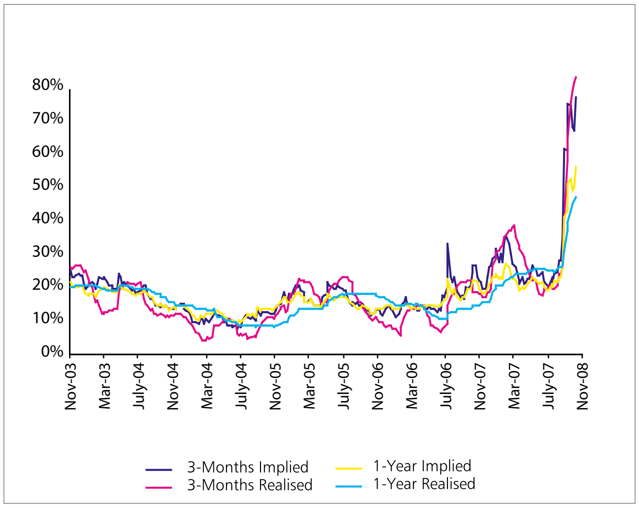
FTSE 100 volatility history (21 Nov 03 to 21 Nov 08)



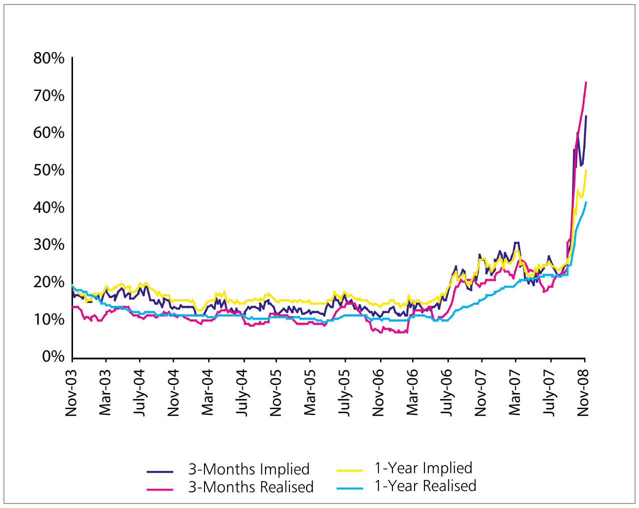
DJ Eurostoxx 50 volatility history (21 Nov 03 to 21 Nov 08)



Nikkei 225 volatility history (21 Nov 03 to 21 Nov 08)



S&P 500 volatility history (21 Nov 03 to 21 Nov 08)



Hang Seng volatility history (21 Nov 03 to 21 Nov 08)