

IMPORTANT NOTICE

European Central Counterparty Limited



#: E#5-08
Date: 15 September 2008
To: All Participants
Attention: Chief Executive Officers
Chief Operating Officers
Chief Financial Officers
Heads of Risk Departments
From: Company Secretary
Subject: Lehman Brothers International (Europe)

Effective immediately, European Central Counterparty Limited has suspended Lehman Brothers International (Europe) from all new trade activity. All transactions novated prior to today are expected to settle in the ordinary course. This suspension shall remain in effect until further notice. Any update to this position shall be notified to Participants by further notice.

Any Participant that has a question or concern regarding this matter may call:

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Merrie Faye Witkin
Company Secretary and Counsel