

LONDON NOTICE No. 3071

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LEHMAN BROTHERS INTERNATIONAL (EUROPE) (“LEH”)

Executive Summary

This Notice informs Members of the default of Lehman Brothers International (Europe) (“LEH”).

1. The Exchange has today declared Lehman Brothers International (Europe) (“LEH”) to be a defaulter for the purposes of enabling action to be taken under section 9 of the Rules (Default Rules).
2. LCH.Clearnet Ltd is also taking action in respect of LEH under its Default Rules.
3. The Exchange has taken this action, after full consultation with LCH.Clearnet Ltd, in the interests of the market.

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Web site: www.euronext.com/derivatives

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