

Important information

(Update as of August 31st 2009)

Filing of claims

Filing and monitoring of claims in Lehman Brothers Holdings Inc., the guarantor of structured notes referenced: Lehman SO Marknadsneutral 1-3, should be made during this autumn. Attached is a link to the decision made by the United States Bankruptcy Court. Preliminary final date for submitting such claims is November 2nd 2009. The corporate entity responsible for issuing the relevant notes is the Dutch entity Lehman Brothers Treasury Co B.V. It has not yet been determined when claims pursuant to this bankruptcy should be filed.

In order for Erik Penser Bankaktiebolag to handle and monitor bankruptcy claims on behalf of the bank's clients in an efficient manner, we will distribute a Power of Attorney document during the month of September. Clients will not incur any costs pertaining to this service. Also attached, You will find the relevant official United States form, which may be used by anyone intending to file their claims independently. Erik Penser Bankaktiebolag would appreciate if any and all noteholders seeking to file claims independently informed us of their intention.

Currently, there is no information available stating possible distribution amounts for a given note issued by Lehman Brothers. The noteholders who do not submit the Power of Attorney documentation, and do not file their claims independently, will not receive any distribution from Lehman Brothers Holdings Inc.

Noteholders who do not have an account with Erik Penser Bankaktiebolag are advised to contact their respective bank or securities account holder for further information on how to proceed with potential claims.

More information on the United States Bankruptcy Court's decision as of July 2nd 2009: