Lehman Brothers Treasury Co. B.V. *in liquidatie* ("LBT")

Proposed distribution commencing on 29 November 2016: FX Rates

Capitalised terms used in this notification have the meaning defined in the Composition Plan. Further to the announcement of the proposed distribution on Outstanding Series of Notes and on Acknowledged Other Ordinary Claims commencing on 29 November 2016, in accordance with Article 4 of the Composition plan, LBT will make distributions in the currency in which the relevant Outstanding Series or relevant Acknowledged Other Ordinary Claim is denominated (the "Original Currency" as defined in the Composition Plan). Consequently, on 21 November 2016, LBT executed a number of foreign currency transactions in order to convert the distribution from U.S. Dollars (being the currency in which distributions on the LBT Intercompany Claim are received) into the Original Currency of each Outstanding Series or each Acknowledged Other Ordinary Claim. These foreign currency transactions were executed with reference to the WM mid-market fixings in the London market at 16.00 UK time (the "WM Fixing"), adjusted for a dealing spread. With reference to Article 4.2 of the Composition Plan, the WM Fixings together with the actual transaction rates are set forth in the table below.

Currency purchased	WM Fixing on 21 November 2016 (rate per 1 US Dollar)	Actual transaction rate on 21 November 2016 (rate per 1 US Dollar)
AUD	1.35731	1.35677
CAD	1.33975	1.33921
CHF	1.00910	1.00870
CZK	25.45920	25.44902
DKK	7.00410	7.00130
EUR	0.94140	0.94102
GBP	0.80160	0.80128
HKD	7.75600	7.75290
HUF	291.08030	290.96387
ILS	3.87225	3.87070
JPY	110.92000	110.87563
MXN	20.52541	20.51720
NOK	8.54530	8.54188
NZD	1.41423	1.41366
PLN	4.17635	4.17468
RUB	63.92000	63.89443
SEK	9.22760	9.22391
SGD	1.42415	1.42358
ZAR	14.25500	14.24930

LBT will also publish distribution amounts in the underlying Original Currency for each Outstanding Series of Notes and each Acknowledged Other Ordinary Claim on or around the distribution date on the LBT Website.