

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

Proposed distribution commencing on 2 May 2018: 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 2 May 2018, 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 24 April 2018, 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 the Distribution Agent, 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 24 April 2018 (rate per 1 US Dollar)	Actual transaction rate on 24 April 2018 (rate per 1 US Dollar)
AUD	1.31692	1.31639
CAD	1.28270	1.28219
CHF	0.98095	0.98056
CZK	20.83095	20.82262
DKK	6.09775	6.09531
EUR	0.81870	0.81837
GBP	0.71610	0.71582
HKD	7.84695	7.84381
HUF	255.81890	255.71657
ILS	3.56450	3.56307
ISK	100.77000	100.72969
JPY	109.17000	109.12633
MXN	18.86375	18.85621
NOK	7.90925	7.90609
NZD	1.40528	1.40472
PLN	3.44605	3.44467
RUB	61.55375	61.52913
SEK	8.50750	8.50410
SGD	1.32400	1.32347
ZAR	12.37315	12.36820

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.