

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

Proposed distribution commencing on 14 July 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 14 July 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 6 July 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 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 6 July 2016 (rate per 1 US Dollar)	Actual transaction rate on 6 July 2016 (rate per 1 US Dollar)
AUD	1.33440	1.33387
CAD	1.30335	1.30283
CHF	0.97765	0.97726
CZK	24.42620	24.41643
DKK	6.72140	6.71871
EUR	0.90322	0.90286
GBP	0.77628	0.77597
HKD	7.75905	7.75595
HUF	285.86915	285.75480
ILS	3.89395	3.89239
ISK	122.92500	122.87583
JPY	100.85500	100.81466
MXN	18.89005	18.88249
NOK	8.48985	8.48645
NZD	1.40627	1.40571
PLN	4.01375	4.01215
RUB	64.55500	64.52918
SEK	8.54400	8.54058
SGD	1.35205	1.35151
ZAR	14.85800	14.85206

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.