

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

### Proposed distribution commencing on 29 October 2015: 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 October 2015, 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 October 2015, 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 prevailing spot exchange rates in the London market at 16.00 UK time (the "Exchange Rates"), adjusted for a dealing spread. With reference to Article 4.2 of the Composition Plan, the Exchange Rates together with the actual transaction rates are set forth in the table below.

Currency purchased	Exchange Rates on 21 October 2015 (rate per 1 US Dollar)	Actual transaction rate on 21 October 2015 (rate per 1 US Dollar)
AUD	1,38600	1,38545
CAD	1,30960	1,30908
CHF	0,95670	0,95632
CZK	23,84740	23,83786
DKK	6,56955	6,56692
EUR	0,88071	0,88036
GBP	0,64681	0,64655
HKD	7,75025	7,74715
HUF	274,56960	274,45977
ILS	3,87010	3,86855
ISK	176,14220	176,07174
JPY	119,95500	119,90702
MXN	16,65825	16,65159
NOK	8,17690	8,17363
NZD	1,48566	1,48507
PLN	3,77580	3,77429
RUB	62,92525	62,90008
SEK	8,31180	8,30848
SGD	1,39360	1,39304
ZAR	13,47615	13,47076

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