

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

Proposed distribution commencing on 23 October 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 23 October 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 15 October 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 15 October 2018 (rate per 1 US Dollar) | Actual transaction rate on 15 October 2018 (rate per 1 US Dollar) |
|---------------------------|--|--|
| AUD | 1.39987 | 1.39931 |
| CAD | 1.29810 | 1.29758 |
| CHF | 0.98765 | 0.98726 |
| CZK | 22.28110 | 22.27219 |
| DKK | 6.43935 | 6.43677 |
| EUR | 0.86307 | 0.86273 |
| GBP | 0.76098 | 0.76067 |
| HKD | 7.83680 | 7.83367 |
| HUF | 278.58285 | 278.47142 |
| ILS | 3.63300 | 3.63155 |
| ISK | 116.17500 | 116.12853 |
| JPY | 111.78500 | 111.74029 |
| MXN | 18.81150 | 18.80398 |
| NOK | 8.15475 | 8.15149 |
| NZD | 1.52625 | 1.52564 |
| PLN | 3.70490 | 3.70342 |
| RUB | 65.52500 | 65.49879 |
| SEK | 8.94230 | 8.93872 |
| SGD | 1.37555 | 1.37500 |
| ZAR | 14.36625 | 14.36050 |

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.