

Valor	ISIN	Wahrung	Titel des Lehman-Produkts mit 100% Kapitalschutz	CS/NAB Ruckkaufangebot 2011 ¹	Liquidationsausschuttungen 2012-Q3/2016			Gewinn-Marge Bank (ca.)
					Total (ca.)	LBT 2013-Q3/2016 ²	LBHI 2012-Q3/2016 ³ (ca. bas. auf USD)	
2'200'980	XSO223590612	CHF	Euro Medium-Term Notes Lehman Brothers Treasury Bv 2005-22.7.09 on SMI Index	23.50%	50.0%	25.7%	24.3%	112.8%
2'638'815	XSO262353831	EUR	Opportunity Note Lehman Brothers Treasury Bv 2006-22.8.09 Variable Rate on a Basket of 20 Shs	31.30%	58.5%	34.2%	24.3%	86.9%
2'712'060	CH0027120606	CHF	5-jahriger NAB Gesundheits-Basket mit 100% Kapitalschutz in CHF (5Y Capital Protected Certificates on a Swiss Healthcare Basket)	21.30%	47.4%	23.1%	24.3%	122.5%
2'712'079	CH0027120796	CHF	Certificates Lehman Brothers Treasury Bv 2007-2.3.12 (Exp.23.2.12) on Bskt Shs & Indices	21.20%	47.3%	23.0%	24.3%	123.1%
3'468'922	XSO326086716	CHF	Podium Note Lehman Brothers Treasury Bv 2007-9.11.11 (Exp.26.10.11) VRN on a Basket of Shs	21.50%	48.9%	24.6%	24.3%	127.4%
3'516'082	XSO328873681	CHF	100% Capital Protected Opportunity Note Lehman Brothers Treasury Bv 2007-27.5.09 (1.5-jahrige Opportunity NotePLUS in CHF)	23.75%	50.0%	25.7%	24.3%	110.5%

Quellen:

1 Deponentenschreiben der CS bzw. NAB von Juni 2011

2 Liquidationsausschuttungen der Lehman Brothers Treasury Co. B.V. ("LBT") als Emittentin: <http://www.lehmanbrotherstresury.com/general.html?p=9>

3 Liquidationsausschuttungen der Lehman Brothers Holdings Inc. ("LBHI") als Garantin: Notice Regarding Tenth Distribution Pursuant to the Modified Third Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and its Affiliated Debtors (Docket No. 52991) 9 June 2016 (<http://dm.epiq11.com/LBH/Document/#maxPerPage=25&page=1>) sowie List of each Structured Security by issuer and the corresponding Proposed Allowed Claim Amount (<http://dm.epiq11.com/LBH/Document/#maxPerPage=25&page=1>)

Outstanding Series of Notes
 XS0223590612
 CHF

Outstanding Series of Notes: XS0223590612					
		Distribution Amount in the Original Currency	Nominal Amount in the Original Currency		
Payments from Lehman Brothers Treasury Co. B.V. ("LBT") as Issuer	First Distribution	8 May 2013	760'737.99	7'970'000	9.5%
	Second Distribution	24 October 2013	300'507.40	7'970'000	3.8%
	Third Distribution	28 April 2014	319'558.38	7'970'000	4.0%
	Fourth Distribution	28 October 2014	260'854.29	7'970'000	3.3%
	Fifth Distribution	27 April 2015	177'577.02	7'970'000	2.2%
	Sixth Distribution	29 October 2015	136'921.15	7'970'000	1.7%
	Seventh Distribution	28 April 2016	38'608.33	7'970'000	0.5%
	Eighth Distribution	14 July 2016	57'187.72	7'970'000	0.7%
	Current Total				25.7%

Source: <http://www.lehmanbrotherstresury.com/general.html?p=9>

Outstanding Series of Notes: XS0223590612					
		Allowed Claim \$	Outstanding Notional Amount of Structured Securities \$	Distribution as a % of Allowed Claims - Cumulative	
Payments from Lehman Brothers Holdings Inc. ("LBHI") as Guarantor - Class 5 Senior Third-Party Guarantee	Cumulative Distribution	16 June 2016	7'109'580	6'988'022	24.3%

Sources:

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Outstanding Series of Notes
 XS0262353831
 EUR

Outstanding Series of Notes: XS0262353831					
		Distribution Amount in the Original Currency	Nominal Amount in the Original Currency		
Payments from Lehman Brothers Treasury Co. B.V. ("LBT") as Issuer	First Distribution	8 May 2013	851'537.51	6'939'000	12.3%
	Second Distribution	24 October 2013	333'598.07	6'939'000	4.8%
	Third Distribution	28 April 2014	358'551.67	6'939'000	5.2%
	Fourth Distribution	28 October 2014	296'437.17	6'939'000	4.3%
	Fifth Distribution	27 April 2015	237'489.89	6'939'000	3.4%
	Sixth Distribution	29 October 2015	172'796.60	6'939'000	2.5%
	Seventh Distribution	28 April 2016	48'367.10	6'939'000	0.7%
	Eighth Distribution	14 July 2016	72'430.42	6'939'000	1.0%
	Current Total				34.2%

Source: <http://www.lehmanbrotherstresury.com/general.html?p=9>

Outstanding Series of Notes: XS0262353831				
		Allowed Claim \$	Outstanding Notional Amount of Structured Securities \$	Distribution as a % of Allowed Claims - Cumulative
Payments from Lehman Brothers Holdings Inc. ("LBHI") as Guarantor - Class 5 Senior Third-Party Guarantee	Cumulative			
	Distribution	16 June 2016	9'856'703	9'660'733 24.3%

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Outstanding Series of Notes
 CH0027120606
 CHF

Outstanding Series of Notes: CH0027120606					
		Distribution Amount in the Original Currency	Nominal Amount in the Original Currency		
Payments from Lehman Brothers Treasury Co. B.V. ("LBT") as Issuer	First Distribution	8 May 2013	2'140'459.56	25'000'000	8.6%
	Second Distribution	24 October 2013	845'526.24	25'000'000	3.4%
	Third Distribution	28 April 2014	899'129.28	25'000'000	3.6%
	Fourth Distribution	28 October 2014	733'955.80	25'000'000	2.9%
	Fifth Distribution	27 April 2015	499'641.72	25'000'000	2.0%
	Sixth Distribution	29 October 2015	385'249.84	25'000'000	1.5%
	Seventh Distribution	28 April 2016	108'630.79	25'000'000	0.4%
	Eighth Distribution	14 July 2016	160'906.90	25'000'000	0.6%
	Current Total				23.1%

Source: <http://www.lehmanbrotherstresury.com/general.html?p=9>

Outstanding Series of Notes: CH0027120606				
Payments from Lehman Brothers Holdings Inc. ("LBHI") as Guarantor - Class 5 Senior Third-Party Guarantee		Allowed Claim \$	Outstanding Notional Amount of Structured Securities \$	Distribution as a % of Allowed Claims - Cumulative
	Cumulative Distribution	16 June 2016	22'301'067	21'919'769

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Outstanding Series of Notes
 CH0027120796
 CHF

Outstanding Series of Notes: CH0027120796					
Payments from Lehman Brothers Treasury Co. B.V. ("LBT") as Issuer			Distribution Amount in the Original Currency	Nominal Amount in the Original Currency	
	First Distribution	8 May 2013	767'502.45	9'000'000	8.5%
	Second Distribution	24 October 2013	303'179.50	9'000'000	3.4%
	Third Distribution	28 April 2014	322'399.89	9'000'000	3.6%
	Fourth Distribution	28 October 2014	263'173.80	9'000'000	2.9%
	Fifth Distribution	27 April 2015	179'156.03	9'000'000	2.0%
	Sixth Distribution	29 October 2015	138'138.65	9'000'000	1.5%
	Seventh Distribution	28 April 2016	38'951.63	9'000'000	0.4%
	Eighth Distribution	14 July 2016	57'696.23	9'000'000	0.6%
	Current Total				23.0%

Source: <http://www.lehmanbrotherstresury.com/general.html?p=9>

Outstanding Series of Notes: CH0027120796					
Payments from Lehman Brothers Holdings Inc. ("LBHI") as Guarantor - Class 5 Senior Third-Party Guarantee			Allowed Claim \$	Outstanding Notional Amount of Structured Securities \$	Distribution as a % of Allowed Claims - Cumulative
	Cumulative Distribution	16 June 2016	8'028'384	7'891'117	24.3%

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Outstanding Series of Notes
 XS0326086716
 CHF

Outstanding Series of Notes: XS0326086716					
		Distribution Amount in the Original Currency	Nominal Amount in the Original Currency		
Payments from Lehman Brothers Treasury Co. B.V. ("LBT") as Issuer	First Distribution	8 May 2013	1'711'581.12	18'750'000	9.1%
	Second Distribution	24 October 2013	676'110.30	18'750'000	3.6%
	Third Distribution	28 April 2014	718'973.03	18'750'000	3.8%
	Fourth Distribution	28 October 2014	586'894.94	18'750'000	3.1%
	Fifth Distribution	27 April 2015	399'529.78	18'750'000	2.1%
	Sixth Distribution	29 October 2015	308'058.31	18'750'000	1.6%
	Seventh Distribution	28 April 2016	86'864.71	18'750'000	0.5%
	Eighth Distribution	14 July 2016	128'666.39	18'750'000	0.7%
	Current Total				24.6%

Source: <http://www.lehmanbrotherstresury.com/general.html?p=9>

Outstanding Series of Notes: XS0326086716					
		Allowed Claim \$	Outstanding Notional Amount of Structured Securities \$	Distribution as a % of Allowed Claims - Cumulative	
Payments from Lehman Brothers Holdings Inc. ("LBHI") as Guarantor - Class 5 Senior Third-Party Guarantee	Cumulative Distribution	16 June 2016	17'985'828	17'316'617	24.3%

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Outstanding Series of Notes
 XS0328873681
 CHF

Outstanding Series of Notes: XS0328873681					
		Distribution Amount in the Original Currency	Nominal Amount in the Original Currency		
Payments from Lehman Brothers Treasury Co. B.V. ("LBT") as Issuer	First Distribution	8 May 2013	1'527'966.59	16'008'000	9.5%
	Second Distribution	24 October 2013	603'578.72	16'008'000	3.8%
	Third Distribution	28 April 2014	641'843.24	16'008'000	4.0%
	Fourth Distribution	28 October 2014	523'934.19	16'008'000	3.3%
	Fifth Distribution	27 April 2015	356'669.13	16'008'000	2.2%
	Sixth Distribution	29 October 2015	275'010.51	16'008'000	1.7%
	Seventh Distribution	28 April 2016	77'546.06	16'008'000	0.5%
	Eighth Distribution	14 July 2016	114'863.36	16'008'000	0.7%
	Current Total				25.7%

Source: <http://www.lehmanbrotherstresury.com/general.html?p=9>

Outstanding Series of Notes: XS0328873681					
		Allowed Claim \$	Outstanding Notional Amount of Structured Securities \$	Distribution as a % of Allowed Claims - Cumulative	
Payments from Lehman Brothers Holdings Inc. ("LBHI") as Guarantor - Class 5 Senior Third-Party Guarantee	Cumulative Distribution	16 June 2016	14'279'819	14'035'666	24.3%

Sources:

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