

<b>Affiliate List</b>
ELQ Portefeuille 1 B.V.
Kenilworth Investments 1 Limited
Kenilworth Investments 2 Limited
LB UK RE Holdings Limited
LB1 Group Inc.
LB1 Limited
LB2 Limited
Lehman (Cayman Islands) Limited
Lehman Brothers (Luxembourg) S.A.
Lehman Brothers Asia Capital Company Limited
Lehman Brothers Asia Holdings Limited
Lehman Brothers Australia Limited
Lehman Brothers Bankhaus AG
Lehman Brothers Commercial Corporation Asia Limited
Lehman Brothers Commodity Services Inc.
Lehman Brothers Equity Finance (Cayman) Limited
Lehman Brothers Europe Limited
Lehman Brothers Finance S.A.
Lehman Brothers Holdings Inc.
Lehman Brothers Holdings Plc
Lehman Brothers Inc.
Lehman Brothers Japan Inc.
Lehman Brothers Offshore Partners Limited
Lehman Brothers REM Luxco Sarl
Lehman Brothers Securities Asia Limited
Lehman Brothers Securities NV
Lehman Brothers Special Financing Inc.
Lehman Commercial Paper Inc.
Lehman Re Limited
Merit LLC
Preferred Mortgages Limited
Property Asset Management Inc.
Southern Pacific Mortgage Limited
Storm Funding Limited
Woori First Asset Securitization Speciality Co., Limited
Woori Second Asset Securitization Speciality Co., Limited
Libertus Jutaku Loan K.K
Lehman Brothers Commercial Mortgage K.K

Correct as of 27 July 2011