

## List of Ownership Affiliates for whom LBIE holds assets

- 1 Kenilworth Investments 1 Limited
- 2 Kenilworth Investments 2 Limited
- 3 LB UK RE Holdings Limited
- 4 LB1 Group Inc.
- 5 LB1 Limited
- 6 LB2 Limited
- 7 Lehman (Cayman Islands) Limited
- 8 Lehman Brothers Asia Capital Company Limited
- 9 Lehman Brothers Asia Holdings Limited
- 10 Lehman Brothers Australia Limited
- 11 Lehman Brothers Bankhaus AG
- 12 Lehman Brothers Commercial Corporation Asia Limited
- 13 Lehman Brothers Commodity Services Inc.
- 14 Lehman Brothers Equity Finance (Cayman) Limited
- 15 Lehman Brothers Europe Limited
- 16 Lehman Brothers Finance S.A.
- 17 Lehman Brothers Holdings Inc.
- 18 Lehman Brothers Holdings Plc
- 19 Lehman Brothers Inc.
- 20 Lehman Brothers Japan Inc.
- 21 Lehman Brothers Offshore Partners Limited
- 22 Lehman Brothers Securities Asia Limited
- 23 Lehman Brothers Securities NV
- 24 Lehman Brothers Special Finance Inc.
- 25 Lehman Commercial Paper Inc.
- 26 Lehman Re Limited
- 27 Merit LLC
- 28 Preferred Mortgages Limited
- 29 Property Asset Management Inc.
- 30 Southern Pacific Mortgage Limited

- 31** Storm Funding Limited
- 32** Woori First Asset Securitization Speciality Co., Limited
- 33** Woori Second Asset Securitization Speciality Co., Limited
- 34** Zestdew Limited

Correct as at May 2012