

# EXHIBIT D

EURIBOR SETTLEMENT  
 SETTLEMENT ADMINISTRATOR  
 C/O A.B. DATA, LTD.  
 PO BOX 173038  
 MILWAUKEE, WI 53217

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**NOTICE OF CALCULATION OF CLAIM**

**DATE:** April 12, 2024

**RE:** *Sullivan et al. v. Barclays plc et al., 13-cv-2811 (PKC) (S.D.N.Y.)* (“Euribor Settlement”)

**CLAIM NUMBER:** [REDACTED]

**RESPONSE DEADLINE:** May 02, 2024

**TOTAL ADVERSE IMPACT<sup>1</sup>:** [REDACTED]

**TOTAL ADJUSTED TRANSACTION VOLUME<sup>2</sup>:** [REDACTED]

**Discounted Transactions**

<i>Euribor Product:</i>	<i>Adverse Impact (-) / Favorable Impact (+)</i>	<i># of Eligible Transactions</i>	<i>Adjusted Transaction Volume of Product (in Euros)</i>
Totals -	[REDACTED]	[REDACTED]	[REDACTED]

**OTC Transactions with Defendants**

<i>Euribor Product:</i>	<i>Adverse Impact (-) / Favorable Impact (+)</i>	<i># of Eligible Transactions</i>	<i>Adjusted Transaction Volume of Product (in Euros)</i>
Totals -	[REDACTED]	[REDACTED]	[REDACTED]

<sup>1</sup> Total Adverse Impact (“TAI”) is the sum of the adverse impact, if any, on Discounted Transactions and OTC Transactions with Defendants, as described in the Plan of Distribution. For Discounted Transactions and OTC Transactions with Defendants, any favorable impacts experienced by a claimant’s transactions within the category are added to adverse impacts experienced by a claimant’s transactions with the category. If the sum of adverse and favorable impacts within the category results in a net adverse impact, then the Qualified Claimant will have a total adverse impact within the respective category (Discounted Transactions or OTC Transactions with Defendants). If the sum results in a net favorable impact for the category, this favorable impact will not be included in net calculation of the Total Adverse Impact.

<sup>2</sup> Total Adjusted Transaction Volume is the sum of volume of (1) OTC Transactions with Defendants; and (2) Discounted Transaction after applying the applicable legal discounts, as described in the Plan of Distribution.

Dear Claimant:

We have processed your Proof of Claim and Release Form ("Claim") submitted in connection with the Euribor Settlement in the action entitled *Sullivan et al. v. Barclays plc et al.*, 13-cv-2811 (PKC) (S.D.N.Y.) ("Euribor Settlement").

Based upon the Court-approved Plan of Distribution (available on [www.EuriborSettlement.com](http://www.EuriborSettlement.com)), the transactions in Euribor Products<sup>3</sup> in your Claim calculate to Total Adverse Impact of \$0.00 and a Total Adjusted Transaction Volume of 0.00.

Your claim, based on our review, is also deficient for the reason(s) listed below.

**The Claim is a placeholder and no data has been received.**

The Claim that you submitted is rejected in its entirety because no transactional information was received for the Claim.

In order for this Claim to be eligible, you must provide all of your transactions and/or holdings in Euribor Products between January 1, 2005 and March 31, 2011, inclusive.

If the deficiency description above indicates that your Claim contained transaction-level deficiencies, those deficient transactions have been provided with this correspondence. If you believe the listed deficiency (deficiencies) is (are) incorrect or can be resolved, by the Response Deadline, you must contact the Settlement Administrator using the mailing address or email address listed above and provide the information described above with a copy of this letter. **If you fail to respond by the Response Deadline, or if your response fails to resolve the deficiency (deficiencies) identified above, unresolved deficiencies relating to individual transactions will result in the transactions being excluded from any updated calculation of your Total Adverse Impact and/or Total Adjusted Transaction Volume, and any unresolved Claim-level deficiencies will result in your Claim being rejected in full.**

If you believe the calculation of your Total Adverse Impact and/or Total Adjusted Transaction Volume set forth above is incorrect, you must, within twenty (20) days of the date of this notice, send us a signed written statement that states your reasons for contesting this determination, along with documentation supporting a different Total Adverse Impact and/or Total Adjusted Transaction Volume amount under the Plan of Distribution.

The Settlement Administrator will review any information you submit in response to this determination. If there remains a dispute concerning the Settlement Administrator's determination of your Claim, such dispute will be presented to the Court for binding resolution.

Ninety percent of the Net Settlement Fund will be distributed *pro rata* according to the Settlement Administrator's determination of each Qualified Claimant's Total Adverse Impact. Ten percent of the Net Settlement Fund will be distributed according to the Settlement Administrator's determination of each Qualified Claimant's Total Adjusted Transaction Volume. Each Qualified Claimant will receive the sum of its entitlement of its Total Adverse Impact *pro rata* payment (if any) and its Total Adjusted Transaction Volume *pro rata* payment, subject to adjustments to effectuate a guaranteed minimum payment.

Class Counsel will file a motion for Court approval to distribute the Net Settlement Fund after claimants have had an opportunity to respond to the determinations from the Settlement Administrator and all Claims have been finalized. The distribution motion will be posted on the Settlement website ([www.EuriborSettlement.com](http://www.EuriborSettlement.com)). Claimants may file objections to the determination of their claim or otherwise make submissions to the Court in response to the distribution motion.

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<sup>3</sup> "Euribor Products" means any and all interest rate swaps, forward rate agreements, futures, options, structured products, and any other instrument or transaction related in any way to Euribor, including but not limited to, New York Stock Exchange ("NYSE") London International Financial Futures and Options Exchange ("LIFFE") Euribor futures contracts and options, CME Euro currency futures contracts and options, Euro currency forward agreements, Euribor-based swaps, Euribor-based forward rate agreements and/or any other financial instruments that reference Euribor.

If you have any questions, please contact the Settlement Administrator at (800) 492-9154 or email your questions to [info@EuriborSettlement.com](mailto:info@EuriborSettlement.com). Please reference the claim number listed above in any communication. Please continue to monitor the official website for the Settlement, [www.EuriborSettlement.com](http://www.EuriborSettlement.com), for important updates.

Sincerely,

Settlement Administrator

**RESPONSE DEADLINE: July 11<sup>th</sup>, 2024**

Dear Claimant:

We have completed a further review and audit of your Proof of Claim and Release Form (“Claim”) submitted in connection with the Euribor Settlement in the action entitled *Sullivan et al. v. Barclays plc et al.*, 13-cv-2811 (PKC) (S.D.N.Y.) (“Euribor Settlement”). This review and audit included consideration of any information you provided in response to a deficiency notice (if applicable), an audit of the Total Adverse Impact/Total Favorable Impact and Total Adjusted Volume calculations across Claims, as well as the Settlement Administrator’s audit of (and, if applicable, corrections to) the programs that perform the required calculations under the Distribution Plan.

*The information in the attached spreadsheet provides your updated final determination for your Claim.*

The “Claim Summary” tab of the attached spreadsheet provides the following information:

- **Recognized Claim Amount - This is the calculation of the Total Adverse Impact (if any) for your Claim under the Distribution Plan.** If your Discounted Transactions and OTC Transactions with Defendants (the “Non Discounted Transactions”) did not experience Total Adverse Impact (“TAI”) under the Distribution Plan, you will not have a Recognized Claim Amount. If there is a negative value, your Claim did experience TAI.
- **Recognized Claim Volume – This is the calculation of the Total Adjusted Volume for your claim under the Distribution Plan.**

The “Loss Summary” tab of the attached spreadsheet provides the following additional information:

- **Final RL Amount** - This is the calculation of your Total Adverse Impact (if it is a negative number) or Total Favorable Impact (if it is a positive number) within the Euribor Product type and category (Discounted or Non Discounted) pursuant to the Distribution Plan. The Total Adverse Impacts and Total Favorable Impacts for all Euribor Products within a category (Discounted or Non Discounted) are added together. If the sum results in a net Total Favorable Impact for the category, this value is excluded from the calculation of the Recognized Claim Amount for the Claim.
- **Total Volume** - This is the calculation of the Total Adjusted Volume for the eligible Euribor Products with each category (Discounted or Non Discounted) pursuant to the Distribution Plan.

At this time, the opportunity to correct any submitted transactions has concluded, and the Motion to Distribute the Net Settlement Funds will be filed shortly. If you believe the calculation of your Recognized Claim Amount and/or Recognized Claim Volume set forth in the attached spreadsheet is incorrect, within ten (10) business days of the date of this email, you must send us a signed written statement that states your reasons for contesting this determination, along with documentation supporting a different Recognized Claim Amount and/or Recognized Claim Volume calculation under the Distribution Plan.

The Settlement Administrator will review any information you submit in response to this updated determination. If there remains a dispute concerning the Settlement Administrator’s determination

of your Claim, such dispute will be presented to the Court for binding resolution in connection with the Motion to Distribute the Net Settlement Funds.

Ninety percent of the Net Settlement Funds will be distributed *pro rata* according to the Settlement Administrator's determination of each Authorized Claimant's Recognized Claim Amount (the Total Adverse Impact for the Claim). Ten percent of the Net Settlement Funds will be distributed *pro rata* according to the Settlement Administrator's determination of each Authorized Claimant's Recognized Claim Volume (the Total Adjusted Volume of all eligible Euribor Products). Each Authorized Claimant will receive a *pro rata* payment based on the Recognized Claim Amount (if any) and the Recognized Claim Volume of the eligible Euribor Products transactions, subject to adjustments to effectuate a guaranteed minimum payment.

Class Counsel expect to file the Motion to Distribute the Net Settlement Funds with the Court on or about June 27<sup>th</sup>, 2024. The distribution motion will be posted on the Settlement website ([www.EuriborSettlement.com](http://www.EuriborSettlement.com)). Any timely submitted statements contesting the determinations provided that have not otherwise been resolved will be filed with the Court within 20 Business Days following the filing of the Motion and posted on the Settlement website along with Class Counsel's response.

If you have any questions, please contact the Settlement Administrator at (800) 492-9154 or email your questions to [info@EuriborSettlement.com](mailto:info@EuriborSettlement.com). Please reference the claim number listed above in any communication. Please continue to monitor the official website for the Settlement, [www.EuriborSettlement.com](http://www.EuriborSettlement.com), for important updates.

Euribor Settlement  
c/o A.B. Data  
P.O. Box 173038  
Milwaukee, WI 53217

Sincerely,

Settlement Administrator