

Additional Information regarding the Plan of Distribution.

A. Adverse Impact

The Settlement Administrator will recognize Adverse Impact on Class members' transactions in Euribor Products based upon two different forms of evaluation.

1. Direct application of Euribor Artificiality to the Qualified Claimant transactions

Certain categories of transactions will be evaluated by applying the Euribor Artificiality in the applicable tenors directly to the transaction, *e.g.*, the interest payment or purchase or sale price. Using this form of evaluation, the Settlement Administrator will recognize and calculate Adverse Impact in those transactions in which a Qualified Claimant:

- a. Paid a Euribor-indexed interest rate when Euribor was artificially high in the applicable tenor(s).
- b. Received a Euribor-indexed interest rate when Euribor was artificially low in the applicable tenor(s).
- c. Purchased a Futures Contract or sold an in the money call option on a Futures Contract at the final expiration price on the last day of the contract when Euribor was artificially low in the Euribor three-month tenor.
- d. Sold a Futures Contract or purchased an in the money put option on a Futures Contract at the final expiration price on the last day of the contract when Euribor was artificially high in the Euribor three-month tenor.

2. Application of Euribor Artificiality through means of a formula for evaluating impact

For other categories of Euribor Product transactions, the Settlement Administrator will evaluate whether Adverse Impact is suffered and estimate the amount of Adverse Impact by applying Euribor Artificiality through an acceptable formula.

Using this form of evaluation, the Settlement Administrator will recognize and calculate Adverse Impact on the following types of transactions of Qualified Claimants:

- a. Currency Forward Contracts. Purchased Euros forward at a time when Euribor was artificially Low in the applicable tenor(s); and
- b. Currency Forward Contracts. Sold Euros forward at a time when the Euribor was artificially High in the applicable tenor(s).

Also applying Euribor Artificiality through an acceptable formula, the Settlement Administrator will determine whether Adverse Impact (or favorable impact) is experienced on other types of transactions. These include but are not limited to the following:

- a. Transactions in futures contracts or options on futures contracts which are made prior to the final settlement;
- b. Transactions in interest rate swaps to liquidate or modify the swaps contract prior to expiration; and
- c. Transactions in swaptions.

Class members should follow this portion and the Frequently Asked Questions (“FAQ”) portion of the Settlement Website for updates regarding Adverse Impact.

B. Euribor Artificiality

Solely for purposes of the distribution of the funds from these three settlements, the Settlement Administrator will recognize Euribor Artificiality on the dates and tenors which will be set forth in the Artificiality Tables on this website.

Euribor Artificiality will be listed in the form of the tables, which are currently blank, that are set forth below.

Class members should follow this portion, as well as the FAQ portion of this Settlement Website for the listings of the tenors and days of Euribor Artificiality, as well as answers to Class members’ inquiries relating to Euribor Artificiality.

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