



Sullivan et al. v. Barclays plc et al.

ELECTRONIC CLAIMS FILING GUIDELINES



A.B. DATA, LTD.

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Overview

Electronic Claims Filing applies to institutions or entities that are filing multiple Proof of Claim and Release forms on behalf of themselves and/or others, as well as individuals or entities that are filing Proof of Claim and Release forms with a large number of transactions (50+).

Electronic Claims Filings are subject to rejection if not prepared in compliance with these Electronic Claims Filing Guidelines.

PLEASE NOTE: No Electronic Claims Filings will be considered to have been properly submitted unless the Claims Administrator issues to the filer a written acknowledgment of receipt and acceptance of electronically submitted data.

Electronic Filing Requirements

I. Complete and Sign a paper Proof of Claim and Release form:

- One executed “paper” master Proof of Claim and Release form should be completed per submission. This Proof of Claim and Release form serves as a master Proof of Claim and Release form for one or all of the accounts included on your file. The Proof of Claim Form is attached hereto as Appendix B.
- Complete the first page of the Proof of Claim and Release form. Be sure to include company name, account name/number, and company address. If submitting an electronic file on behalf of several accounts, enter “Various Accounts” for the account name/number.
- Complete the signature page on the Proof of Claim and Release form. If you are filing on behalf of your clients, you must include a letter or document providing your authorization to sign on behalf of your clients, as set forth in Appendix C.
- A valid email address must be on file with the Claims Administrator. Communication regarding deficiencies and rejections on electronically filed claims may be conducted by email. A valid email address **MUST** be included on the Proof of Claim and Release form, and the email address provided **MUST** be updated in the event the contact person or email address changes; it is the sole responsibility of the filing party to maintain up-to-date, complete contact information with the Claims Administrator.

II. Prepare a cover letter:

- A cover letter **MUST** be included with the master Proof of Claim and Release form. The cover letter must include the total number of accounts; total number of transactions; total number of Euribor Products purchased, acquired, and sold; and contact name(s) with phone number(s) and email address(es). Please see the sample cover letter as set forth in Appendix D.

III. Prepare a data file:



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- An Excel spreadsheet or other electronic file containing account information and transactional data **MUST** be prepared in accordance with A.B. Data, Ltd.'s Electronic Claims Filing Template Mapping Instructions found in Appendix E. The following formats are acceptable: a) MEDIA: CD, DVD, and flash drive and b) DATA: ASCII, MS Excel, and MS Access. For your convenience, an Excel spreadsheet template is available for your use and may be downloaded from the settlement website.
- If you cannot provide the information in the aforementioned formats or you have other requests, questions, concerns, or comments, please email A.B. Data, Ltd., at efiling@abdata.com or you may call 800-949-0194 to speak to an Electronic Claims Filing Specialist.

IV. Mail your executed master Proof of Claim and Release form with a cover letter and media format to:

Euribor Settlement
Attention: Electronic Claims Department
c/o A.B. Data, Ltd.
Po Box 173038
Milwaukee, WI 53217-8091

Documentation Requirements

A.B. Data, Ltd., reserves the right to request additional documentation at any time after your Proof of Claim and Release form and file have been received and processed. The documentation provided should be sufficient to verify the validity and accuracy of the data provided in the file.

If you provided a letter/affidavit attesting to the truth and accuracy of your data when initially submitting your file, A.B. Data may still require specific documentary evidence (trade confirmations, monthly statement, or equivalent) to verify the details of your transactions and/or holdings.

How to account for Free Receipts, Free Deliveries, and Transfers

Free receipt, free delivery, and transfer transactions are not eligible for payment unless you have additional information regarding the original purchase, acquisition, or subsequent sale. If you do not have this information, free receipt, free delivery, and transfer transactions should only be included on your electronic file for balancing purposes. **You MUST use the following instructions when filing for accounts that have free receipt, free delivery, and transfer transactions during the Class Period:**



1. If Euribor Products were transferred to or from a different custodian (corresponding account is not on your electronic file), you must follow these instructions:

- 1.1 EURIBOR PRODUCTS RECEIVED INTO ACCOUNT: You must account for any received Euribor Products by providing the opening position or original purchase or acquisition of these Euribor Products from the prior account.
- 1.2 EURIBOR PRODUCTS DELIVERED OUT OF ACCOUNT: You must account for any delivered Euribor Products by providing the sale and/or closing position from the subsequent account.
- 1.3 NO INFORMATION AVAILABLE ON ORIGINAL PURCHASE/ACQUISITION or SUBSEQUENT SALE: You must provide the free receipt and/or free delivery Euribor Products in order to balance your claim. A “transfer in” should be reflected as transaction type “FR,” and a “transfer out” should be reflected as transaction type “FD” (prices and net amounts should be zero).

Claim Balancing

Negative values may only be given for short opening or closing positions. All other transactions must be positive values.

Appendix A

Case Specific Information

CLASS DEFINITION:	<p>The Settlement Class includes all Persons and Entities who transacted in Euribor Products between June 1, 2005 and March 31, 2011, inclusive. (“Class Period”).</p> <p>“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, Chicago Mercantile Exchange (“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.</p>
CLAIM FILING DEADLINE:	August 1, 2018

Transactions for each account should include:

Transaction Type	Definition	Valid Dates
O	Total number of contracts owned at the opening of trading at the beginning of the Class Period.	May 31, 2005
P	Purchases/acquisitions during the Class Period.	June 1, 2005 through March 31, 2011, inclusive
FR	Transfer into account during the Class Period.	June 1, 2005 through March 31, 2011, inclusive
S	Sales during the Class Period.	June 1, 2005 through March 31, 2011, inclusive
FD	Transfer out to another account during the Class Period.	June 1, 2005 through March 31, 2011, inclusive
C	Total number of contracts owned at the close of trading at the end of the Class Period.	March 31, 2011

*****Please see Appendix E for mapping instructions detailing how to properly submit your file. Files submitted that do not follow the mapping instructions are subject to rejection.**



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Appendix B
Proof of Claim and Release Form



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UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK

Sullivan et al. v. Barclays plc et al.

No. 13-cv-2811 (PKC)

PROOF OF CLAIM AND RELEASE

If you are a Settlement Class Member as defined below, then in order to be entitled to a distribution, you must complete, sign, and mail this Proof of Claim and Release and necessary supporting documentation to the Settlement Administrator at the following address, postmarked no later than August 1, 2018:

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

Do not submit your claim to the Court.

All Persons that purchased, sold, held, traded, or otherwise had any interest in any Euribor Products¹ between June 1, 2005 and March 31, 2011, inclusive (“Class Period”), who were either domiciled in the United States or its territories or, if domiciled outside the United States or its territories, transacted Euribor Products in the United States or its territories during the Class Period, including, but not limited to, all Persons who traded CME Euro currency futures contracts, all Persons who transacted in NYSE LIFFE Euribor futures and options from a location within the United States, and all Persons who traded any other Euribor Product from a location within the United States.

If you are a Settlement Class Member as described above who transacted in Euribor Products during the Class Period, then by properly filling out, signing, and returning this Proof of Claim and Release and furnishing the required supporting documentation, you may be entitled to share in the proceeds from the Net Settlement Funds. Submission of this Proof of Claim and Release does not assure that you will share in any of the proceeds of the Net Settlement Funds.

If you omit needed documentation or information, your claim may be considered defective by the Settlement Administrator. If so, you will be notified of the defect and given an opportunity to cure by providing additional documentation or information. You must include all trade information for all transactions and all positions held in Euribor Products at any time between June 1, 2005 through and including and March 31, 2011 for all accounts you own or control.

¹“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 London International Financial Futures and Options Exchange (“NYSE LIFFE”) Euribor futures contracts and options, Chicago Mercantile Exchange (“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 qualify as a Settlement Class Member and fail to submit a valid and timely Proof of Claim and Release pursuant to these instructions or fail to provide adequate documentation of your pertinent transactions and/or holdings, you may be precluded from recovery against the Net Settlement Funds. Unless you validly exclude yourself from the Settlement Class, you will nevertheless be bound by the terms of any judgment entered in the Action whether or not you submit a Proof of Claim and Release.

The completed Proof of Claim and Release and the information submitted therewith will be treated as confidential and will be used solely for purposes of administering the Settlements. Knowingly submitting inaccurate or incomplete information may subject you to civil or criminal penalties.

You should be aware that it will take a significant amount of time to process fully all of the Proof of Claim and Release forms and to administer the Settlements. This work will be completed as promptly as time permits, given the need to investigate and tabulate each Proof of Claim and Release. Please notify the Settlement Administrator of any change of address.

ACCURATE CLAIMS PROCESSING TAKES A SIGNIFICANT AMOUNT OF TIME. - THANK YOU FOR YOUR PATIENCE.

IF YOU HAVE ANY QUESTIONS CONCERNING THIS PROOF OF CLAIM AND RELEASE, WRITE TO, CALL, OR GO ON-LINE AT:

Euribor Settlement
c/o A.B. Data, Ltd.
P.O. Box 173038
Milwaukee, WI 53217
800-492-9154
www.EuriborSettlement.com

DO NOT CONTACT THE COURT IF YOU HAVE QUESTIONS CONCERNING THIS PROOF OF CLAIM AND RELEASE.



FOR OFFICIAL USE ONLY

Euribor Settlement
PROOF OF CLAIM AND RELEASE
Please print or type

MUST BE POSTMARKED
OR RECEIVED NO LATER THAN
AUGUST 1, 2018

I, _____, declare under 28 U.S.C. § 1746 that:
[Full legal name of person filling out this form]

Item 1—CLAIMANT IDENTIFICATION

Please provide the following information if you or the entity for which you are executing the claim (collectively, “you”) transacted in or held Euribor Products:

Claimant Name(s) (“Claimant”):

Grid for Claimant Name(s)

Individual Corporation Estate Other (specify)

Name of Person Executing Claim:

Grid for Name of Person Executing Claim

Capacity of Person Executing Claim:

Grid for Capacity of Person Executing Claim

Claimant Address:

Grid for Claimant Address

City: State: Zip Code:

Grid for City, State, Zip Code

Foreign Province: Foreign Postal Code: Foreign Country:

Grid for Foreign Province, Foreign Postal Code, Foreign Country

Claimant Daytime Phone Number:

() —

Claimant Social Security, Employer Identification, or Federal Tax Identification Number:

Grid for Social Security, Employer ID, or Federal Tax ID Number

Claimant Email Address:

Grid for Claimant Email Address

Nature of the Claimant’s Business:

Grid for Nature of the Claimant’s Business

If you require additional space on this or any other section of the Proof of Claim and Release, attach an additional page to the end of the claim form. Do not submit multiple Proof of Claim and Release forms.

Item 2 - List of Brokers or Futures Commission Merchants

Please list all brokers or futures commission merchants (“FCMs”) at which you maintained accounts in which you traded or held Euribor Products.

Item 3 - List of Account Names and Account Numbers

Please provide a list of all account names and account numbers for each entity you listed in response to “Item 2” above in which you traded or held Euribor Products.

Item 4 - Proof of Qualifying Transactions

Please provide proof of all of your transactions and/or holdings in Euribor Products between June 1, 2005 and March 31, 2011, inclusive. For certain transactions described more fully below, you must provide sufficient documentation to allow the Settlement Administrator to determine whether a transaction in Euribor Products was transacted by a Person domiciled in the United States or its territories or, if domiciled outside the United States or its territories, transacted by a Person from a location within the United States or its territories.

You must provide proof for each and every transaction in, or holding of, a Euribor Product, regardless of whether your transaction or holding resulted in a gain or a loss.

If necessary documents are not in your possession, please obtain them or their equivalent from your broker or tax advisor or other sources if it is possible for you to do so.

If you have this information in an electronic form, you are strongly encouraged to submit the information electronically. The Settlement Administrator may ask you to provide some or all of the hard copy printouts of your relevant trading records. The following formats are acceptable: ASCII, MS Excel, MS Access, dBase, and electronic filing templates can be found at the Settlement Website, www.EuriborSettlement.com.

The Settlement Administrator will determine your Allowed Claim (as set forth in the Plan of Allocation) by analyzing your transactions in, and holdings of, Euribor Products.

Your Euribor Products transaction data should always include trade dates. Do not offset opening and closing transactions or provide net position or trading information. It is important that you supply the information requested to the fullest extent possible.

The Settlement Administrator will consider any open positions (long or short) in Euribor Products that you held as of the start of the Class Period on June 1, 2005. This determination shall be based on trade dates, not settlement dates.

For all Euribor Products traded on a futures exchange (CME Euro currency futures contracts and NYSE LIFFE Euribor futures), please provide documents reflecting such transactions including daily and monthly brokerage statements. If you traded any NYSE LIFFE Euribor futures contracts, you must also provide proof you were domiciled in the United States or its territories or, if domiciled outside the United States or its territories, transacted by a Person from a location within the United States or its territories.

If you have any of the below transaction information in an electronic form, you are strongly encouraged to submit the information electronically. The Settlement Administrator may ask you to provide some or all of the hard copy printouts of your relevant trading records including confirmations and ISDA agreements relating to the transactions. Electronic filing templates can be found at www.EuriborSettlement.com.

As of May 31, 2005, please list each open position of a CME Euro currency futures contract or a NYSE LIFFE Euribor futures contract transacted by a Person domiciled in the United States or its territories or, if domiciled outside the United States or its territories, transacted by a Person from a location within the United States or its territories, and provide the following information for each transaction:

Contract Type (Euro currency or Euribor)	Exchange (CME or NYSE LIFFE)	Date of Transaction	Contract Month/Year	Open Positions in Euribor futures contracts or Euro currency futures contracts	Short Position (Insert the number of contracts)	Long Position (Insert the number of contracts)
		/ /				
		/ /				
		/ /				

During the Class Period, for a purchase or sale of a CME Euro currency futures contract or a NYSE LIFFE Euribor futures contract transacted by a Person domiciled in the United States or its territories or, if domiciled outside the United States or its territories, transacted by a Person from a location within the United States or its territories, provide the following information for each transaction:

Contract Type (Euro currency or Euribor)	Exchange (CME or NYSE LIFFE)	Date of Transaction	Contract Month/Year	Number of Contracts In Transaction	Transaction Price	Purchase or Sale	Brokerage Firm and Account Number in Which Transaction Was Made
		/ /					
		/ /					
		/ /					

During the Class Period, for a purchase or sale of an option on a CME Euro currency futures contract or a NYSE LIFFE Euribor futures contract transacted by a Person domiciled in the United States or its territories or, if domiciled outside the United States or its territories, transacted by a Person from a location within the United States or its territories, please provide the following information for each transaction:

Date of Transaction	Underlying Contract Type (Euro currency or Euribor)	Quantity	Strike Price	Put or Call	Purchaser or Seller	Delta (if available)	Option Price	Option Month/Year	Disposition (Assigned/Exercised/Expired)
/ /									
/ /									
/ /									

During the Class Period, for transactions in Euribor-based swaps and/or forward rate agreements transacted by a Person domiciled in the United States or its territories or, if domiciled outside the United States or its territories, transacted by a Person from a location within the United States or its territories, provide the following information for each transaction:

Opening Positions (As of May 31, 2005)	Date of Transaction	Transaction Type (Buy, Sell, Cancel)	Name of Counterparty	Notional Amount (Expressed in Euros)	Rate Terms	First Reset Date (if any)	Frequency of Resets (if any)	Are you the payer or receiver of the fixed rate?	Currency Type Paid or Received
	/ /								
	/ /								
	/ /								

During the Class Period, for each reset payment made or received by a Person domiciled in the United States or its territories or, if domiciled outside the United States or its territories, made or received by a Person from a location within the United States or its territories, resulting from that Person's positions in a Euribor-based swap and/or forward rate agreement, provide the following information for each payment. This data should be included in the same form with the swap and/or forward rate agreement transaction:

Date of Transaction	Did you pay or receive interest on this day? (P or R)	Name of Counterparty	Notional Amount of Underlying Swap (Expressed in Euros)	Fixed or Floating	First Reset Date	Currency Type Paid or Received	Amount Paid or Received
/ /							
/ /							
/ /							

During the Class Period, for Euro currency forward agreement transactions transacted by a Person domiciled in the United States or its territories or, if domiciled outside the United States or its territories, transacted by a Person from a location within the United States or its territories, provide the following information for each transaction:

Date of Transaction	Name of Counterparty (if applicable)	Name of Broker (if applicable)	Notional Amount (Expressed in Euros)	Base Currency	Term Currency	Are you the seller or buyer of the Base Currency?	Settlement Date	List payments made or received
/ /							/ /	
/ /							/ /	
/ /							/ /	

During the Class Period, for a purchase or sale of an option on a Euribor-based swap ("swaption") transacted by a Person domiciled in the United States or its territories or, if domiciled outside the United States or its territories, transacted by a Person from a location within the United States or its territories, please provide the following information for each transaction:

Opening Positions (as of May 31, 2005)	Date of Transaction	Name of Counterparty	Notional Amount (Expressed in Euros)	Fixed or Floating	Expiration Date (If Option)	Buyer or Seller of Swaption?	Amount of Premium Paid or Received?	Option Exercised?
	/ /							
	/ /							
	/ /							

List any additional Euribor Products transacted by a Person domiciled in the United States or its territories or, if domiciled outside the United States or its territories, transacted by a Person from a location within the United States or its territories during the Class Period:

Class Counsel and the Settlement Administrator reserve the right to seek further information from you regarding your Proof of Claim and Release.

It is important that you accurately disclose all positions in Euribor Products that were open as of the start of the Class Period and all transactions in those contracts during the Class Period. You expressly consent to the release to the Settlement Administrator of any and all documents reflecting your transactions or holdings in Euribor Products that may be obtained from third parties, including, but not limited to, your brokerage firm(s), your FCMs, the Commodity Futures Trading Commission ("CFTC"), and/or the CME/NYSE LIFFE, or any other source with this transaction information. By executing this Proof of Claim and Release, you hereby permit the Settlement Administrator to request from your brokerage firm(s), your FCMs, the CFTC, the CME/LIFFE, or any other source with this transaction information relevant information about your transactions in Euribor Products in order to compute any payment that may be due to you from the Net Settlement Funds.

You (for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) certify that reasonable efforts have been made to locate all information requested in this Proof of Claim and Release above and that all information supplied in connection with this Proof of Claim and Release is true, correct, and complete. You

(for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) certify that you have not submitted any other claim covering the same holdings of Euribor Products during the Class Period and know of no other person having done so on your behalf.

You understand that the information provided herein is subject to verification, and you (for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) agree to cooperate in any such verification, including by furnishing additional information to support this claim and by assisting the Settlement Administrator if requested to do so.

You understand that the Settlement Administrator will determine the adequacy of the Claimant's Proof of Claim and Release and supporting documentation.

You (for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) consent to the jurisdiction of the United States District Court for the Southern District of New York (the "Court") with respect to all matters concerning this Proof of Claim and Release including, without limitation, any efforts to enforce the terms of the Settlement Agreement or any order or judgment of the Court.

You (for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) agree to the terms of the Settlements as set forth in the Settlement Agreements and acknowledge being bound by and subject to the terms of any order or judgment that may be entered in the Action, including the Final Approval Order and Judgment. You may obtain a copy of the Settlement Agreements at www.EuriborSettlement.com.

You (for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) acknowledge that this Proof of Claim and Release constitutes a release and covenant not to sue in conformity with Sections 14 and 15 of the Barclays Settlement Agreement in order to receive the appropriate share, if any, of the Barclays Net Settlement Fund. You (for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) agree that the submission of this Proof of Claim and Release constitutes a full release of and covenant not to sue on the Released Claims against the Releasees as set forth in the Barclays Settlement Agreement and at the end of this Proof of Claim and Release.

You (for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) acknowledge that this Proof of Claim and Release constitutes a release and covenant not to sue in conformity with Sections 14 and 15 of the HSBC Settlement Agreement in order to receive the appropriate share, if any, of the HSBC Net Settlement Fund. You (for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) agree that the submission of this Proof of Claim and Release constitutes a full release of and covenant not to sue on the Released Claims against the Releasees as set forth in the HSBC Settlement Agreement and at the end of this Proof of Claim and Release.

You (for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) acknowledge that this Proof of Claim and Release constitutes a release and covenant not to sue in conformity with Sections 14 and 15 of the Deutsche Bank Settlement Agreement in order to receive the appropriate share, if any, of the Deutsche Bank Net Settlement Fund. You (for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) agree that the submission of this Proof of Claim and Release constitutes a full release of and covenant not to sue on the Released Claims against the Releasees as set forth in the Deutsche Bank Settlement Agreement and at the end of this Proof of Claim and Release.

You (for yourself, in the event of an individual claim, and for the Claimant in the event of any other claim) certify that you are not subject to backup withholding under the provisions of Section 3406(a)(1)(C) of the Internal Revenue Code of 1986, as amended, because: (a) the Claimant is exempt from backup withholding; or (b) the Claimant has not been notified by the Internal Revenue Service (the "I.R.S.") that the Claimant is subject to backup withholding as a result of a failure to report all interest or dividends; or (c) the I.R.S. has notified the Claimant that the Claimant is no longer subject to backup withholding.

I declare or affirm under penalties of perjury that the foregoing statements and the documents and information attached hereto, including the Social Security or Employer Identification Number shown on this Proof of Claim and Release, are true, correct and complete, and that I agree to the above releases and covenants not to sue. I understand that the withholding or misrepresentation of any information described herein may constitute a criminal offense subject to penalties under the law.

This Proof of Claim and Release was executed this _____ day of _____, 20_____, in _____, _____
(City/Province) (State/Country)

Signature of Claimant

Type or Print Name

Capacity of Person Signing (e.g., President, Trustee, Custodian, etc.)

If you are acting for an entity, please submit proof of your authority (e.g., corporate resolution, trust agreement, etc.).

Appendix C

Authorization Requirements

- 1 **If you are a nominee** filing on behalf of your account holders, you **must** include the following documentation:
 - 1.1. Affidavit attesting that your entity has legal rights and authorization from your account holders to file Proof of Claim and Release forms on their behalf **and** that your account holders understand that they are bound by and subject to the terms of all releases that may be entered in this Settlement, etc.; **and**
 - 1.1.1 Authorization to sign on your account holders' behalf.
 - 1.2 **If you are a third party** filing on behalf of a nominee, you **must** include an Affidavit attesting to the following:
 - 1.2.1 Your entity has the legal right and authorization from the nominee to file and sign any Proof of Claim and Release forms on their behalf; **and**
 - 1.2.2 Your entity has the legal right and authorization from the nominee's account holders to file and sign any Proof of Claim and Release forms on their behalf; **and**
 - 1.2.3 The account holders understand they are bound by and subject to the terms of all releases that may be entered in the *Euribor Settlement*.
 - 1.3 **If you are a third party** filing on behalf of another party, you **must** include an Affidavit attesting to the following:
 - 1.3.1 Your entity has the legal right and authorization from the other party to file and sign any Proof of Claim and Release forms on its behalf; **and**
 - 1.3.2 The other party understands it is bound by and subject to the terms of all releases that may be entered in the *Euribor Settlement*.
 - 1.4 **IF YOU ARE NOT A NOMINEE OR A THIRD PARTY AND WOULD LIKE TO FILE CLAIMS ELECTRONICALLY, YOU MUST INCLUDE DOCUMENTATION SUPPORTING ALL TRANSACTIONAL DATA OF YOUR CLAIM.**

You must submit supporting documentation with your Proof of Claim and Release form that will support the transactions provided in your file. These documents may include, but are not limited to, a) photocopies of confirmation slips; b) photocopies of monthly statements reflecting ALL transactional data and how it was compiled for the opening of the Class Period through the end of the Class Period; or c) a signed letter from your broker, on their letterhead, providing all of the information that would be found on a confirmation slip and/or other aforementioned documents.



Appendix D

Sample Cover Letter

LETTERHEAD

Re: *Euribor Settlement*

Date:

Enclosed is a fully executed master Proof of Claim and Release form with required authorizations and affidavits as well as an electronic media attachment, which is being filed in connection with the above-referenced matter on behalf of [COMPANY NAME(S) OR INDIVIDUAL NAME(S)] for the proprietary accounts of [ENTITY].

We, [ENTITY], hereby agree that further communication from the Claims Administrator may be conducted by email, and we accept sole responsibility to ensure the email address for [ENTITY] is updated in the event the email address provided on the master Proof of Claim and Release form should change.

The attachment consists of a [CD, DVD, OR FLASH DRIVE] containing [NUMBER] accounts/claims in [ASCII, MS EXCEL, OR MS ACCESS] format with [NUMBER OF TRANSACTIONS] transactions for Euribor Products, as well as all the opening and closing positions held for [ENTITY]'s proprietary accounts. Each transaction contains corresponding account information for which the claims are being filed. A complete listing of all account names and numbers can be found on the next page.

The total number of Euribor Products purchased or acquired [##.##] for the amount of [\$0.0000] and Euribor Products sold [##.##] for the amount of [\$0.0000]¹ can be found on the enclosed [CD, DVD, OR FLASH DRIVE].

We, [ENTITY], attest that the data provided on the media attachment corresponds to [ENTITY]'s internal records.

I attest that the above information is true and correct.

Signature

Company Name

Job Title

Contact Information (including telephone number, fax number, and email address)

Account Name

Account Number

¹ Please list all other transactions, if applicable, including free receipts and free deliveries.



Appendix E

Template Mapping Instructions – Transaction Detail Available

Column	Field Name	Max Length	EURIBOR FUTURES FIELD DESCRIPTION
A	Account Identifier	40	Account identifier from cover page of filing.
B	Beneficial Owner Account Name	40	Name of individual, company, or entity associated with the account listed in Column A.
C	Full Name of the Beneficial Owner	40	Full name of the beneficial owner associated with the account listed in Column A.
D	TIN of the Beneficial Owner	9	Taxpayer identification number (TIN) for beneficial owner, no spaces and no dashes.
E	Beneficial Owner TIN Type (E/S/U/F)	1	E = Employer Identification Number (EIN); S = Social Security Number (SSN); U = Unknown; F = Foreign.
F	Care of:	40	Name of the entity to which correspondence and distributions should be mailed.
G	Attn:	40	Name of the person to whose attention correspondence and distributions should be mailed.
H	Street 1	40	Street Address 1 for correspondence and distributions mailing.
I	Street 2	40	Street Address 2 for correspondence and distributions mailing.
J	City	25	City for correspondence and distributions mailing.
K	State	2	State for correspondence and distributions mailing.
L	Zip Code	5	Zip code for correspondence and distributions mailing.
M	Province	40	Province for correspondence and distributions mailing.
N	Country	40	Country for correspondence and distributions mailing.
O	TIN of the Claimant	9	Taxpayer identification number (TIN) for claimant, no spaces and no dashes.
P	Brokerage Firm	40	Name of Brokerage firm executing the transaction.
Q	FCM (Futures Commission Merchant)	40	Name of entity executing transaction order.
R	Brokerage or FCM Account Number	40	The brokerage or FCM account number in which the transaction was made.
S	Account Number in Which Transaction was Made	40	Account number in which transaction was made.
T	Exchange (NYSE LIFFE)	10	Name the Exchange; NYSE LIFFE
U	Euribor Futures	3	Enter EBF for Euribor Futures
V	Transaction Type/Holdings (O/C/P/S/FD/FR)	2	O = Opening position in Futures Contracts at the close of trading on May 31, 2005; C = Closing position in Futures Contracts at the close of trading on March 31, 2011; P = Purchase; S = Sale; FD = Free delivery; FR = Free receipt.
W	Trade Date (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
X	Contract Month	3	The three letter abbreviation for the delivery month of the contract. (Jan, Feb, Mar, Apr, May, Jun, Jul, Aug, Sep, Oct, Nov, Dec)
Y	Contract Year (YYYY)	4	The year of the contract
Z	Number of Contracts in Transaction	19	The total number of contracts involved in the particular transaction
AA	Price Per Contract EXCLUDING Commissions/Taxes/Fees	19	Price per contract (USD), excluding commissions/taxes/fees, associated with a transaction. No dollar sign, no commas; use decimal point, if needed. Up to four digits after decimal point. Leave blank when providing opening positions. Use zero when specifying free receipts and/or free deliveries.

*** All eligible futures contracts for each account must balance. This means that the opening position plus total purchases, and free receipts during the Class Period MUST EQUAL the total sales and free deliveries during the Class Period plus the closing position (O+P+FR=S+FD+C).

*** You MUST include a cover letter with your electronic file that provides the total number of accounts; total number of transactions; total number of purchases and sales; and contact name(s) with phone number(s) and email address(es) in the event that we have any questions or require further information. See Appendix B for a sample cover letter. Any electronic files not in accordance with these Electronic Claims Filing Guidelines are subject to rejection.



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Template Mapping Instructions – Transaction Detail Available

Column	Field Name	Max Length	OPTIONS ON EURIBOR FUTURES FIELD DESCRIPTION
A	Account Identifier	40	Account identifier from cover page of filing.
B	Beneficial Owner Account Name	40	Name of individual, company, or entity associated with the account listed in Column A.
C	Full Name of the Beneficial Owner	40	Full name of the beneficial owner associated with the account listed in Column A.
D	TIN of the Beneficial Owner	9	Taxpayer identification number (TIN) for beneficial owner, no spaces and no dashes.
E	Beneficial Owner TIN Type (E/S/U/F)	1	E = Employer Identification Number (EIN); S = Social Security Number (SSN); U = Unknown; F = Foreign.
F	Care of:	40	Name of the entity to which correspondence and distributions should be mailed.
G	Attn:	40	Name of the person to whose attention correspondence and distributions should be mailed.
H	Street 1	40	Street Address 1 for correspondence and distributions mailing.
I	Street 2	40	Street Address 2 for correspondence and distributions mailing.
J	City	25	City for correspondence and distributions mailing.
K	State	2	State for correspondence and distributions mailing.
L	Zip Code	5	Zip code for correspondence and distributions mailing.
M	Province	40	Province for correspondence and distributions mailing.
N	Country	40	Country for correspondence and distributions mailing.
O	TIN of the Claimant	9	Taxpayer identification number (TIN) for claimant, no spaces and no dashes.
P	Brokerage Firm	40	Name of Brokerage firm executing the transaction.
Q	FCM (Futures Commission Merchant)	40	Name of entity executing transaction order.
R	Brokerage or FCM Account Number	40	The brokerage or FCM account number in which the transaction was made.
S	Account Number in Which Transaction was Made	40	Account number in which transaction was made.
T	Exchange (NYSE LIFFE)	10	Name the Exchange; NYSE LIFFE
U	Underlying Contract Type Euribor Futures	4	Enter EBFO for Options on Euribor Futures
V	Transaction Type/Holdings (O/C/P/S/FD/FR)	2	O = Opening position in Futures Contracts at the close of trading on May 31, 2005; C = Closing position in Futures Contracts at the close of trading on March 31, 2011; P = Purchase; S = Sale; FD = Free delivery; FR = Free receipt.
W	Trade Date (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
X	Put or Call	10	P = Put, C = Call
Y	Option Month	3	The three letter abbreviation for the delivery month of the contract. (Jan, Feb, Mar, Apr, May, Jun, Jul, Aug, Sep, Oct, Nov, Dec)
Z	Option Year (YYYY)	4	The four digit year for the delivery of the contract.
AA	Strike Price	13	Strike price of the transaction
AB	Quantity	19	The total number of contracts involved in the particular transaction
AC	Option Price	13	Option price of the transaction
AD	Delta (if available)	10	Value from -1 to 1
AE	Disposition (Assigned/Exercised/Expired)	9	Assigned, Exercised, or Expired
AF	Disposition Date (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.

*** All eligible transactions for each account must balance. This means that the opening position plus total purchases, and free receipts during the Class Period MUST EQUAL the total sales and free deliveries during the Class Period plus the closing position (O+P+FR=S+FD+C).

*** You MUST include a cover letter with your electronic file that provides the total number of accounts; total number of transactions; total number of purchases and sales; and contact name(s) with phone number(s) and email address(es) in the event that we have any questions or require further information. See Appendix B for a sample cover letter. Any electronic files not in accordance with these Electronic Claims Filing Guidelines are subject to rejection.



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Template Mapping Instructions – Transaction Detail Available

Column	Field Name	Max Length	EURO CURRENCY FUTURES FIELD DESCRIPTION
A	Account Identifier	40	Account identifier from cover page of filing.
B	Beneficial Owner Account Name	40	Name of individual, company, or entity associated with the account listed in Column A.
C	Full Name of the Beneficial Owner	40	Full name of the beneficial owner associated with the account listed in Column A.
D	TIN of the Beneficial Owner	9	Taxpayer identification number (TIN) for beneficial owner, no spaces and no dashes.
E	Beneficial Owner TIN Type (E/S/U/F)	1	E = Employer Identification Number (EIN); S = Social Security Number (SSN); U = Unknown; F = Foreign.
F	Care of:	40	Name of the entity to which correspondence and distributions should be mailed.
G	Attn:	40	Name of the person to whose attention correspondence and distributions should be mailed.
H	Street 1	40	Street Address 1 for correspondence and distributions mailing.
I	Street 2	40	Street Address 2 for correspondence and distributions mailing.
J	City	25	City for correspondence and distributions mailing.
K	State	2	State for correspondence and distributions mailing.
L	Zip Code	5	Zip code for correspondence and distributions mailing.
M	Province	40	Province for correspondence and distributions mailing.
N	Country	40	Country for correspondence and distributions mailing.
O	TIN of the Claimant	9	Taxpayer identification number (TIN) for claimant, no spaces and no dashes.
P	Brokerage Firm	40	Name of Brokerage firm executing the transaction.
Q	FCM (Futures Commission Merchant)	40	Name of entity executing transaction order.
R	Brokerage or FCM Account Number	40	The brokerage or FCM account number in which the transaction was made.
S	Account Number in Which Transaction was Made	40	Account number in which transaction was made.
T	Exchange (CME)	3	Name the Exchange; Enter CME for Chicago Mercantile Exchange
U	Euro Currency Futures	3	Enter ECF for Euro Currency Futures
V	Transaction Type/Holdings (O/C/P/S/FD/FR)	2	O = Opening position in Futures Contracts at the close of trading on May 31, 2005; C = Closing position in Futures Contracts at the close of trading on March 31, 2011; P = Purchase; S = Sale; FD = Free delivery; FR = Free receipt.
W	Trade Date (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
X	Contract Month	3	The three letter abbreviation for the delivery month of the contract. (Jan, Feb, Mar, Apr, May, June, July, Aug, Sep, Oct, Nov, Dec)
Y	Contract Year (YYYY)	4	The year of the contract
Z	Number of Contracts in Transaction	19	The total number of contracts involved in the particular transaction
AA	Price Per Contract EXCLUDING Commissions/Taxes/Fees	19	Price per contract (USD), excluding commissions/taxes/fees, associated with a transaction. No dollar sign, no commas; use decimal point, if needed. Up to four digits after decimal point. Leave blank when providing opening positions. Use zero when specifying free receipts and/or free deliveries.

*** All eligible futures contracts for each account must balance. This means that the opening position plus total purchases, and free receipts during the Class Period MUST EQUAL the total sales and free deliveries during the Class Period plus the closing position (O+P+FR=S+FD+C).

*** You MUST include a cover letter with your electronic file that provides the total number of accounts; total number of transactions; total number of purchases and sales; and contact name(s) with phone number(s) and email address(es) in the event that we have any questions or require further information. See Appendix B for a sample cover letter. Any electronic files not in accordance with these Electronic Claims Filing Guidelines are subject to rejection.



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Template Mapping Instructions – Transaction Detail Available

Column	Field Name	Max Length	OPTIONS ON EURO CURRENCY FUTURES FIELD DESCRIPTION
A	Account Identifier	40	Account identifier from cover page of filing.
B	Beneficial Owner Account Name	40	Name of individual, company, or entity associated with the account listed in Column A.
C	Full Name of the Beneficial Owner	40	Full name of the beneficial owner associated with the account listed in Column A.
D	TIN of the Beneficial Owner	9	Taxpayer identification number (TIN) for beneficial owner, no spaces and no dashes.
E	Beneficial Owner TIN Type (E/S/U/F)	1	E = Employer Identification Number (EIN); S = Social Security Number (SSN); U = Unknown; F = Foreign.
F	Care of:	40	Name of the entity to which correspondence and distributions should be mailed.
G	Attn:	40	Name of the person to whose attention correspondence and distributions should be mailed.
H	Street 1	40	Street Address 1 for correspondence and distributions mailing.
I	Street 2	40	Street Address 2 for correspondence and distributions mailing.
J	City	25	City for correspondence and distributions mailing.
K	State	2	State for correspondence and distributions mailing.
L	Zip Code	5	Zip code for correspondence and distributions mailing.
M	Province	40	Province for correspondence and distributions mailing.
N	Country	40	Country for correspondence and distributions mailing.
O	TIN of the Claimant	9	Taxpayer identification number (TIN) for claimant, no spaces and no dashes.
P	Brokerage Firm	40	Name of Brokerage firm executing the transaction.
Q	FCM (Futures Commission Merchant)	40	Name of entity executing transaction order.
R	Brokerage or FCM Account Number	40	The brokerage or FCM account number in which the transaction was made.
S	Account Number in Which Transaction was Made	40	Account number in which transaction was made.
T	Exchange (CME)	3	Name the Exchange; Enter CME for Chicago Mercantile Exchange
U	Underlying Contract Type Euro Currency Futures	4	Enter ECFO for Options on Euro Currency Futures
V	Transaction Type/Holdings (O/C/P/S/FD/FR)	2	O = Opening position in Futures Contracts at the close of trading on May 31, 2005; C = Closing position in Futures Contracts at the close of trading on March 31, 2011; P = Purchase; S = Sale; FD = Free delivery; FR = Free receipt.
W	Trade Date (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
X	Put or Call	10	P = Put, C = Call
Y	Option Month	3	The three letter abbreviation for the delivery month of the contract. (Jan, Feb, Mar, Apr, May, Jun, Jul, Aug, Sep, Oct, Nov, Dec)
Z	Option Year (YYYY)	4	The four digit year for the delivery of the contract.
AA	Strike Price	13	Strike price of the transaction
AB	Quantity	19	The total number of contracts involved in the particular transaction
AC	Option Price	13	Option price of the transaction
AD	Delta (if available)	10	Value from -1 to 1
AE	Disposition (Assigned/Exercised/Expired)	9	Assigned, Exercised, or Expired
AF	Disposition Date (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.

*** All eligible transactions for each account must balance. This means that the opening position plus total purchases, and free receipts during the Class Period MUST EQUAL the total sales and free deliveries during the Class Period plus the closing position (O+P+FR=S+FD+C).

*** You MUST include a cover letter with your electronic file that provides the total number of accounts; total number of transactions; total number of purchases and sales; and contact name(s) with phone number(s) and email address(es) in the event that we have any questions or require further information. See Appendix B for a sample cover letter. Any electronic files not in accordance with these Electronic Claims Filing Guidelines are subject to rejection.



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Template Mapping Instructions – Transaction Detail Available

Column	Field Name	Max Length	EURIBOR BASED SWAPS FIELD DESCRIPTION
A	Account Identifier	40	Account identifier from cover page of filing.
B	Beneficial Owner Account Name	40	Name of individual, company, or entity associated with the account listed in Column A.
C	Full Name of the Beneficial Owner	40	Full name of the beneficial owner associated with the account listed in Column A.
D	TIN of the Beneficial Owner	9	Taxpayer identification number (TIN) for beneficial owner, no spaces and no dashes.
E	Beneficial Owner TIN Type (E/S/U/F)	1	E = Employer Identification Number (EIN); S = Social Security Number (SSN); U = Unknown; F = Foreign.
F	Care of:	40	Name of the entity to which correspondence and distributions should be mailed.
G	Attn:	40	Name of the person to whose attention correspondence and distributions should be mailed.
H	Street 1	40	Street Address 1 for correspondence and distributions mailing.
I	Street 2	40	Street Address 2 for correspondence and distributions mailing.
J	City	25	City for correspondence and distributions mailing.
K	State	2	State for correspondence and distributions mailing.
L	Zip Code	5	Zip code for correspondence and distributions mailing.
M	Province	40	Province for correspondence and distributions mailing.
N	Country	40	Country for correspondence and distributions mailing.
O	TIN of the Claimant	9	Taxpayer identification number (TIN) for claimant, no spaces and no dashes.
P	Brokerage Firm	40	Name of Brokerage firm executing the transaction.
Q	FCM (Futures Commission Merchant)	40	Name of entity executing transaction order.
R	Brokerage or FCM Account Number	40	The brokerage or FCM account number in which the transaction was made.
S	Account Number in Which Transaction was Made	40	Account number in which transaction was made.
T	Name of Counterparty	40	Name the Counterparty.
U	Euribor based interest rate swaps	3	Enter EBI for Euribor based interest rate swaps.
V	Is Swap a Forward Starting Swap (Yes or No)?	3	List Yes if it is a forward starting swap, No if not a forward starting swap.
W	Transaction Type (P for entry into swap, S for novation/exit of swap)	1	List P for entry into a swap and S for a novation of a swap or exit of swap.
X	Trade Date (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
Y	Effective Date (MM/DD/YYYY)	10	First date in which fixed and floating interest amounts accrue. (MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
Z	Maturity/Tenor Date (MM/DD/YYYY)	10	The final date until which Fixed and Floating amounts accrue. (MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
AA	Notational Amount	20	Expressed in Euros.
AB	Fixed Rate	20	List the fixed interest rate (expressed as a percentage).
AC	Floating Rate	40	List the floating rate. (e.g., 6M Euribor)
AD	Frequency of Fixed Rate Payments	2	List frequency of payments (in Months).
AE	Frequency of Floating Rate Payments	2	List frequency of payments (in Months).
AF	Are you the Payer or Receiver of the fixed rate?	10	List Payer or Receiver.
AG	Exit Date (if applicable)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
AH	Swap Description	40	Please enter a description of the type of swap, if not an interest rate swap, such as cross currency swap, total return swap, etc.

*** Please include the transaction details for any swap that was entered into prior to the class period for which payments were exchanged during the class period.

*** You MUST include a cover letter with your electronic file that provides the total number of accounts; total number of transactions; total number of purchases and sales; and contact name(s) with phone number(s) and email address(es) in the event that we have any questions or require further information. See Appendix B for a sample cover letter. Any electronic files not in accordance with these Electronic Claims Filing Guidelines are subject to rejection.



Appendix E

Template Mapping Instructions – Transaction Detail Available

Column	Field Name	Max Length	EURIBOR FORWARD RATE AGREEMENTS FIELD DESCRIPTION
A	Account Identifier	40	Account identifier from cover page of filing.
B	Beneficial Owner Account Name	40	Name of individual, company, or entity associated with the account listed in Column A.
C	Full Name of the Beneficial Owner	40	Full name of the beneficial owner associated with the account listed in Column A.
D	TIN of the Beneficial Owner	9	Taxpayer identification number (TIN) for beneficial owner, no spaces and no dashes.
E	Beneficial Owner TIN Type (E/S/U/F)	1	E = Employer Identification Number (EIN); S = Social Security Number (SSN); U = Unknown; F = Foreign.
F	Care of:	40	Name of the entity to which correspondence and distributions should be mailed.
G	Attn:	40	Name of the person to whose attention correspondence and distributions should be mailed.
H	Street 1	40	Street Address 1 for correspondence and distributions mailing.
I	Street 2	40	Street Address 2 for correspondence and distributions mailing.
J	City	25	City for correspondence and distributions mailing.
K	State	2	State for correspondence and distributions mailing.
L	Zip Code	5	Zip code for correspondence and distributions mailing.
M	Province	40	Province for correspondence and distributions mailing.
N	Country	40	Country for correspondence and distributions mailing.
O	TIN of the Claimant	9	Taxpayer identification number (TIN) for claimant, no spaces and no dashes.
P	Brokerage Firm	40	Name of Brokerage firm executing the transaction.
Q	FCM (Futures Commission Merchant)	40	Name of entity executing transaction order.
R	Brokerage or FCM Account Number	40	The brokerage or FCM account number in which the transaction was made.
S	Account Number in Which Transaction was Made	40	Account number in which transaction was made.
T	Name of Counterparty	40	Name the Counterparty.
U	Euribor Forward Rate Agreements (EBA)	3	Enter EBA for Euribor Forward Rate Agreements.
V	Entry Date (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
W	Settlement/Effective Date (typically t+2) (MM/DD/YYYY)	10	The first date from which fixed and floating interest rates accrue. (MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
X	Maturity/Termination Date (MM/DD/YYYY)	10	The final date until which Fixed and Floating amounts accrue. (MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
Y	Exit Date (if applicable) (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
Z	Notational Amount	20	Expressed in Euros.
AA	Fixed Rate	20	List the fixed interest rate (expressed as a percentage).
AB	Floating Rate	40	List the floating rate. (e.g., 6M Euribor)
AC	Frequency of Fixed and Float Rate Payments	2	List frequency of payments (in Months).
AD	Are you the Payer or Receiver of the fixed rate?	2	List Payer or Receiver.

*** You MUST include a cover letter with your electronic file that provides the total number of accounts; total number of transactions; total number of purchases and sales; and contact name(s) with phone number(s) and email address(es) in the event that we have any questions or require further information. See Appendix B for a sample cover letter. Any electronic files not in accordance with these Electronic Claims Filing Guidelines are subject to rejection.



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Column	Field Name	Max Length	EURO CURRENCY FORWARD AGREEMENTS FIELD DESCRIPTION
A	Account Identifier	40	Account identifier from cover page of filing.
B	Beneficial Owner Account Name	40	Name of individual, company, or entity associated with the account listed in Column A.
C	Full Name of the Beneficial Owner	40	Full name of the beneficial owner associated with the account listed in Column A.
D	TIN of the Beneficial Owner	9	Taxpayer identification number (TIN) for beneficial owner, no spaces and no dashes.
E	Beneficial Owner TIN Type (E/S/U/F)	1	E = Employer Identification Number (EIN); S = Social Security Number (SSN); U = Unknown; F = Foreign.
F	Care of:	40	Name of the entity to which correspondence and distributions should be mailed.
G	Attn:	40	Name of the person to whose attention correspondence and distributions should be mailed.
H	Street 1	40	Street Address 1 for correspondence and distributions mailing.
I	Street 2	40	Street Address 2 for correspondence and distributions mailing.
J	City	25	City for correspondence and distributions mailing.
K	State	2	State for correspondence and distributions mailing.
L	Zip Code	5	Zip code for correspondence and distributions mailing.
M	Province	40	Province for correspondence and distributions mailing.
N	Country	40	Country for correspondence and distributions mailing.
O	TIN of the Claimant	9	Taxpayer identification number (TIN) for claimant, no spaces and no dashes.
P	Brokerage Firm	40	Name of Brokerage firm executing the transaction.
Q	FCM (Futures Commission Merchant)	40	Name of entity executing transaction order.
R	Brokerage or FCM Account Number	40	The brokerage or FCM account number in which the transaction was made.
S	Account Number in Which Transaction was Made	40	Account number in which transaction was made.
T	Name of Counterparty	40	Name the Counterparty.
U	Euro Currency Forward Agreement (ECA)	3	Enter ECA for Euribor Currency Forward Agreements.
V	Trade Date (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
W	Settlement Date (typically t+2) (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
X	Maturity Date (MM/DD/YYYY)	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
Y	Notational Amount	20	Expressed in Euros.
Z	Base Currency	3	3 Digit Alphabetic Currency Code (As defined by ISO 4217).
AA	Term Currency	3	3 Digit Alphabetic Currency Code (As defined by ISO 4217).
AB	Are you the Seller or Buyer of the Euro Currency	10	List Buyer or Seller.

*** All eligible transactions for each account must balance. This means that the opening position plus total purchases and free receipts during the Class Period MUST EQUAL the total sales and free deliveries during the Class Period, plus the closing position (O+P+FR=S+FD+C).

*** You MUST include a cover letter with your electronic file that provides the total number of accounts; total number of transactions; total number of purchases and sales; and contact name(s) with phone number(s) and email address(es) in the event that we have any questions or require further information. See Appendix B for a sample cover letter. Any electronic files not in accordance with these Electronic Claims Filing Guidelines are subject to rejection.



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Template Mapping Instructions – Transaction Detail Available

Column	Field Name	Max Length	EURIBOR BASED SWAP (SWAPTION) FIELD DESCRIPTION
A	Account Identifier	40	Account identifier from cover page of filing.
B	Beneficial Owner Account Name	40	Name of individual, company, or entity associated with the account listed in Column A.
C	Full Name of the Beneficial Owner	40	Full name of the beneficial owner associated with the account listed in Column A.
D	TIN of the Beneficial Owner	9	Taxpayer identification number (TIN) for beneficial owner, no spaces and no dashes.
E	Beneficial Owner TIN Type (E/S/U/F)	1	E = Employer Identification Number (EIN); S = Social Security Number (SSN); U = Unknown; F = Foreign.
F	Care of:	40	Name of the entity to which correspondence and distributions should be mailed.
G	Attn:	40	Name of the person to whose attention correspondence and distributions should be mailed.
H	Street 1	40	Street Address 1 for correspondence and distributions mailing.
I	Street 2	40	Street Address 2 for correspondence and distributions mailing.
J	City	25	City for correspondence and distributions mailing.
K	State	2	State for correspondence and distributions mailing.
L	Zip Code	5	Zip code for correspondence and distributions mailing.
M	Province	40	Province for correspondence and distributions mailing.
N	Country	40	Country for correspondence and distributions mailing.
O	TIN of the Claimant	9	Taxpayer identification number (TIN) for claimant, no spaces and no dashes.
P	Brokerage Firm	40	Name of Brokerage firm executing the transaction.
Q	FCM (Futures Commission Merchant)	40	Name of entity executing transaction order.
R	Brokerage or FCM Account Number	40	The brokerage or FCM account number in which the transaction was made.
S	Account Number in Which Transaction was Made	40	Account number in which transaction was made.
T	Name of Counterparty	40	Name the Counterparty.
U	Option on Euribor based interest rate swaps (swaption)	3	Enter EBS for Euribor based interest rate swaps.
V	Trade Date	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
W	Notational Amount	20	Expressed in Euros.
X	Underlying Swap Maturity/Tenor Date	10	The final date until which Fixed and Floating amounts accrue. (MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
Y	Fixed Rate	20	List the fixed interest rate (expressed as a percentage).
Z	Floating Rate	40	List the floating rate. (e.g., 6M Euribor)
AA	Frequency of Fixed and Float Rate Payments	2	List frequency of payments (in Months).
AB	Option Expiration Date	10	(MM/DD/YYYY) MM = Month; DD = Day; YYYY = Year.
AC	Buyer or Seller of Swaption?	10	List Buyer or Seller.
AD	Amount of Premium Paid or Received	10	List amount of the premium paid or received.
AE	Option Exercised, Expired or Held	10	List Exercised, Expired or Held.
AF	Payer Swaption, Receiver Swaption, or Straddle?	18	List if the trade was a Payer Swaption, a Receiver Swaption, or a Straddle.

*** Please include the transaction details for any swap that was entered into prior to the class period for which payments were exchanged during the class period.

*** You MUST include a cover letter with your electronic file that provides the total number of accounts; total number of transactions; total number of purchases and sales; and contact name(s) with phone number(s) and email address(es) in the event that we have any questions or require further information. See Appendix B for a sample cover letter. Any electronic files not in accordance with these Electronic Claims Filing Guidelines are subject to rejection.



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