

**UNITED STATES DISTRICT COURT
FOR THE SOUTHERN DISTRICT OF NEW YORK**

SONTERRA CAPITAL MASTER FUND LTD., *et al.*

Plaintiffs,

-against-

BARCLAYS BANK PLC, *et al.*

Defendants.

Case No.: 15-cv-3538 (VSB)

**PROOF OF CLAIM AND
RELEASE**

I. INSTRUCTIONS

1. If you purchased, sold, held, traded, or otherwise had any interest in Sterling LIBOR-Based Derivatives during the period from January 1, 2005 through December 31, 2010 (the “Class Period”), you may be eligible to receive a payment from the \$5,000,000 settlement reached between Representative Plaintiffs and Defendant Deutsche Bank AG (“Deutsche Bank”) in the above-captioned case.

2. “Sterling LIBOR-Based Derivatives” means any and all interest rate swaps, forward rate agreements, foreign exchange (“FX”) forwards, futures, options, and any other financial derivative instruments or transactions in any way related to Sterling LIBOR entered into by a U.S. Person, or by a Person from or through a location within the U.S., including but not limited to: (i) Sterling LIBOR-based interest rate swaps; (ii) Sterling LIBOR-based forward rate agreements; (iii) Sterling FX or currency forwards; (iv) a three-month Sterling futures contract on the London International Financial Futures and Options Exchange (“LIFFE”); and (v) a British pound currency futures contract on the Chicago Mercantile Exchange (“CME”).

3. “Sterling LIBOR” means the London Interbank Offered Rate for the British Pound.

4. Unless otherwise defined herein, all capitalized terms contained in this proof of claim and release (“Claim Form”) have the same meaning as in the accompanying **Notice of Proposed Class Action Settlement, November 16, 2023 Fairness Hearing Thereon, and Settlement Class Members’ Rights** (“Notice”) and the Settlement Agreement between Representative Plaintiffs and Deutsche Bank, which is available at www.sterlingliborsettlement.com (the “Settlement Website”).

5. It is important that you read the Notice that accompanies this Claim Form. By signing and submitting this Claim Form, you will be certifying that you have read the Notice, including the terms of the Release and Covenant Not to Sue described in the Notice under the heading “What Am I Giving Up to Receive a Payment?” and provided for in the Settlement Agreement.

6. To be eligible to receive a payment from the Net Settlement Fund, you must submit a timely and valid Claim Form along with the required data and/or information described in Parts II through IV below. **To be considered timely, your Claim Form must be submitted online at www.sterlingliborsettlement.com by 11:59 p.m. Eastern Time on January 16, 2024, OR postmarked and mailed to the Settlement Administrator no later than January 16, 2024, to:**

**GBP LIBOR Class Action Settlement
c/o A.B. Data, Ltd.
P.O. Box 173111
Milwaukee, WI 53217**

Do not submit your claim to the Court.

If you are unable to submit the required data as described below at Parts II through IV, you should call the Settlement Administrator for further instructions.

7. As described in Parts III and IV below, you are required to submit additional information about your
For more information, call the Settlement Administrator at 1-877-495-0835 (or 1-414-921-2346 International), or visit www.sterlingliborsettlement.com.

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transactions in Sterling LIBOR-Based Derivatives as part of your Claim Form to be submitted to the Settlement Administrator.

8. Your payment amount will be determined based on the Settlement Administrator's review of your Claim Form and calculated pursuant to the Distribution Plan that the Court approves. Submission of a Claim Form does not guarantee that you will receive a payment from the Settlement. For more information, please refer to the Notice and Distribution Plan available at the Settlement Website.

9. Separate Claim Forms should be submitted for each separate legal entity. Conversely, a single Claim Form should be submitted on behalf of only one legal entity.

10. If you have questions about submitting a Claim Form or need additional copies of the Claim Form or the Notice, you may contact the Settlement Administrator.

11. **NOTICE REGARDING ELECTRONIC FILES:** All claimants **MUST** also submit a signed paper Proof of Claim which can be uploaded via the Settlement Website or emailed to the Settlement Administrator at info@sterlingliborsettlement.com. All Claimants are also directed to submit their transaction data using the Electronic Template which can be found on the Settlement Website at www.sterlingliborsettlement.com. If you are unable to submit your claim electronically, you must contact the Settlement Administrator at info@sterlingliborsettlement.com to request a paper version of the transaction template. No electronic files will be considered to have been properly submitted unless the Settlement Administrator issues to the claimant an email of receipt and acceptance of electronically submitted data. **Do not assume that your file has been received until you receive this email. If you do not receive such an email within 10 days of your submission, you should contact the Settlement Administrator's electronic filing department at info@sterlingliborsettlement.com to inquire about your file and confirm it was received.**

III. REQUIREMENTS FOR CLAIM SUBMISSION

1. YOU MUST SUBMIT YOUR CLAIM FORM ELECTRONICALLY IN THE REQUIRED FORMAT

Claimants must electronically submit their Claim Forms online at www.sterlingliborsettlement.com by **11:59 p.m. Eastern Time on January 16, 2024**, OR mail the Claim Forms to the Settlement Administrator at GBP Libor Class Action Settlement c/o A.B. Data, Ltd., P.O. Box 173111, Milwaukee, WI 53217 so they **are postmarked and mailed no later than January 16, 2024**. Claim Forms must be submitted in the format specified in this Claim Form or posted by the Settlement Administrator on the Settlement Website.

- a. Along with your Claim Form, you are required to submit the details of your transactions in Sterling LIBOR-Based Derivatives reflected in Part IV, below. A Data Template, including the information you must provide about your transactions in Sterling LIBOR-Based Derivatives is available at the Settlement Website.
- b. “Sterling LIBOR-Based Derivatives” means any and all interest rate swaps, forward rate agreements, foreign exchange (“FX”) forwards, futures, options, and any other financial derivative instruments or transactions in any way related to Sterling LIBOR entered into by a U.S. Person, or by a Person from or through a location within the U.S., including but not limited to: (i) Sterling LIBOR-based interest rate swaps; (ii) Sterling LIBOR-based forward rate agreements; (iii) Sterling FX or currency forwards; (iv) a three-month Sterling futures contract on the London International Financial Futures and Options Exchange (“LIFFE”); and (v) a British pound currency futures contract on the Chicago Mercantile Exchange (“CME”).
- c. “Sterling LIBOR” means the London Interbank Offered Rate for the British Pound.
- d. The Settlement Class Period is January 1, 2005 through December 31, 2010.

2. YOU DO NOT NEED TO SUBMIT ANY ADDITIONAL DOCUMENTATION OF TRANSACTIONS AT THIS TIME BUT MAY NEED TO DO SO IF CONTACTED BY THE SETTLEMENT ADMINISTRATOR.

If contacted by the Settlement Administrator after electronically submitting the Claim Form and required data, claimants may be required to electronically submit documentation of the transactions they previously submitted under requirement 1, set forth above. Such documentation would be from one or more of the following sources, so you should retain any such records in case you need to submit them to the Settlement Administrator in the future:

- a. Transaction data from your bank, broker, or internal trade system;
- b. Bank confirmations by individual trade;
- c. Bank transaction reports or statements;
- d. Trading venue transaction reports or statements;
- e. Prime broker reports or statements;
- f. Custodian reports or statements;
- g. Daily or monthly account statements or position reports;
- h. Email confirmations from counterparty evidencing transactions;
- i. Bloomberg confirmations or communications evidencing transactions; and/or
- j. Other documents evidencing transactions in Sterling LIBOR-Based Derivatives during the Class Period.

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
Questions? Visit www.sterlingliborsettlement.com or call 877-495-0835

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electronically. The following formats are acceptable: ASCII, MS Excel, MS Access, dBase, and electronic filing templates can be found at the Settlement Website, www.sterlingliborsettlement.com.

For all Sterling LIBOR-Based Derivatives traded on a futures exchange (LIFFE three-month Sterling futures contracts and CME British pound currency futures contracts), if requested, please provide documents reflecting such transactions including daily and monthly brokerage statements. If you traded any LIFFE three-month Sterling futures contracts or CME British pound currency 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.

Please keep all data and documentation related to your eligible Sterling LIBOR-Based Derivatives transactions. Having data and documentation may be important to substantiating your Claim Form.

**ACCURATE CLAIMS PROCESSING TAKES A SIGNIFICANT AMOUNT OF TIME.
THANK YOU IN ADVANCE FOR YOUR PATIENCE.**

IV. TRANSACTION DATA REQUIREMENTS

a. TRANSACTIONS IN STERLING LIBOR-BASED DERIVATIVES

Provide the following information only if you entered into transactions in Sterling LIBOR-Based Derivatives from January 1, 2005, through December 31, 2010. Do not include information regarding instruments other than Sterling LIBOR-Based Derivatives and do not include transactions in Sterling LIBOR-Based Derivatives in which you acquired the instrument as an agent for another individual or entity.

1. Provide all brokers or nominees at which you maintained accounts in which you traded or held in Sterling LIBOR-Based Derivatives.
2. Please provide a list of all account names and account numbers for each entity you listed in response above in which you traded or held Sterling LIBOR-Based Derivatives.

b. FORWARD RATE AGREEMENTS (“FRAS”) AND INTEREST RATE SWAPS WITH A CONSTANT NOTIONAL VALUE PURCHASED, SOLD, HELD, OR TRADED DURING THE CLASS PERIOD

For each FRA, and/or swap with a constant notional value that was purchased, sold, held, or traded during the Class Period, provide the following information for each transaction.

1. Transaction Type (*e.g.*, interest rate swap, FRA)
2. Trade Date (yyyy-mm-dd)
3. Exit Date (if applicable)
4. Applicable Rate(s) for Long and Short Legs of the Transaction
5. Duration(s) (Tenor(s))
6. Notional Value (in GBP) for Interest Payment Date
7. Frequency of Payment Dates
8. First Interest Payment Date
9. Location of Transaction
10. Counterparty Name
11. Broker Name (if applicable)

c. STERLING LIBOR-BASED INTEREST RATE SWAPS WITH A VARIABLE NOTIONAL VALUE PURCHASED, SOLD, HELD, OR TRADED DURING THE CLASS PERIOD

For each purchase or sale of a swap whose notional value fluctuated during the contract period, provide the following information for each interest payment for each transaction during the Class Period. **If necessary, please add additional rows to reflect all interest payments associated with the transaction. For example, if there were ten interest payments for a particular transaction, list the dates of all ten interest payments, the notional value (in GBP) on which each interest payment was calculated, and the amount of each interest payment:**

1. Swap Transaction Type
2. Swap Trade Date (yyyy-mm-dd)
3. Date of Interest Payment (yyyy-mm-dd)
4. Amount of Interest Payment (in GBP)
5. Notional Value (in GBP) for Interest Payment Date
6. Reference Interest Rate(s) and Tenor(s)
7. Location of Transaction
8. Counterparty Name
9. Broker Name (if applicable)

d. PURCHASE(S) AND SALE(S) OF CURRENCY (“FX”) FORWARDS AND SWAPS DURING THE CLASS PERIOD

For a purchase or sale of a foreign exchange (“FX”) forward or swap, provide the following information for each transaction:

1. Transaction Type (e.g., FX forward, FX swap)
2. Trade Date (yyyy-mm-dd)
3. Notional Value (in GBP)
4. Date Position Opened (yyyy-mm-dd)
5. Date Position Closed (yyyy-mm-dd)
6. Notional Amount of Corresponding Currency
7. Day-Count Convention
8. Location of Transaction
9. Counterparty Name
10. Broker Name (if applicable)

e. **OPEN POSITIONS IN CME BRITISH POUND CURRENCY FUTURES CONTRACTS AND/OR LIFFE THREE-MONTH STERLING FUTURES CONTRACTS PRIOR TO THE START OF THE CLASS PERIOD**

As of end of the day on December 31, 2004, please list your open positions in CME British pound currency futures contracts or LIFFE three-month Sterling futures contracts 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:

1. Contract Futures Identifier (British pound currency futures or three-month Sterling futures)
2. Exchange (CME or LIFFE)
3. Contract Month/Year
4. Open Long Positions (Number of Contracts)
5. Open Short Positions (Number of Contracts)

f. **PURCHASE(S) AND SALE(S) OF CME BRITISH POUND CURRENCY FUTURES CONTRACTS AND/OR LIFFE THREE-MONTH STERLING FUTURES CONTRACTS DURING THE CLASS PERIOD**

During the Class Period, for a purchase or sale of a CME British pound currency futures contract or a LIFFE three-month Sterling 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:

1. Contract Futures Identifier (British pound currency futures or three-month Sterling futures)
2. Exchange (CME or LIFFE)
3. Trade Date (yyyy-mm-dd)
4. Contract Month/Year
5. Number of Contracts Traded
6. Transactions Price
7. Transaction Type (Open / Close)
8. Position (Long / Short) and currency (if applicable)
9. Brokerage Firm, Location, & Account in Which Transaction Was Made

g. **OPEN POSITIONS IN CME BRITISH POUND CURRENCY FUTURES CONTRACTS AND/OR LIFFE THREE-MONTH STERLING FUTURES CONTRACTS AT THE END OF THE CLASS PERIOD**

As of end of the day on December 31, 2010, please list your open positions in CME British pound currency futures contracts or LIFFE three-month Sterling futures contracts 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:

1. Contract Futures Identifier (British pound currency futures or three-month Sterling futures)
2. Exchange (CME or LIFFE)
3. Contract Month/Year

4. Open Long Positions (Number of Contracts)
5. Open Short Positions (Number of Contracts)

h. INTEREST RATE OPTIONS AND SWAPTIONS PURCHASED, SOLD, OR TRADED DURING THE CLASS PERIOD

For each interest rate option and/or swaption that was purchased, sold, held, or traded during the Class Period, provide the following information for each transaction.

1. Transaction Type (*e.g.*, interest rate option, swaption)
2. Option contract identifier (if applicable)
3. Trade Date (yyyy-mm-dd)
4. Exit Date (if applicable)
5. Applicable Rate(s) and Duration(s) (Tenor)
6. Notional Value (in GBP) for Interest Payment
7. Date(s) of interest payment or expiration date (in yyyy-mm-dd format) **or** Frequency of Payment Dates
8. Amount(s) of each interest payment (if available)
9. Location of Transaction
10. Counterparty Name (if applicable)
11. Broker Name (if applicable)
12. Strike Price
13. Maturity
14. Option Type (Put/Call)
15. Position (Long/Short)
16. Transaction Type (Open/Close)
17. Disposition (Assign/Exercise/Expire)

i. PURCHASE(S) AND SALE(S) OF FX OPTIONS DURING THE CLASS PERIOD

For a purchase or sale of a FX option, provide the following information for each transaction:

1. Transaction Type (*e.g.*, FX option)
2. Option contract identifier
3. Trade Date (yyyy-mm-dd)
4. Contract Month/Year
5. Number of Contracts Traded
6. Notional Value of each Contract (in GBP)
7. Transactions Price
8. Transaction Type (Open / Close)
9. Position (Long / Short)

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10. Brokerage Firm, Location, & Account in Which Transaction Was Made (if applicable)
11. Strike Price (including currency)
12. Maturity
13. Option Type of each currency (Put/Call)
14. Disposition (Assign/Exercise/Expire)

It is important that you accurately disclose all transactions in Sterling LIBOR-Based Derivatives during the Class Period. Plaintiffs' Counsel and the Settlement Administrator reserve the right to seek further information from you regarding your Claim Form.

V. CLAIMANT'S CERTIFICATION & SIGNATURE

SECTION A: CERTIFICATION

BY SIGNING AND SUBMITTING THIS CLAIM FORM, CLAIMANT OR CLAIMANT'S AUTHORIZED REPRESENTATIVE CERTIFIES ON CLAIMANT'S BEHALF AS FOLLOWS:

1. I (We) have read the Notice and Claim Form, including the descriptions of the Release and Covenant Not to Sue provided for in the Settlement Agreements;
2. I (We) am (are) a Settlement Class Member and am (are) not one of the individuals or entities excluded from the Settlement Class;
3. I (We) have not submitted a Request for Exclusion;
4. I (We) have made the transactions submitted with this Claim Form for myself (ourselves) and not as agents of another, and have not assigned my (our) Released Claims to another;
5. I (We) hereby warrant and represent that I (we) have not assigned or transferred or purported to assign or transfer, voluntarily or involuntarily, any matter released pursuant to the release or any other part or portion thereof;
6. I (We) have not submitted any other claim in this Action covering the same transactions and know of no other person having done so on his/her/its/their behalf;
7. I (We) hereby consent to the disclosure of, waive any protections provided by any applicable bank secrecy or data privacy laws (whether foreign or domestic), or any similar confidentiality protections with respect to, and instruct Settling Defendants or any authorized third party to disclose my (our) information and transaction data relating to my (our) trades for use in the claims administration process;
8. I (We) submit to the jurisdiction of the Court with respect to my (our) claim and for purposes of enforcing the releases set forth in any Final Judgment that may be entered in the Action;
9. I (We) agree to furnish such additional information with respect to this Claim Form as the Settlement Administrator or the Court may require; and
10. I (We) acknowledge that I (we) will be bound by and subject to the terms of the Judgment that will be entered in the Action if the Settlement is approved.
11. I (We) certify that I am (we are) not subject to backup withholding under the provisions of Section 3406(a)(1)(C) of the Internal Revenue Code.

SECTION B: SIGNATURE

PLEASE READ THE RELEASE, CONSENT TO DISCLOSURE, AND CERTIFICATION, AND SIGN BELOW.

I (We) acknowledge that, as of the Effective Date of the Settlement, pursuant to the terms set forth in the Settlement Agreement, and by operation of law and the Final Judgment, I (we) shall be deemed to release and forever discharge and shall be forever enjoined from prosecuting the Released Claims against the Released Parties (as defined in the Settlement Agreement and/or Final Judgment).

By signing and submitting this Claim Form, I (we) consent to the disclosure of information relating to my (our) transactions in Sterling LIBOR-Based Derivatives during the Class Period, and waive any protections provided by any applicable bank secrecy or data privacy laws (whether foreign or domestic), or any similar confidentiality protections with respect to information and transaction data relating to my (our) trades, for use in the claims administration process.

If signing as an Authorized Representative on behalf of an entity, I (we) certify that I (we) have legal rights and authorization from the entity to file this Claim Form on the entity's behalf.

UNDER PENALTY OF PERJURY UNDER THE LAWS OF THE UNITED STATES OF AMERICA, I (WE) CERTIFY THAT ALL THE INFORMATION PROVIDED BY ME (US) ON THIS CLAIM FORM IS TRUE, CORRECT, AND COMPLETE AND THAT THE DATA SUBMITTED IN CONNECTION WITH THIS CLAIM FORM ARE TRUE AND CORRECT COPIES OF WHAT THEY PURPORT TO BE.

Signature of Claimant (if Claimant is an individual filing on his or her own behalf)

Date: _____
MM/DD/YY

Print Name of Claimant (if Claimant is an individual filing on his or her own behalf)

Authorized Representative Completing Claim Form (if any)

Date: _____
MM/DD/YY

Print name of Authorized Representative Completing Claim Form (if any)

Capacity of Authorized Representative (if other than an individual (e.g., trustee, executor, administrator, custodian, or other nominee))

REMINDER: YOUR CLAIM FORM AND REQUIRED DATA MUST BE SUBMITTED ONLINE BY 11:59 P.M. EASTERN TIME ON JANUARY 16, 2024, OR POSTMARKED AND MAILED NO LATER THAN JANUARY 16, 2024, TO:

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