

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

RICHARD DENNIS, *et al.*, on behalf of themselves and all  
others similarly situated,

Plaintiffs,

v.

JPMORGAN CHASE & CO., *et al.*

Defendants.

Case No.: 1:16-cv-6496 (LAK)

**PROOF OF CLAIM AND  
RELEASE**

**I. INSTRUCTIONS**

1. If you transacted in, purchased, sold, held, traded, or otherwise had any interest in BBSW-Based Derivatives during the period from January 1, 2003, through August 16, 2016 (the “Class Period”), you may be eligible to receive a payment from the settlements reached between Representative Plaintiffs and JPMorgan Chase & Co. and JPMorgan Chase Bank, N.A. (collectively, “JPMorgan”), Westpac Banking Corporation (“Westpac”), Australia and New Zealand Banking Group Ltd. (“ANZ”), Commonwealth Bank of Australia (“CBA”), National Australia Bank Limited (“NAB”), Morgan Stanley and Morgan Stanley Australia Limited (collectively, “Morgan Stanley”), Credit Suisse AG and Credit Suisse Group AG (“Credit Suisse”), BNP Paribas, S.A. (“BNPP”), Deutsche Bank AG (“Deutsche Bank”), Royal Bank of Canada (“RBC”), The Royal Bank of Scotland plc (n/k/a NatWest Markets plc) (“RBS”), and UBS AG (“UBS”), (the “Settling Defendants”) totaling \$185,875,000 in the above-captioned case.

2. “BBSW-Based Derivatives” means any financial derivative instrument that is based or priced in whole or in part in any way on BBSW or in any way includes BBSW as a component of price (whether priced, benchmarked and/or settled by BBSW), 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) Australian dollar foreign exchange (“FX”) derivatives, including Australian dollar FX forwards (also known as “outright forwards” or “outrights”), Australian dollar FX swaps (also known as “currency swaps”), Australian dollar currency options, Australian dollar futures contracts (such as the Chicago Mercantile Exchange (“CME”) Australian dollar futures contract) and options on such futures contracts; (ii) BBSW-based interest rate derivatives, including interest rate swaps, swaptions, forward rate agreements (“FRAs”), exchange-traded deliverable swap futures and options on those futures, 90-day bank accepted bill (“BAB”) futures and options on those futures, and other over-the-counter (“OTC”) contracts or publicly traded vehicles that reference BBSW; (iii) Australian dollar cross-currency swaps; and (iv) any other financial derivative instrument or transaction based in whole or in part on BBSW, or that in any way incorporates BBSW as a component of price, or is alleged by Representative Plaintiffs in this Action to be based in whole or in part on BBSW, or to in any way incorporate BBSW as a component of price. For the avoidance of doubt, BBSW-Based Derivatives do not include: (i) any BBSW-Based Deposits or Loans; or (ii) any Prime Bank Bills or Prime Bank eligible securities.

3. “BBSW” means the Bank Bill Swap Reference Rate.

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 Settlements, November 1, 2022 Fairness Hearing Thereon, and Class Members’ Rights** (“Notice”) and the Settlement Agreements between Representative Plaintiffs and the respective Settling Defendants, which are available at [www.bbswsettlement.com](http://www.bbswsettlement.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**

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JANUARY 16, 2023.

**timely, your Claim Form must be submitted online at [www.bbswsettlement.com](http://www.bbswsettlement.com) by 11:59 p.m. Eastern Time on January 16, 2023 OR postmarked and mailed to the Settlement Administrator no later than January 16, 2023, to:**

**BBSW Class Action Settlement  
c/o A.B. Data, Ltd.  
P.O. Box 173031  
Milwaukee, WI 53217**

Do not submit your claim to the Court.

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

7. As described in Part III below, you are required to submit additional information about your transactions in BBSW-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:** Certain claimants with large numbers of transactions may request, or may be requested by the Settlement Administrator, to submit information regarding their transactions in electronic files. All such claimants **MUST** also submit a manually signed paper Proof of Claim listing all of their transactions whether or not they also submit electronic copies. If you wish to submit your claim electronically, you must contact the Settlement Administrator at [info@bbswsettlement.com](mailto:info@bbswsettlement.com) or visit [www.BBSWSETTLEMENT.com](http://www.BBSWSETTLEMENT.com) to obtain the required file layout. 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 [efiling@abdata.com](mailto:efiling@abdata.com) to inquire about your file and confirm it was received.**





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### III. REQUIREMENTS FOR CLAIM SUBMISSION

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

Claimants must electronically submit their Claim Forms online at [www.bbswsettlement.com](http://www.bbswsettlement.com) by **11:59 p.m. Eastern Time on January 16, 2023** OR mail the Claim Forms to the Settlement Administrator at BBSW Class Action Settlement, c/o A.B. Data, Ltd., P.O. Box 173031, Milwaukee, WI 53217 so they **are postmarked and mailed no later than January 16, 2023**. Claim Forms must be submitted in the format specified in this Claim Form or posted by the Settlement Administrator on the Settlement Website.

Along with your Claim Form, you are required to submit the details of your transactions in BBSW-Based Derivatives reflected in Part IV, below. A Data Template, including the information you must provide about your transactions in BBSW-Based Derivatives is below and also available at the Settlement Website. In addition, please provide any of the following types of supporting documentation that verifies the transaction information you provide:

- 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 BBSW-Based Derivatives during the Class Period.

Please keep all data and documentation related to your eligible BBSW-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.**

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**IV. TABLE OF TRANSACTIONS IN BBSW-BASED DERIVATIVES**

Complete this Part IV if and only if you entered into transactions in BBSW-Based Derivatives from January 1, 2003 through August 16, 2016. Do not include information regarding instruments other than BBSW-Based Derivatives and do not include transactions in BBSW-Based Derivatives in which you acquired the instrument as an agent for another individual or entity.

**List of Brokers or Nominees**

Please list all brokers or nominees at which you maintained accounts in which you traded or held BBSW-Based Derivatives.


**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 above in which you traded or held BBSW-Based Derivatives.


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**TABLE I-A – PURCHASE(S) AND SALE(S) OF SWAPTIONS, FRAS, AND SWAPS WITH A CONSTANT NOTIONAL VALUE DURING THE CLASS PERIOD**

For each purchase or sale of a swaption, FRA, and/or swap with a notional value that remained constant during the contract period, provide the following information for each transaction.

<b>Transaction Type (e.g., swap, swaption, FRA)</b>	<b>Trade Date (mm/dd/yyyy)</b>	<b>Applicable Rate and Duration (Tenor)</b>	<b>Notional Value (in AUD) for Interest Payment</b>	<b>Frequency of Reset Dates</b>	<b>Exit Date (if applicable)</b>	<b>Location of Transaction</b>	<b>Counterparty Name</b>	<b>Broker Name (if applicable)</b>

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**TABLE I-B – PURCHASE(S) AND SALE(S) OF SWAPS WITH A VARIABLE NOTIONAL VALUE 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. **If necessary, please add additional columns 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 AUD) on which each interest payment was calculated, and the amount of each interest payment:**

Swap Transaction Type	Swap Trade Date (mm/dd/yyyy)	Date of Interest Payment (mm/dd/yyyy)	Amount of Interest Payment (in AUD)	Notional Value (in AUD) for Interest Payment	Reference Interest Rate and Tenor	Location of Transaction	Counterparty Name	Broker Name (if applicable)



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**TABLE II – PURCHASE(S) AND SALE(S) OF FX FORWARDS AND FX SWAPS DURING THE CLASS PERIOD**

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

<b>Transaction Type (e.g., FX forward, FX swap)</b>	<b>Trade Date</b>	<b>Notional Value (in AUD)</b>	<b>Date Position Opened (mm/dd/yyyy)</b>	<b>Date Position Closed (mm/dd/yyyy)</b>	<b>Notional Amount of Corresponding Currency</b>	<b>Day-Count Convention</b>	<b>Location of Transaction</b>	<b>Counterparty Name</b>	<b>Broker Name (if applicable)</b>

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**TABLE III – PURCHASE(S) AND SALE(S) OF 90-Day Bank Accepted Bill (“BAB”) or Australian Dollar Futures DURING THE CLASS PERIOD**

For a purchase or sale of a BAB futures or Australian Dollar futures contract, provide the following information for each transaction:

<b>Open/Close Transaction Type</b>	<b>Number of Contracts Traded</b>	<b>Futures Identifier or Expiry Month</b>	<b>Date Position Opened (mm/dd/yyyy)</b>	<b>Date Position Closed (mm/dd/yyyy)</b>	<b>Number of Contracts Held Before Class Period</b>	<b>Number of Contracts Held After Class Period</b>

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**TABLE IV – PURCHASE(S) AND SALE(S) OF Options on 90-Day Bank Accepted Bill (“BAB”) or Australian Dollar Futures DURING THE CLASS PERIOD**

<b>Open/Close Transaction Type</b>	<b>Call (C) or Put (P)</b>	<b>Number of Options Traded</b>	<b>Contract Code</b>	<b>Date Position Opened (mm/dd/yyyy)</b>	<b>Date Position Closed (mm/dd/yyyy)</b>	<b>Contract Month/Year</b>	<b>Strike Price</b>

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If you have any additional BBSW-Based Derivatives transactions that you believe do not fit in any of the above categories, please list below and supply supporting documentation:

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

## 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 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 BBSW-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, 2023 OR POSTMARKED AND MAILED NO LATER THAN JANUARY 16, 2023, TO:**

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