<u>FILING INSTRUCTIONS FOR DIRECT CLAIMANTS</u>

<u>CANADIAN FX PRICE-FIXING CLASS ACTION</u>

I. *Important Notes – PLEASE READ*

∫ All claims must be submitted via the claim filing portal available at https://www.canadianfxnationalclassaction.ca. Please review the details set forth in the portal, as well as the notice, prior to submitting your claim.

∫ All transactions must be submitted using the appropriate template. Transaction submission formatting instructions are detailed in Section III below. Failure to use the appropriate template and format for a transaction file submission may result in exclusion of the improperly-submitted transactions and/or rejection of the claim.

∫ All transactional data and supporting documentation MUST be submitted prior to the claim-filing deadline. "Placeholder" claims submitted without transactional data and supporting documentation are not permitted. Claims where no transactional data and supporting documentation are submitted prior to the filing deadline will be rejected. Accordingly, you should not submit your claim online until you have gathered all required transactional data and supporting documentation.

∫ You must file one claim online for each individual class member entity or account that engaged in FX trading. Bulk submissions on behalf of multiple class members in a single file or under a single claim submission are not permitted. A single "Consolidated" or "Master" claim for multiple class member entities is not permitted.

∫ Please do not submit a claim until you have gathered all transactional information and supporting documentation. Claim submissions by Direct Claimants MUST be accompanied by all documentation requirements outlined in Section IV of these instructions. All transaction data and documentation must be uploaded using the claim filing portal when you file your claim. The claim filing portal can accept files that are 75 MB or smaller. This restriction is for individual files; you may upload multiple files that are 75 MB or smaller, even if their total size is greater than 75 MB. **If any of your individual transaction data and/or documentation files exceeds this limit, please carefully read the bullet regarding oversized files under "II. Transaction Data", below.**

∫ Online submission of a claim is not complete until you receive an "Online Claim Filing Confirmation" email after you submit your claim via the claim filing portal. That email will include your claim and control numbers. Do not assume that your claim has been

received until you receive this email.

- o If you have uploaded your transaction files via the claim-filing portal, that email will also confirm the file names of the files you have uploaded. You should use this to confirm that all of your files were received.

- o If you requested to submit files larger than 75 MB, your email will note this. Please note that claim will not be deemed properly submitted until you have uploaded your file(s) in accordance with the instructions you will receive. As noted above, all transaction files and supporting documentation must be received by the Administrator before the claim-filing deadline.

- o If you do not receive the Online Claim Filing Confirmation email, you should contact info@canadianfxnationalclassaction.ca to inquire about your claim to confirm it and any files you uploaded was received.

II. *Transaction Data*

) Direct Claimants submitting a claim should submit data records of all FX Instruments entered into directly with a financial institution, including but not limited to, FX spot transactions, FX forwards, outright forwards, FX swaps, FX options, FX futures contracts, and options on FX futures contracts. Different types of transactions require different data points and submission formats in order to be eligible. Please see Section III below.

) **SUBMITTING FILES OVER 75 MB IN SIZE**

- o If any of your files exceed the size limits as described above, please follow the instructions on the Direct Claimant Information page to indicate this. You will be able to proceed with filing a claim.

- o After checking the appropriate box on the Direct Claimant Information Page, completing the remainder of your claim and clicking "Submit", you will receive an "Online Claim Filing Confirmation" email, and you will also be sent a follow-up email within 5 business days with instructions on how to upload your oversized files to a Secure FTP site. The follow-up email will include the deadline for uploading your files – you MUST submit your files by this deadline, or your upload credentials will be deactivated. You should not submit your claim online until you have gathered all required transactional data and supporting documentation to avoid delay in your claim submission.

- o All file submissions uploaded via Secure FTP must utilize the same submission templates as files submitted through the claim filing portal. Submission templates

are detailed in Section III below. Failure to submit transactions using the appropriate template may result in rejection of your claim and/or exclusion of the improperly submitted transactions.

If you are utilizing multiple templates to submit differing types of FX transactions for a claimant, and some but not all of your files are under 75 MB, please do not attempt to upload those that are under 75 MB using the claim filing portal. You should upload **all** your files via the Secure FTP site if at least one of the files for a particular claimant is larger than 75 MB.

III. *Required Filing Format*

- ʃ General Instructions (required formatting applicable to all files, regardless of transaction type)
  - ʃ IMPORTANT: Separate files must be submitted for each type of transaction (e.g., FX spot, FX forwards, OTC FX options, FX swaps, FX futures, and options on FX futures). Separate files are required because the information needed to process your claim varies by type of instrument.
  - ʃ Transaction files must be submitted as comma-separated value (CSV) files and NOT in Microsoft Excel. CSV files can be created in Excel.
  - ʃ All fields in the required format defined for the applicable transaction type must be included in your file.
  - ʃ Any fields that do not apply to your file must be left blank (do not delete any fields).
  - ʃ Your file must include one header row with column headings. Do not provide any blank rows on your file.
  - ʃ Any files not in accordance with the required format defined for the applicable transaction type are subject to rejection.
  - ʃ Do not submit duplicate trades.
  - ʃ Certain fields are MANDATORY. Any mandatory fields are noted as such in the file layouts, below.

   1. **Required file layout for FX spot:**

Column	Field	Description
1	Name	Claimant name. **THIS FIELD IS MANDATORY.**
2	Counterparty	Name of the counterparty the claimant traded with (bank name). If you traded on an anonymous ECN and do not know the name of the counterparty you traded with, label this field as "unknown." **THIS FIELD IS MANDATORY.**

3	Location of Executing Bank	Geographic location of the bank desk that booked the trade (e.g., London, New York, Paris).
4	Venue	Name of the ECN venue (e.g., Currenex, Hotspot, FXALL, EBS, Reuters) through which the trade was submitted (if applicable, blank otherwise). **THIS FIELD IS MANDATORY FOR CLAIMANTS WHO TRADED ON ANONYMOUS ECNS.**
5	Prime broker	Name of prime broker (if applicable, blank otherwise).
6	Transaction ID	Transaction ID number assigned by the entity counterparty claimant traded with.
7	FX transaction type	Must be one of: "spot," "forward," "swap," "OTC option," "future," "option on future." **THIS FIELD IS MANDATORY.**
8	Trade date	Calendar date that the trade was submitted in YYYY-MM-DD format. **THIS FIELD IS MANDATORY.**
9	Trade timestamp	The timestamp when the trade was agreed to the highest precision available. This must be in the format YYYY-MM-DD HH:MM:SS.:MMM. If seconds or milliseconds are unavailable those values should be set to 0. If hours are unavailable they should be set to 12.
10	Time zone	This is the time zone of the Submitted Date/Time values supplied. This should be in IANA (tz) format, for example "UTC," "US/Eastern," or "Asia/Singapore."
11	Trade rate	The price that applied to the trade. **THIS FIELD IS MANDATORY.**
12	Base currency	ISO 4217 code of the base currency in uppercase. **THIS FIELD IS MANDATORY.**
13	Quoted currency	ISO 4217 code of the quoted currency in uppercase. **THIS FIELD IS MANDATORY.**
14	BUY/SELL	BUY if claimant bought the base currency; SELL if claimant sold the base currency. **THIS FIELD IS MANDATORY.**
15	Base amount	Notional amount of the trade, in the base currency. **THIS FIELD IS MANDATORY.**
16	Contra amount	The contra amount in the quoted currency (blank otherwise).

Column	Field	Description
17	Value date	The value (settlement) date of the trade, in YYYY-MM-DD format. **THIS FIELD IS MANDATORY.**

2. Required file layout for <u>FX forwards</u> (note this layout is identical to FX spot):

Column	Field	Description
1	Name	Claimant name. **THIS FIELD IS MANDATORY.**
2	Counterparty	Name of the counterparty the claimant traded with (bank name). If you traded on an anonymous ECN and do not know the name of the counterparty you traded with, label this field as "unknown." **THIS FIELD IS MANDATORY.**
3	Location of Executing Bank	Geographic location of the bank desk that booked the trade (e.g., London, New York, Paris).
4	Venue	Name of the ECN venue (e.g., Currenex, Hotspot, FXALL, EBS, Reuters) through which the trade was submitted (if applicable, blank otherwise). **THIS FIELD IS MANDATORY FOR CLAIMANTS WHO TRADED ON ANONYMOUS ECNS.**
5	Prime broker	Name of prime broker (if applicable, blank otherwise).
6	Transaction ID	Transaction ID number assigned by the entity counterparty claimant traded with.
7	FX transaction type	Must be one of: "spot," "forward," "swap," "OTC option," "future," "option on future." **THIS FIELD IS MANDATORY.**
8	Trade date	Calendar date that the trade was submitted in YYYY-MM-DD format. **THIS FIELD IS MANDATORY.**
9	Trade timestamp	The timestamp when the trade was agreed to the highest precision available. This must be in the format YYYY-MM-DD HH:MM:SS.:MMM. If seconds or milliseconds are unavailable those values should be set to 0. If hours are unavailable they should be set to 12.
10	Time zone	This is the time zone of the Submitted Date/Time values supplied. This should be in IANA (tz) format, for example "UTC," "US/Eastern," or "Asia/Singapore."

11	Trade rate	The price that applied to the trade. **THIS FIELD IS MANDATORY.**
12	Base currency	ISO 4217 code of the base currency in uppercase. **THIS FIELD IS MANDATORY.**
13	Quoted currency	ISO 4217 code of the quoted currency in uppercase. **THIS FIELD IS MANDATORY.**
14	BUY/SELL	BUY if claimant bought the base currency; SELL if claimant sold the base currency. **THIS FIELD IS MANDATORY.**
15	Base amount	Notional amount of the trade, in the base currency. **THIS FIELD IS MANDATORY.**
16	Contra amount	The contra amount in the quoted currency (blank otherwise).
17	Value date	The value (settlement) date of the trade, in YYYY-MM-DD format. **THIS FIELD IS MANDATORY.**

3. Required file layout for OTC FX options:

Column	Field	Description
1	Name	Claimant name. **THIS FIELD IS MANDATORY.**
2	Counterparty	Name of the counterparty the claimant traded with (bank name). If you traded on an anonymous ECN and do not know the name of the counterparty you traded with, label this field as "unknown." **THIS FIELD IS MANDATORY.**
3	Location of Executing Bank	Geographic location of the bank desk that booked the trade (e.g., London, New York, Paris).
4	Venue	Name of the ECN venue (e.g., Currenex, Hotspot, FXALL, EBS, Reuters) through which the trade was submitted (if applicable, blank otherwise). **THIS FIELD IS MANDATORY FOR CLAIMANTS WHO TRADED ON ANONYMOUS ECNS.**
5	Prime Broker	Name of prime broker (if applicable, blank otherwise).
6	Transaction ID	Transaction ID number assigned by the entity counterparty claimant traded with.

7	FX transaction type	Must be one of: "spot," "forward," "swap," "OTC option," "future," "option on future." **THIS FIELD IS MANDATORY.**
8	Put or Call	Either "put" or "call." **THIS FIELD IS MANDATORY.**
9	Trade date	Calendar date that the trade was submitted in YYYY-MM-DD format. **THIS FIELD IS MANDATORY.**
10	Trade timestamp	The timestamp when the trade was agreed to the highest precision available. This must be in the format YYYY-MM-DD HH:MM:SS.:MMM. If seconds or milliseconds are unavailable those values should be set to 0. If hours are unavailable they should be set to12.
11	Time zone	This is the time zone of the Submitted Date/Time values supplied. This should be in IANA (tz) format, for example "UTC," "US/Eastern," or "Asia/Singapore."
12	Strike price	The strike price that applied to the trade. **THIS FIELD IS MANDATORY.**
13	Base currency (also known as the underlying currency)	ISO 4217 code of the base currency in uppercase. **THIS FIELD IS MANDATORY.**
14	Quote currency	ISO 4217 code of the quoted currency in uppercase. **THIS FIELD IS MANDATORY.**
15	Base amount	Notional amount of the trade, in the base currency. **THIS FIELD IS MANDATORY.**
16	Contra amount	The contra amount in the quoted currency (blank otherwise).
17	Value date	The value date of the trade, in YYYY-MM-DD format **THIS FIELD IS MANDATORY.**
18	BUY/SELL	BUY if claimant bought the option; SELL if claimant sold the option. **THIS FIELD IS MANDATORY.**
19	Delta	Value of delta of the option in units of base currency at time of transaction (if recorded, blank otherwise).
20	Delta hedged (YES/NO)	YES if the option was traded on a delta-hedged basis; NO if the option was traded on a live basis.
21	Expiry date	Expiry of the option in YYYY-MM-DD format. **THIS FIELD IS MANDATORY.**

Column	Field	Description
22	Exercised/cash settled (YES/NO)	YES if the option was exercised or cash settled; NO if the option expired unexercised.

4. Required file layout for <u>FX swap transactions</u>:

Column	Field	Description
1	Name	Claimant name. **THIS FIELD IS MANDATORY.**
2	Counterparty	Name of the counterparty the claimant traded with (bank name). If you traded on an anonymous ECN and do not know the name of the counterparty you traded with, label this field as "unknown." **THIS FIELD IS MANDATORY.**
3	Location of Executing Bank	Geographic location of the bank desk that booked the trade (e.g., London, New York, Paris).
4	Venue	Name of the ECN venue (e.g., Currenex, Hotspot, FXALL, EBS, Reuters) through which the trade was submitted (if applicable, blank otherwise). **THIS FIELD IS MANDATORY FOR CLAIMANTS WHO TRADED ON ANONYMOUS ECNS.**
5	Prime Broker	Name of prime broker (if applicable, blank otherwise).
6	Transaction ID	Transaction ID number assigned by the entity counterparty claimant traded with.
7	FX transaction type	Must be one of: "spot," "forward," "swap," "OTC option," "future," "option on future." **THIS FIELD IS MANDATORY.**
8	Trade date	Calendar date that the trade was submitted in YYYY-MM-DD format. **THIS FIELD IS MANDATORY.**
9	Trade timestamp	The timestamp when the trade was agreed to the highest precision available. This must be in the format YYYY-MM-DD HH:MM:SS.:MMM. If seconds or milliseconds are unavailable those values should be set to 0. If hours are unavailable they should be set to 12.
10	Time zone	This is the time zone of the Submitted Date/Time values supplied. This should be in IANA (tz) format, for example "UTC," "US/Eastern," or "Asia/Singapore."

11	Near leg value date	Value date of near leg. **THIS FIELD IS MANDATORY.**
12	Far leg value date	Value date of far leg. **THIS FIELD IS MANDATORY.**
13	Near leg trade rate	Trade rate of near leg. **THIS FIELD IS MANDATORY.**
14	Far leg trade rate	Trade rate of far leg. **THIS FIELD IS MANDATORY.**
15	Spot rate	The spot rate associated with the swap (blank otherwise).
16	Base currency	ISO 4217 code of the base currency in uppercase. **THIS FIELD IS MANDATORY.**
17	Quoted currency	ISO 4217 code of the quoted currency in uppercase. **THIS FIELD IS MANDATORY.**
18	BUY/SELL near leg	BUY if claimant bought the base currency on the near leg; SELL if claimant sold the base currency on the near leg. **THIS FIELD IS MANDATORY.**
19	Base amount near leg	Notional amount of the near leg trade, in the base currency. **THIS FIELD IS MANDATORY.**
20	Contra amount near leg	The contra amount of the near leg trade in the quoted currency (blank otherwise).
21	BUY/SELL far leg	BUY if claimant bought the base currency on the far leg; SELL if claimant sold the base currency on the far leg. **THIS FIELD IS MANDATORY.**
22	Amount far leg	Notional amount of the far leg trade, in the base currency. **THIS FIELD IS MANDATORY.**
23	Contra amount far leg	The contra amount of the far leg trade in the quoted currency (blank otherwise).

5. Required file layout for <u>FX futures transactions</u>:

Column	Field	Description
1	Name	Claimant name. **THIS FIELD IS MANDATORY.**
2	Broker	Name of the broker or Futures Commission Merchant (FCM) through which the trade was submitted. **THIS FIELD IS MANDATORY.**
3	Exchange name	Name of exchange where trade was executed. **THIS FIELD IS MANDATORY.**

4	Transaction ID	Transaction ID number assigned by the exchange.
5	FX transaction type	Must be one of: "spot," "forward," "swap," "OTC option," "future," "option on future." **THIS FIELD IS MANDATORY.**
6	Trade date	Calendar date that the trade was submitted in YYYY-MM-DD format. **THIS FIELD IS MANDATORY.**
7	Trade timestamp	The timestamp when the trade was agreed to the highest precision available. This must be in the format YYYY-MM-DD HH:MM:SS.:MMM. If seconds or milliseconds are unavailable those values should be set to 0. If hours are unavailable they should be set to 12.
8	Time zone	This is the time zone of the Submitted Date/Time values supplied. This should be in IANA (tz) format, for example "UTC," "US/Eastern," or "Asia/Singapore."
9	Exchange product code	Product code as defined by the exchange. **THIS FIELD IS MANDATORY.**
10	Trade rate	Rate at which the claimant traded. **THIS FIELD IS MANDATORY.**
11	Number of contracts	Number of contracts involved in this trade. **THIS FIELD IS MANDATORY.**
12	Base currency	ISO 4217 code of the base currency in uppercase. **THIS FIELD IS MANDATORY.**
13	Quoted currency	ISO 4217 code of the quoted currency in uppercase. **THIS FIELD IS MANDATORY.**
14	BUY/SELL	BUY if claimant bought the contract; SELL if claimant sold the contract. **THIS FIELD IS MANDATORY.**
15	Base amount	Notional total amount of the trade (sum of contracts), in the base currency. **THIS FIELD IS MANDATORY.**
16	Contra amount	The contra amount of the trade (sum of contracts) in the quoted currency (blank otherwise).
17	Expiry Date	The expiration date of the contract. YYYY-MM-DD or YYYY-MM **THIS FIELD IS MANDATORY.**

6. Required file layout for <u>options on FX futures</u>:

Column	Field	Description
1	Name	Claimant name. **THIS FIELD IS MANDATORY.**
2	Broker	Name of the broker or FCM through which the trade was submitted. **THIS FIELD IS MANDATORY.**
3	Exchange name	Name of exchange where option trade was executed. **THIS FIELD IS MANDATORY.**
4	Transaction ID	Transaction ID number assigned by the exchange claimant traded with.
5	FX transaction type	Must be one of: "spot," "forward," "swap," "OTC option," "future," "option on future." **THIS FIELD IS MANDATORY.**
6	Put or Call	Either "put" or "call." **THIS FIELD IS MANDATORY.**
7	Trade date	Calendar date that the trade was submitted in YYYY-MM-DD format. **THIS FIELD IS MANDATORY.**
8	Exchange product code	Product code as defined by the exchange. **THIS FIELD IS MANDATORY.**
9	Strike price	Rate of the underlying futures contract. **THIS FIELD IS MANDATORY.**
10	Trade rate	Rate at which the claimant traded. **THIS FIELD IS MANDATORY.**
11	Number of contracts	Number of contracts involved in this trade. **THIS FIELD IS MANDATORY.**
12	Base currency	ISO 4217 code of the base currency in uppercase. **THIS FIELD IS MANDATORY.**
13	Quoted currency	ISO 4217 code of the quoted currency in uppercase. **THIS FIELD IS MANDATORY.**
14	Base Amount	Notional total amount of the underlying contracts (sum of contracts), expressed in the base currency. **THIS FIELD IS MANDATORY.**
15	Contra amount	The contra amount in the quoted currency (blank otherwise).
16	Settlement date	Settlement date of the contract. **THIS FIELD IS MANDATORY.**
17	BUY/SELL (option)	BUY if the option is to buy the underlying contract; SELL if the option is to sell the underlying contract. **THIS FIELD IS MANDATORY.**

18	Delta	Value of delta in units of base currency of the option at time of transaction (if recorded, blank otherwise).
19	Expiry date	Expiry of the option in YYYY-MM-DD format. **THIS FIELD IS MANDATORY.**
20	Exercised (YES/NO)	YES if the option was exercised; NO if the option expired unexercised.

IV. *Documentation Requirements*

Please note that, in addition to any transaction data you submit, you are **required** to submit documentation of the transactions submitted. These documents must be provided along with your transaction data. Documentation should be from one or more of the following sources:

    (a) confirmations by individual trade;
    (b) transaction reports or statements;
    (c) trading venue transaction reports or statements;
    (d) prime broker reports or statements;
    (e) custodian reports or statements;
    (f) daily or monthly account statements; or
    (g) other documents evidencing transactions in the FX Market.

V. *Additional Documentation Requirements*

A. AUTHORIZATION DOCUMENT *(IF FILING ON BEHALF OF CLIENT OR CUSTOMER ACCOUNTS)*

⎰ If you are an institution or claim preparer filing on behalf of client/customer accounts (i.e. not an individual claimant), you must provide a current document verifying that you are authorized to file and sign claims on behalf of your clients. Some common types of documents that fulfill this requirement include the following (this list is not exclusive and non-US entities may have different documents that fulfill this requirement. If you are a non-US entity, you must submit an equivalent document):

    - Power of Attorney

    - Service Agreement

    - Signed/dated letter on client's company letterhead specifically granting your company authority to file/sign claims on their behalf.

ADDITIONAL DOCUMENTATION (IF REQUESTED)

If deemed necessary, GCG may require additional documentation or data from Direct Claimants to support certain transactions and/or holdings in specific claims.   We may require specific documentary evidence, such as trade confirmations, monthly statements, or the equivalent, to independently verify the details of your claimed transactions and/or holdings.

FAILURE TO COMPLY WITH A REQUEST FOR ADDITIONAL DOCUMENTS MAY RESULT IN THE REJECTION OF ONE OR ALL CLAIMS ON YOUR ELECTRONIC SUBMISSION