

# EXHIBIT F

EUROYEN SETTLEMENT  
SETTLEMENT ADMINISTRATOR  
C/O A.B. DATA, LTD.  
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**NOTICE OF CALCULATION OF CLAIM**

**DATE:** October 29, 2021  
**RE:** *Laydon v. Mizuho Bank, Ltd. et al.*, No. 12-cv-3419 (S.D.N.Y.) and *Sonterra Capital Master Fund Ltd. et al. v. UBS AG et al.*, No. 15-cv-5844 (S.D.N.Y.) (“Euroyen Settlements”)

**CLAIM NUMBER:** [Redacted]  
**TOTAL NET ARTIFICIALITY<sup>1</sup>:** [Redacted]

<u>Net Artificiality by Product:</u>	<u>Amount</u>	<u># of Transactions</u>
[Redacted]	[Redacted]	[Redacted]

Dear Claimant:

We have processed your Proof of Claim and Release Form (“Claim”) submitted in connection with the settlements in the class actions *Laydon v. Mizuho Bank, Ltd. et al.*, No. 12-cv-3419 (S.D.N.Y.) and *Sonterra Capital Master Fund Ltd. et al. v. UBS AG et al.*, No. 15-cv-5844 (S.D.N.Y.) (“Euroyen Settlements”).

Based upon the Court-approved Plan of Allocation (available on [www.euroyensettlement.com](http://www.euroyensettlement.com)), the Euroyen-Based Derivatives<sup>2</sup> transactions in your Claim calculate to a Total Net Artificiality of [Redacted]

<sup>1</sup> Total Net Artificiality measures whether your transactions were, on a net basis, positively or negatively impacted by the alleged manipulation that caused rates to be artificial. If your Total Net Artificiality is a negative amount (“Net Artificiality Paid”), under the Plan of Allocation, the alleged manipulation negatively impacted your transactions, and you are eligible to get a portion of the Net Settlement Fund. If your Total Net Artificiality is a positive amount, your transactions were not negatively impacted, and you are not eligible to collect a portion of the Net Settlement Fund.

<sup>2</sup> “Euroyen-Based Derivatives” means (i) a Euroyen TIBOR futures contract on the Chicago Mercantile Exchange (“CME”); (ii) a Euroyen TIBOR futures contract on the Tokyo Financial Exchange, Inc. (“TFX”), Singapore Exchange (“SGX”), or London International Financial Futures and Options Exchange (“LIFFE”) entered into by a U.S. Person, or by a Person from or through a location within the U.S.; (iii) a Japanese Yen currency futures contract on the CME; (iv) a Yen-LIBOR- and/or Euroyen TIBOR-based interest rate swap entered into by a U.S. Person, or by a Person from or through a location within the U.S.; (v) an option on a Yen-LIBOR- and/or a Euroyen TIBOR-based interest rate swap (“swaption”) entered into by a U.S. Person, or by a Person from or through a location within the U.S.; (vi) a Japanese Yen currency forward agreement entered into by a U.S. Person, or by a Person from or through a location

If you believe the calculation of your Total Net Artificiality set forth above is incorrect, you must, within twenty-one (21) days of the date of this notice, send us a signed written statement that states your reasons for contesting this determination, along with documentation supporting a different Total Net Artificiality amount under the Plan of Allocation.

The Settlement Administrator will review any information you submit in response to this determination. If there remains a dispute concerning the Settlement Administrator's determination of your Claim, such dispute will be presented to the Court for binding resolution.

Class Counsel will file a motion for Court approval to distribute the Net Settlement Fund after claimants have had an opportunity to respond to the determination from the Settlement Administrator and all Claims have been finalized. The distribution motion will be posted on the Settlement website ([www.euroyensettlement.com](http://www.euroyensettlement.com)). Claimants may file objections to the determination of their claim or otherwise make submissions to the Court in response to the distribution motion.

The Net Settlement Fund will be distributed on a *pro rata* basis to Authorized Claimants whose Claim results in a negative Total Net Artificiality ("Net Artificiality Paid"). If you are eligible to receive a payment from the Net Settlement Fund, such payment will be determined by calculating the ratio of your Net Artificiality Paid to the sum of all valid, accepted Claims with a Net Artificiality Paid and multiplying that ratio by the Net Settlement Fund. We do not yet know what this *pro rata* ratio will be. Therefore, the Net Artificiality Paid listed above is not the dollar amount you may ultimately receive.

If you have any questions, please contact the Settlement Administrator at 866-217-4453 or email your questions to [info@euroyensettlement.com](mailto:info@euroyensettlement.com). Please reference the claim number listed above in any communication. Please continue to monitor the official website for the Settlement for important updates, including the anticipated initial distribution motion. See [www.euroyensettlement.com](http://www.euroyensettlement.com).

Sincerely,

Settlement Administrator