

## **ADDITIONAL INFORMATION**

Class Members are being provided here with additional information concerning the Proposed Plan of Allocation (“Proposed Plan”). In Part “A” below, Class Members are provided with information concerning estimates of the amounts of “artificiality,” as that term is defined in the Proposed Plan. In Part “B” below, Class Members are provided with information concerning one adjustment to the artificiality in respect of Class members’ transactions in Yen currency futures contracts traded on the Chicago Mercantile Exchange (“CME Yen Currency Futures Contract Transactions”). In Part “C” below, Class Members are asked to follow this website for Frequently Asked Questions (“FAQs”) and any supplemental information relating to the Proposed Plan.

### **A. Daily Artificiality Estimates**

In order to implement the Proposed Plan, Plaintiffs’ economist, Dr. Craig Pirrong, has engaged in the process described in the Proposed Plan. As a result, Dr. Pirrong has estimated the amounts of “artificiality.” These estimates are based upon currently known information. This includes information from discovery, cooperation materials, and other information. A link to the current “artificiality” tables is provided below. Class Members should continue to follow this website for any updates in these estimates. See “C” below.

The “artificiality” numbers set forth below will be used to calculate Net Artificiality Paid, Total Artificiality Paid, and Total Artificiality Received (as each of those terms is defined in the Proposed Plan). There is one adjustment to such calculation which is limited to CME Yen Currency Futures Contract Transactions. See “B” below.

### **B. Risk Adjustment**

Class Counsel have determined to make one adjustment in the calculations that are based on the “artificiality” numbers. That calculation adjustment involves a 25% reduction in the weighting of CME Yen Currency Futures Contract Transactions within the Proposed Plan.

Specifically, in computing the amounts due to each Class Member, the portion of the Net Artificiality Paid in respect of CME Yen Currency Futures Contract Transactions by every Class Member will be reduced by 25%. As a result, if a Class Member has net artificiality paid of \$1,000 from CME Yen Currency Futures Contract Transactions, that amount will be reduced by 25% of \$1,000, or \$250. Thus, the net artificiality paid in respect of CME Yen Currency Futures Contract Transactions for that Class Member would be \$750 in this example. The 25% reduction will also be made if a Class Member has net artificiality received from CME Yen Currency Futures Contract Transactions.

The reason for this adjustment is the greater legal risk in respect of CME Yen Currency Futures Contract Transactions. Those claims have been dismissed.

Currently, there are not live claims in the action with respect to CME Yen Currency Futures Transactions. *See Laydon v. Mizuho Bank, Ltd. et al.*, No. 12-cv-3419, ECF No. 448 (granting in part and denying in part plaintiff's motion for leave to amend).

**C. Class Members Are Advised To Follow The FAQs And Supplemental Information Posted On This Website Relating To The Proposed Plan**

If Class Members have questions about the Proposed Plan or parts thereof, they should ask those questions in the manner set forth on the home page. Class Members are urged to follow the answers to FAQs. These answers will be posted on this website. Such answers will contain information that Class Counsel consider to be pertinent to most or at least many Class Members.

Also, Class Members are urged to follow this website in order to keep apprised of other pertinent information relating to the Proposed Plan. For example, the Court may determine to change the Proposed Plan. Also, additional information about the Proposed Plan may be posted on this website from time to time concerning “artificiality,” changes in “artificiality,” the implementation of the Proposed Plan and/or other matters that result from new information.