

This Form Must Be Electronically  
Submitted OR Postmarked AND Mailed No  
Later Than June 30, 2022.

UNITED STATES DISTRICT COURT  
SOUTHERN DISTRICT OF NEW YORK

IN RE JPMORGAN TREASURY FUTURES SPOOFING  
LITIGATION

Case No.: 1:20-cv-03515 (PAE)

**PROOF OF CLAIM AND  
RELEASE**

**I. INSTRUCTIONS**

1. If you transacted in U.S. Treasury Futures or Options on U.S. Treasury Futures on United States-based exchanges, including but not limited to the Chicago Mercantile Exchange, including its subsidiary the Chicago Board of Trade, from April 1, 2008 through January 31, 2016 (the “Class Period”), you may be eligible to receive a payment from the \$15.7 million settlement reached between Class Plaintiffs and Defendants JPMorgan Chase & Co., J.P. Morgan Clearing Corp. (now known as J.P. Morgan Securities LLC), J.P. Morgan Securities LLC, and J.P. Morgan Futures, Inc. (now known as J.P. Morgan Securities LLC) (collectively, “JPMorgan”) in *In re JPMorgan Treasury Futures Spoofing Litigation*, No. 1:20-cv-03515 (PAE) (S.D.N.Y.).

2. “U.S. Treasury Futures” means: (i) 2-year T-Note Futures; (ii) 3-year T-Note Futures; (iii) 5-year T-Note Futures; (iv) 10-year T-Note Futures; (v) Ultra 10-year T-Note Futures; (vi) U.S. Treasury Bond Futures; and (vii) Ultra U.S. Treasury Bond Futures. “Options on U.S. Treasury Futures” means any option on U.S. Treasury Futures.

3. 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, May 31, 2022, Fairness Hearing Thereon and Class Members’ Rights** (“Notice”) and the Stipulation and Agreement of Settlement between Class Plaintiffs and JPMorgan, which are available at [www.treasuryfuturesclassactionsettlement.com](http://www.treasuryfuturesclassactionsettlement.com) (the “Settlement Website”).

4. 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.

5. 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.treasuryfuturesclassactionsettlement.com](http://www.treasuryfuturesclassactionsettlement.com) by 11:59 p.m. Eastern Time on June 30, 2022 OR postmarked and mailed to the Settlement Administrator no later than June 30, 2022.** 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.

6. As described in Part III below, you are required to submit additional information about your transactions in U.S. Treasury Futures or Options on U.S. Treasury Futures as part of your Claim Form to be submitted to the Settlement Administrator.

7. 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.





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### III. REQUIREMENTS FOR CLAIM SUBMISSION

#### 1. YOU MUST SUBMIT YOUR CLAIM FORM ELECTRONICALLY OR ON PAPER IN THE REQUIRED FORMAT

Claimants must electronically submit their Claim Forms online at [www.treasuryfuturesclassactionsettlement.com](http://www.treasuryfuturesclassactionsettlement.com) by **11:59 p.m. Eastern Time on June 30, 2022, OR postmark and mail** the Claim Forms to the Settlement Administrator at JPMorgan Treasury Futures Class Action Settlement, c/o A.B. Data, Ltd., P.O. Box 173083, Milwaukee, WI 53217 **no later than June 30, 2022**. 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 U.S. Treasury Futures or Options on U.S. Treasury Futures reflected in Part IV, below. A Data Template, including the information you must provide about your transactions in U.S. Treasury Futures or Options on U.S. Treasury Futures 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 U.S. Treasury Futures or Options on U.S. Treasury Futures during the Class Period.

Please keep all data and documentation related to your eligible U.S. Treasury Futures or Options on U.S. Treasury Futures transactions. Having data and documentation may be important to substantiating your Claim Form.

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**IV. TABLE OF TRANSACTIONS IN U.S. TREASURY FUTURES OR OPTIONS ON U.S. TREASURY FUTURES**

Complete this Part IV if and only if you entered into transactions in U.S. Treasury Futures or Options on U.S. Treasury Futures from April 1, 2008 through January 31, 2016. Do not include information regarding instruments other than U.S. Treasury Futures or Options on U.S. Treasury Futures and do not include transactions in U.S. Treasury Futures or Options on U.S. Treasury Futures in which you acquired the instrument as an agent for another individual or entity.

**List of Brokers or Futures Commission Merchants**

Please list all brokers or futures commission merchants (“FCMs”) at which you maintained accounts in which you traded or held U.S. Treasury Futures or Options on U.S. Treasury Futures.


**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 U.S. Treasury Futures or Options on U.S. Treasury Futures.


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**TABLE I - PURCHASE(S) AND SALE(S) OF U.S. TREASURY FUTURES CONTRACTS DURING THE SETTLEMENT CLASS PERIOD**

For each purchase or sale of U.S. Treasury Futures on a United States-based exchange, provide the following information for each transaction:

<b>Contract Traded (Description or Code)</b>	<b>U.S.-based Exchange</b>	<b>Trade Date (MM/DD/YYYY)</b>	<b>Number of Contracts</b>	<b>Transaction Price</b>	<b>Purchase or Sale (P/S)</b>	<b>Brokerage Firm and Account Number in Which Transaction Was Made</b>

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**TABLE II - PURCHASE(S) AND SALE(S) OF OPTIONS ON U.S. TREASURY FUTURES DURING THE SETTLEMENT CLASS PERIOD**

For each purchase or sale of an Option on U.S. Treasury Futures on a United States-based exchange, provide the following information for each transaction:

Contract Traded (Description or Code)	Trade Date (MM/DD/YYYY)	Call (C) or Put (P)	Expiry Type (American or European)	Strike Price	Option Premium	Settlement/ Exercise Date	Number of Contracts	Traded Price (price of futures contract)	Brokerage Firm and Account Number in Which Transaction Was Made

## 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 Agreement;
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 JPMorgan 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.



