

Deriv/SERV Norske Skogindustrier ASA Triggered Transaction Data

Please be advised that, following the publication on 3 June 2016 of the Final List of Deliverable Obligations for the Norske Skogindustrier ASA Restructuring Credit Event by the EMEA Determinations Committee, Deriv/SERV confirms the following triggering data for the above event as of 10 June 2016 (being the applicable Buyer Exercise Cut-off Date):

2014 Transactions

Maturity Bucket: 2.5Y

Cumulative Triggered Transactions¹: 430

Maturity Bucket: 5Y

Cumulative Triggered Transactions¹: 1717

Maturity Bucket: 7.5Y

Cumulative Triggered Transactions¹: 43

Maturity Bucket: Seller

Cumulative Triggered Transactions¹: 180

Updated 2003 Transactions

Maturity Bucket: 2.5Y

Cumulative Triggered Transactions¹: 5

Please see List of Maturity Buckets and Range of Scheduled Termination Dates published on the Norske Skogindustrier ASA DC Credit Event webpage for the range of Scheduled Termination Dates of the Triggered Transactions falling into each of the Maturity Buckets listed above.²

¹ Such triggered transactions represent all Warehouse Transactions, regardless of status, which satisfy the conditions for "Triggered Transactions" as set out in the Relevant Transaction and Triggered Transaction Data Guidelines.

² Available at <http://dc.isda.org/documents/2016/06/maturity-buckets-for-norske-skogindustrier-asa-auction.pdf>