

Deriv/SERV Novo Banco S.A. Triggered Transaction Data (Category 4 transactions)

Please be advised that, following the publication on April 6, 2018 of the Final List of Deliverable Obligations in respect of Category 4 transactions¹ for the Novo Banco S.A. Restructuring Credit Event by the EMEA Determinations Committee, Deriv/SERV confirms the following triggering data for the above event as of 13 April 2018 (being the applicable Buyer Exercise Cut-off Date):

Category 4 transactions (Senior Transactions)

Maturity Bucket:	2003 Bucket 1
Cumulative Triggered Transactions ² :	1752
Maturity Bucket:	2003 Bucket 2
Cumulative Triggered Transactions ² :	0
Maturity Bucket:	2003 Bucket 3
Cumulative Triggered Transactions ² :	0
Maturity Bucket:	2003 Bucket 4 (i.e. Seller Bucket)
Cumulative Triggered Transactions ² :	130

Category 4 transactions (Subordinated Transactions)

Maturity Bucket:	2003 Bucket 1
Cumulative Triggered Transactions ² :	445
Maturity Bucket:	2003 Bucket 2
Cumulative Triggered Transactions ² :	0
Maturity Bucket:	2003 Bucket 3
Cumulative Triggered Transactions ² :	0
Maturity Bucket:	2003 Bucket 4 (i.e. Seller Bucket)
Cumulative Triggered Transactions ² :	0

Please see the DC statements published on [15 December 2017](#) and [23 March 2018, as updated on 27 March 2018 and 16 April 2018](#) for the range of Scheduled Termination Dates of the Triggered Transactions falling into each of the Maturity Buckets listed above.

¹ Category 4 transactions are as identified in the DC statements published on [15 December 2017](#) and [23 March 2018, as updated on 27 March 2018 and further updated on 16 April 2018](#).

² 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.