

Deriv/SERV Novo Banco S.A. Triggered Transaction Data (Senior SRA 2014 Transactions)

Please be advised that, following the publication on November 9, 2018 of the Final List of Deliverable Obligations in respect of Senior SRA 2014 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 16 November 2018 (being the applicable Buyer Exercise Cut-off Date):

Maturity Bucket: Buyer-exercised Senior SRA 2014 Transactions with Scheduled Termination Date between 4 October 2017 and 6 February 2035 (inclusive)

Cumulative Triggered Transactions²: 436

Maturity Bucket: Seller-exercised Senior SRA 2014 Transactions

Cumulative Triggered Transactions²: 0

Please see the DC statement published on [1 November 2018, as updated on 16 November 2016](#) for further information on the auction/settlement expectation for these triggered transactions.

¹ Senior SRO 2014 Transactions are as identified in the [DC statement published on 1 November 2018, as updated on 16 November 2016](#).

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.