

## **Notice to the Noteholders**

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### **ISSUANCE**

by

**Nordea Bank Abp**

of

**instruments listed in Annex 1**

**Issued pursuant to the Structured Note Programme (the “Notes”)**

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### **NOTICE OF MARKET RECOVERY VALUE**

Nordea Bank Abp has on 19 October 2020 notified the Noteholders that a Bankruptcy Credit Event under the Terms and Conditions of the Notes has occurred in relation to Selecta Group B.V., which is a Reference Entity in the Notes.

The Market Recovery Value for the relevant Reference Entity has been determined to be 51.625 %.

As the Credit Event related to Selecta Group B.V. may reduce the redemption amount and the amount on which the interest amount is calculated (if any), holdings, trading lots and pool factors at Clearing System(s) and/or listing venue(s) are updated where applicable and feasible, see Annex 1. The final redemption amount has been determined in respect of Notes where Selecta Group B.V. is the sole Reference Entity, see Annex 2 for instruments.

Capitalized terms used in this notice have the same meaning as in the Final Terms and the Base Prospectus for the Notes.

For further information regarding the determination of the Market Recovery Value, redemption amount and the amount on which the interest is calculated (if any), reference is made to the Final Terms and the Base Prospectus for the Notes.

26 October 2020

Nordea Bank Abp

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## Annex 1

ISIN	Series number	Name	Adjusted Portfolio Loss	New redemption amount per Principal Amount of the Notes (and the amount on which the interest is calculated, if any)
FI4000384557	C111	C111 Luottotodistus Global High Yield 5-20 Market Recovery Kertyvä	6.5944%	134.06%
FI4000384581	C117	C117 CLN Global HY 10-15 1/25 EUR	6.5944%	100.00%
FI4000384607	C121	C121 Luottotodistus Global HY Kertyvä 10-15 Market Rec EUR	6.5944%	165.00%
FI4000384714	C142	C142 Luottotodistus Euroopa High Yield 5-20 Market Rec Kertyvä EUR	1.9112%	147.00%
FI4000384755	C143	C143 Luottotodistus Eurooppa High Yield 5-20 Market Rec Kertyvä USD	1.9112%	156.00%
FI4000384888	C182	C182 Luottotodistus Global HY Kertyvä 10-15 Market Rec EUR	5.1082%	275.00%
FI4000385018	C200	C200 Luottotodistus Maailma High Yield 15-25% Kertyvä	5.1082%	140.00%
FI4000385042	C202	C202 Luottotodistus Eurooppa HY 15-25 Market Recovery TRP 2025	1.9112%	138.75%
FI4000385109	C220	C220 Luottotodistus Eurooppa HY 15-25% Kertyvä USD 07/2025	1.9112%	125.00%
NO0010881923	C203	RC336 Nordea Kredittebis Global High Yield 15 % - 30 %	3.5544%	100.00%
NO0010893373	C229	RC337 Nordea Kredittebis Global High Yield 11 % - 16 %	5.1082%	100.00%

## Annex 2

<b>ISIN</b>	<b>Series number</b>	<b>Name</b>	<b>Adjusted Portfolio Loss</b>	<b>Final redemption amount per Principal Amount of the Notes</b>	<b>The amount on which the interest is calculated per Principal Amount of the Notes</b>
FI4000149786	B163	B163 Korkotodistus Selecta 1/2021	48.375 %	51.625 %	0.00 %
FI4000237276	B762	B762 Korkotodistus Selecta 7/2023	48.375 %	51.625 %	0.00 %
FI4000339452	B904	B904 Korkotodistus Selecta SEK 7/2024	48.375 %	51.625 %	0.00 %
SE0006993010	B193	Fasträntebevis Selecta 3, FRB	48.375 %	51.625 %	0.00 %
SE0010324855	B744	Fasträntebevis Selecta 4, FRB	48.375 %	51.625 %	0.00 %

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