

Notice

Nordea Bank Abp

ISSUANCE

by

Nordea Bank Abp

of

instruments listed in Annex 1
Issued pursuant to the Structured Note Programme (the “Notes”)

Credit Event Notice

On 27/09/2018 ISDA's (International Swaps and Derivatives Association, Inc.) Determination Committee resolved that a Bankruptcy Credit Event has occurred in relation to the Reference Entity Astaldi SPA.

Nordea Bank Abp has determined, based on the above, that a Credit Event under the Terms and Conditions of the Notes has occurred in relation to Astaldi SPA, which is a Reference Entity in the Notes.

The date of the Credit Event is 27/09/2018.

As the Credit Event related to Astaldi SPA 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, see Annex 1.

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 redemption amount and the amount on which the interest is calculated (if any), reference is made to the Final Terms for the respective Notes.

12 October 2018

Nordea Bank Abp

Annex 1

ISIN	Loan number	Name	Number of Credit Events that have occurred	New redemption amount and the amount on which the interest is calculated (if any)
DK0030337241	A469	Kredit Alternativ 2019	4	123.53%
DK0030337670	A507	Kredit Alternativ II 2019	4	123.20%
DK0030363080	B031	Kreditbevis Europa HY 2020	5	120.83%
DK0030368394	B166	Europa High Yield 2021	3	115.00%
DK0030368477	B165	Kreditbevis Europa High Yield 2021	3	120.96%
DK0030375845	B262	Kreditbevis Europa High Yield Interval 2021	3	178.50%
DK0030425020	B809	Europa High Yield 2023	1	100.00%
DK0030426507	B812	Kreditbevis Europa High Yield Interval 2023	1	142.10%
FI4000069604	A468	Kreditbevis Kumulativ High Yield EUR	4	123.20%
FI4000069620	A456	Räntebevis Europa High Yield 7/2019	4	93.33%
FI4000069778	A478	Yhdistelmätodistus Eurooppa	4	95.00%
FI4000069786	A477	Luottotodistus Eurooppa High Yield 0-40 %	4	139.16%
FI4000069794	A481	Luottotodistus Eurooppa High Yield Kiinteä \u0026 Vaihtuva UB	4	93.33%
FI4000069869	A504	Yhdistelmätodistus EurooppaLow Vol	4	83.33%
FI4000069893	A515	Luottotodistus Eurooppa High Yield Kiinteä \u0026 Vaihtuva UB	4	93.33%
FI4000069927	A524	Kreditbevis Kumulativ Europa High Yield USD	4	156.80%
FI4000069943	A530	Kombinationsbevis Kina Banker	4	93.33%
FI4000069968	A532	Kreditbevis Kumulativ High Yield EUR	4	146.53%
FI4000069984	A534	Kreditbevis Europa High Yield	4	93.33%
FI4000090568	A593	Luottodistus Hajautus	4	93.33%
FI4000090634	A611	Kreditbevis Europa High Yield	4	93.33%
FI4000090758	A676	Kreditbevis Europa High Yield Kumulativ	4	126.00%
FI4000090832	A703	Luottotodistus Eurooppa High Yield Kertyvä 2022	5	143.73%
FI4000090840	A704	Eurooppa High Yield PP USD	5	127.86%
FI4000090857	A712	Luottotodistus Eurooppa High Yield	5	93.33%
FI4000090865	A721	Eurooppa High Yield USD	5	158.66%
FI4000090873	A722	Luottotodistus Eurooppa High Yield	5	93.33%
FI4000090881	A730	Luottotodistus Eurooppa High Yield Kiinteä Tuotto	5	83.33%
FI4000090915	A740	lang\u0026gt;Kreditbevis Europa High Yield Fast till Rörlig	5	93.33%
FI4000090949	A752	Kreditbevis Europa High Yield USD Kumulativ Avkastning	5	158.66%
FI4000090956	A763	Luottotodistus Eurooppa High Yield Ekstra	5	222.17%
FI4000090972	A768	Kreditbevis Europa High Yield Kumulativ	5	136.26%
FI4000091038	A784	Luottotodistus Eurooppa High Yield Ekstra	5	199.95%
FI4000091046	A785	Kreditbevis Europa High Yield Kumulativ	5	135.33%
FI4000091137	A794	Räntebevis Europa High Yield 1/2020	5	93.33%

FI4000091145	A803	Luottotodistus Eurooppa High Yield	5	93.33%
FI4000091178	A807	Luottotodistus Eurooppa High Yield private	5	93.33%
FI4000091186	A811	Kreditbevis Europa High Yield USD Kumulativ	5	154.00%
FI4000091194	A818	Luottotodistus Eurooppa High Yield Ekstra	5	79.16%
FI4000091236	A836	Kreditbevis Europa High Yield Fast och Rörlig	5	93.33%
FI4000091251	A839	Luottotodistus Eurooppa High Yield USD Kertyvä Tuotto	5	154.00%
FI4000091269	A841	Luottotodistus Eurooppa High Yield USD Kertyvä Tuotto	5	149.33%
FI4000091301	A843	Kreditbevis Europa High Yield NOK Kumulativ Avkastning	5	140.00%
FI4000091327	A854	Luottotodistus Eurooppa High Yield Ekstra USD	5	142.49%
FI4000091400	A897	Taaleritehdas Eurooppa HY-Kori 7 v 1/2015 Luottoriskilaina	5	93.33%
FI4000091418	A908	Kreditbevis Europa High Yield Fast och Rörlig	5	93.33%
FI4000091426	A909	Kreditbevis Europa High Yield Kumulativ Avkastning	5	126.00%
FI4000091434	A910	Kreditbevis Europa High Yield Kumulativ USD	5	144.67%
FI4000091459	A912	Kreditbevis Europa Extra	5	129.83%
FI4000148978	A920	Räntebevis Europa High Yield 7/2020	5	93.33%
FI4000149000	A933	Eurooppa High Yield 0-12 % PP USD	5	159.96%
FI4000149034	A949	Yhdistelmätodistus Sharpe Eurooppa Low Vol	5	79.16%
FI4000149042	A945	Luottotodistus Eurooppa Ekstra USD	5	134.58%
FI4000149075	A954	Kreditbevis Europa High Yield Kumulativ Avkastning NOK	5	135.33%
FI4000149083	A955	Yhdistelmätodistus Kiina Pankit 2022 USD	5	93.33%
FI4000149117	A964	Kreditbevis Europa High Yield Fast och Rörlig	5	93.33%
FI4000149141	A974	Yhdistelmätodistus Sharpe	5	93.33%
FI4000149166	A985	Erillislaina Itraxx Crossvoer S23 Tranche 0 - 12 % USD	5	159.96%
FI4000149257	B027	Yhdistelmätodistus Kiina Pankit 2022 USD II	5	93.33%
FI4000149273	B038	Yhdistelmätodistus Eurooppa Sharpe	5	100.00%
FI4000149299	B010	Kreditbevis Europa High Yield Kumulativ Avkastning USD	5	144.67%
FI4000149307	B011	Erillislaina Crossover 0-32% Tranche	5	136.16%
FI4000149315	B022	Kreditbevis Europa High Yield Fast och Rörlig	5	93.33%
FI4000149331	B033	Luottotodistus Eurooppa High Yield Kertyvä Tuotto	5	121.33%
FI4000149356	B050	Luottotodistus Eurooppa High Yield USD Ekstra	5	213.28%
FI4000149380	B054	Kreditbevis Europa High Yield Fast och Rörlig	5	93.33%
FI4000149406	B056	Luottotodistus Eurooppa High Yield Kiinteä \u0026 Vaihtuva NOK	5	93.33%
FI4000149471	B067	Luottotodistus Eurooppa High Yield Extra 0-12 % NOK	5	199.95%

FI4000149554	B096	Yhdistelmätodistus Eurooppa	5	100.00%
FI4000149596	B115	Kreditbevis Europa High Yield Fast och Rörlig	3	96.00%
FI4000149604	B116	Luottotodistus Eurooppa High Yield Extra 0-12 % NOK	5	199.95%
FI4000149612	B117	Kreditbevis Europa Måttlig USD	3	123.33%
FI4000149687	B130	Luottotodistus Eurooppa High Yield Kertyvä Tuotto Ekstra 0-12 % NOK	3	400.00%
FI4000149695	B129	Kreditbevis Europa High Yield Kumulativ Avkastning	3	124.80%
FI4000149703	B139	Luottotodistus Eurooppa High Yield Kiinteä Kuponki Ekstra	3	100.00%
FI4000149737	B157	Luottotodistus Eurooppa High Yield Kiinteä Kuponki Ekstra NOK	3	100.00%
FI4000149745	B158	Luottotodistus Eurooppa High Yield Kertyvä Tuotto USD	3	129.60%
FI4000149802	B171	Luottotodistus Eurooppa High Yield Kertyvä Tuotto NOK	3	147.84%
FI4000149885	B178	Luottotodistus Eurooppa High Yield Kertyvä Tuotto NOK	3	153.60%
FI4000176813	B230	Räntebevis Europa High Yield 1/2021	3	96.00%
FI4000176862	B240	Credit Linked-Note Europe Coupon Leverage II	3	100.00%
FI4000176912	B247	Kreditbevis Europa Måttlig USD	3	116.67%
FI4000177050	B299	Räntebevis Europa High Yield 7/2021	1	98.67%
FI4000177415	B429	Luottotodistus Eurooppa High Yield Kertyvä Tuotto	1	121.36%
FI4000177589	B487	Korkotodistus Eurooppa High Yield 1/2022	1	98.67%
FI4000236708	B602	Luottotodistus Eurooppa High Yield Kertyvä Korko Vipu	1	355.53%
FI4000236989	B701	Korkotodistus Eurooppa High Yield 1-2023	1	98.67%
FI4000237128	B740	Luottotodistus Eurooppa High Yield Kertyvä Korko Vipu	1	145.00%
FI4000237136	B742	Luottotodistus Eurooppa High Yield Kertyvä Korko Vipu	1	191.66%
FI4000237144	B743	Luottotodistus Eurooppa High Yield Kertyvä Korko Vipu	1	170.00%
FI4000237268	B761	Luottotodistus Eurooppa High Yield Ekstra Kertyvä USD	1	497.75%
FI4000237300	B766	Luottotodistus Eurooppa High Yield Ekstra	1	100.00%
FI4000237359	B774	Luottotodistus Eurooppa High Yield Ekstra Kertyvä	1	160.00%
FI4000237409	B785	Luottotodistus Eurooppa High Yield Ekstra Kertyvä	1	150.00%
FI4000237524	B820	Luottotodistus Eurooppa High Yield Ekstra Kertyvä	1	140.00%
FI4000237540	B822	Luottotodistus Eurooppa High Yield Ekstra	1	100.00%
NO0010756588	B253	RC258 - Nordea Kreditbevis Europa High Yield II	3	100.00%
NO0010789696	B544	RC287 - Nordea Kreditbevis Europa High Yield III	1	100.00%
NO0010817174	B726	PP6 - Nordea Kreditbevis Europa High Yield V	1	100.00%
NO0010821366	B759	RC305 - Nordea Kreditbevis Europa High Yield IV	1	100.00%
NO0010828122	B803	RC308 Nordea Kreditbevis Europa High Yield 9-24 VI	1	100.00%

SE0005795911	A541	Kreditbevis Europa High Yield, Bevis 23	4	140.00%
SE0005796018	A512	Kreditbevis Europa High Yield, PB 10	4	93.33%
SE0005796091	A497	Kreditbevis Europa High Yield, Bevis 22	4	93.33%
SE0005796208	A445	Kreditbevis Europa High Yield, Bevis 21	4	151.20%
SE0005935970	A629	Kreditbevis Europa High Yield, Bevis 25	4	93.33%
SE0005936036	A671	Kreditbevis Europa High Yield, Bevis 26	4	129.26%
SE0005991189	A724	Kreditbevis Europa Crossover 12-32%, fixed coupon	5	100.00%
SE0006261434	A810	Kreditbevis Europa High Yield, Bevis 30	5	93.33%
SE0006261541	A858	Kreditbevis Europa High Yield, Bevis 31	5	93.33%
SE0006261731	A900	Kreditbevis Europa High Yield, Bevis 32	5	93.33%
SE0006261764	A922	Fasträntebevis Index Europa High Yield, FRB	5	93.33%
SE0006261863	A948	Kreditbevis Europa High Yield, Bevis 33	5	133.93%
SE0006261962	A760	Kreditbevis Europa High Yield, Bevis 28	5	143.26%
SE0006262036	A783	Kreditbevis Europa High Yield, Bevis 29	5	93.33%
SE0006262135	A716	Kreditbevis Europa High Yield, Bevis 27	5	93.33%
SE0006262176	A720	Kreditbevis Europa High Yield Buffert, PB 12	5	100.00%
SE0006599445	A761	Kreditbevis Europa Crossover 12-32%, fixed coupon	5	100.00%
SE0006599452	A776	SE 5y Creditoverlay Global Eq Basket \u0026 CDO XO 12-32%	5	100.00%
SE0006599460	A815	Kreditbevis Europa Crossover 12-32%, fixed coupon III	5	100.00%
SE0006599528	A873	Kreditbevis Europa Crossover 12-32%, fixed coupon IV	5	100.00%
SE0006599544	A876	SE 5y Creditoverlay Eq Basket \u0026 CDO XO 12-32%	5	100.00%
SE0006599619	A917	SE 5y Creditoverlay Eq Basket \u0026 CDO XO 12-32%	5	100.00%
SE0006599692	A958	Kreditbevis Europa Crossover 12-32%, fixed coupon PP	5	100.00%
SE0006992442	A979	Kreditbevis Europa High Yield, Bevis 34	5	93.33%
SE0006992517	B001	Kreditbevis Europa High Yield Buffert, Mega	5	100.00%
SE0006992640	B043	Kreditbevis Europa High Yield Buffert, Mega	5	100.00%
SE0006992723	B063	Kreditbevis Europa High Yield, Bevis 35	5	93.33%
SE0006992756	B076	Kreditbevis Europa High Yield Kupong, PB 15	5	94.44%
SE0006992855	B112	Kreditobligation Europa High Yield, PB 16	3	126.67%
SE0006992871	B127	Fasträntebevis Index Europa High Yield2, FRB	3	96.00%
SE0007665377	B149	Kreditbevis Europa Crossover 12-32%, fixed coupon	3	100.00%
SE0007665419	B186	Kreditbevis Europa Crossover 12-32%, fixed coupon PP	3	100.00%
SE0007953740	B361	Kreditbevis Europa Crossover 12-32%, fixed coupon PP	3	100.00%
SE0007953781	B391	Kreditbevis Europa Crossover 12-32%, fixed coupon PP	1	100.00%
SE0007981998	B359	Fasträntebevis Index Europa High Yield3, FRB	1	98.67%

SE0007982186	B390	Kreditbevis Europa High Yield Buffert, Mega	1	100.00%
SE0008587273	B427	Kreditbevis Europa High Yield Buffert	5	100.00%
SE0008587372	B450	Kreditbevis Europa High Yield 12-32%, TRP PP	1	140.00%
SE0009553894	B509	Kreditbevis Europa High Yield 12-32%, TRP PP	1	131.50%
SE0009553910	B515	Kreditbevis Europa High Yield Buffert, PB 23	1	100.00%
SE0009554108	B554	Fasträntebevis Index Europa High Yield4, FRB	1	98.67%
SE0009554249	B576	Kreditbevis Europa High Yield Buffert, PB 24	1	132.00%
SE0009554306	B606	Kreditbevis Europa High Yield 12-32%, PP	1	100.00%
SE0010324558	B668	Kreditbevis Europa High Yield Buffert	1	100.00%
SE0010324574	B676	Kreditbevis Europa High Yield Buffert, PP	1	125.00%
SE0010324772	B727	Kreditbevis Europa High Yield Buffert	1	100.00%
SE0010324954	B778	Kreditbevis Europa High Yield Kupong 9-24	1	100.00%
SE0010324962	B779	MEGA Kreditbevis Europa High Yield Kupong 9-24	1	100.00%
SE0011308428	B816	PB 28 Kreditbevis Europa High Yield 9-24	1	100.00%
SE0011308501	B837	Kreditbevis Europa High Yield 12-32%, PP	1	100.00%
XS1053306426	A498	Crossover Floater (EUR) 2019	4	100.00%
XS1055515842	A499	Crossover Floater (DKK) 2019	4	100.00%
XS1123665983	A723	European Floater 2020	5	100.00%
XS1125543279	A732	Kreditbevis Europa Crossover 10-25 USD	5	151.30%
XS1136260897	A753	European Floater II 2020	5	100.00%
XS1175975801	A831	European Floater III 2020	5	100.00%
XS1207491371	A913	European High Yield 2020	5	100.00%
XS1260416752	B048	European High Yield II 2020	5	100.00%
XS1260713539	B049	European High Yield II (NOK) 2020	5	100.00%
XS1303925983	B138	Capital Protected Credit 2021 USD	3	121.60%
XS1305077866	B145	Capital Protected Credit DKK	3	108.03%
XS1309485883	B153	Capital Protected Credit III 2021 USD	3	123.33%
XS1320930917	B182	Credit Defender 2021 USD	3	111.66%
XS1365406534	B278	European High Yield 2021	3	100.00%
XS1496105021	B393	European High Yield 2022	1	100.00%
XS1528962712	B474	Credit Accumulator 2022 SEK	1	144.75%

XS1567880312	B521	European High Yield GBP 2022	1	100.00%
XS1629753408	B615	European Credit Accumulator EUR 2022	1	128.00%
XS1635194704	B624	European Credit Accumulator DKK 2022	1	122.32%
XS1637908820	B625	European Credit GPB 2022, PP	1	100.00%
XS1646896388	B628	European High Yield EUR 2022	1	100.00%
XS1647758520	B629	European Credit Accumulator EUR II 2022	1	124.50%
XS1700478347	B653	European High Yield EUR 2023	1	100.00%
XS1700482372	B654	European Credit Accumulator EUR 2023	1	129.72%
XS1704849915	B669	European High Yield EUR 2023	1	100.00%
XS1706865869	B674	European High Yield SEK 2023	1	100.00%
XS1708198889	B673	Kreditbevis Europa High Yield, EUR	1	128.62%
XS1854106330	B810	Europe High Yield EUR 2023 II	1	100.00%