

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 14/11/2019 ISDA’s (International Swaps and Derivatives Association, Inc.) Determination Committee resolved that a Bankruptcy Credit Event has occurred in relation to the Reference Entity Dean Foods Company.

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 Dean Foods Company, which is a Reference Entity in the Notes.

The Credit Event determination date is 12/11/2019.

As the Credit Event related to Dean Foods Company 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.

20 November 2019

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)
DK0030394630	B524	Kreditbevis USA High Yield Interval 2022	6	139,20%
FI4000090899	A735	A735 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Tuotto	10	100,00%
FI4000148986	A921	A921 Korkotodistus Pohjois-Amerikka High Yield 7/2020	9	91,50%
FI4000149216	A999	A999 Erillislaina CDX NA HY s24 Tranche 0-25 % USD	9	174,24%
FI4000149240	B004	B004 Erillislaina CDX NA HY s24 Tranche 0-25 %	9	154,44%
FI4000177498	B467	B467 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Ekstra	7	100,00%
FI4000177506	B469	B469 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Ekstra	7	100,00%
FI4000177514	B470	B470 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Tuotto 15-35 % Ekstra	7	161,00%
FI4000177571	B486	B486 Korkotodistus Pohjois-Amerikka High Yield 1/2022	6	93,94%
FI4000339676	B953	B953 Luottotodistus USA High Yield 0-50 Kertyvä	2	153,60%
FI4000339684	B956	B956 Korkotodistus USA High Yield 7/2024	2	98,00%
FI4000339692	B957	B957 Luottotodistus USA High Yield 15-35	2	100,00%
FI4000339700	B958	B958 Luottotodistus USA High Yield 15-35 Kertyvä	2	150,00%
FI4000339718	B959	B959 Luottotodistus USA HY 15-25 Market Rec Kertyvä USD	2	100,00%
FI4000339734	B964	B964 Luottotodistus USA High Yield Ekstra Kertyvä USD	2	866,67%
FI4000339791	B980	B980 Luottotodistus USA High Yield 15-25 Kertyvä	2	168,00%
FI4000339841	C006	C006 Luottotodistus USA High Yield 15-35 Kertyvä NOK	2	160,00%
FI4000339866	C014	C014 Luottotodistus USA High Yield 15-25 Kertyvä Market Recovery	2	128,00%
FI4000339874	C018	C018 Luottotodistus USA HY 10-20 Kertyvä Market Rec NOK	2	100,00%
FI4000339882	C021	C021 Luottotodistus USA HY 15-25 Kertyvä Market Rec NOK	2	100,00%
FI4000384326	C049	C049 Luottotodistus USA High Yield 15-35	1	100,00%
FI4000384334	C050	C050 Luottotodistus USA High Yield 15-35 Kertyvä	1	140,00%
FI4000384375	C062	C062 Luottotodistus USA High Yield 10-20 Market Rec Kertyvä USD	1	175,00%
FI4000384383	C064	C064 Luottotodistus USA High Yield 10-20 Market Rec Kertyvä NOK	1	176,00%
FI4000384391	C065	C065 Luottotodistus USA High Yield 15-20 Market Rec Kertyvä USD	1	150,00%
FI4000384417	C069	C069 Luottotodistus USA High Yield 10-20 Market Rec Kertyvä EUR	1	161,00%
FI4000384433	C071	C071 Luottotodistus USA High Yield Kuponki 10-20 Market Recovery 1/2025	1	100,00%
FI4000384441	C072	C072 Luottotodistus USA High Yield 15-20 Market Rec Kertyvä NOK	1	152,60%
FI4000384474	C079	C079 Luottotodistus USA High Yield Kertyvä 15-20 Market Recovery EUR	1	130,00%
NO0010722721	A737	RC229 - Nordea Kredittbevis Nord-Amerika High Yield	10	100,00%
NO0010777808	B457	RC280 – Nordea Kredittbevis Nord-Amerika High Yield IV	7	100,00%

NO0010860505	C025	PP17 – Nordea Kreditbevis Nord–Amerika High Yield 14-34 XII	2	100,00%
NO0010865595	C066	RC329 Nordea Kreditbevis Nord–Amerika High Yield 15-35 XIII	1	100,00%
NO0010865603	C067	PP19 – Nordea Kreditbevis Nord–Amerika High Yield 25-35 II	1	100,00%
SE0006599627	A923	Kreditbevis USA High Yield, SEK	9	91,50%
SE0006599650	A943	Kreditbevis USA High Yield, SEK	9	91,50%
SE0008587281	B431	Kreditbevis USA High Yield Buffert, Mega	7	100,00%
SE0008587307	B432	Kreditbevis USA High Yield Buffert, PP	7	100,00%
SE0008587398	B447	Kreditbevis USA High Yield Buffert, PB 22	7	151,00%
SE0012257251	B984	2010 KO US HY	2	100,00%
SE0012257301	B992	PB 31 Kreditbevis USA High Yield 15-35	2	100,00%
SE0012257350	B999	2035 KO US HY 15-25%	2	100,00%
SE0012257442	C017	2062 KO US HY	2	100,00%
SE0012257483	C030	2080 KO US HY 15-25%	2	100,00%
SE0012257533	C057	PB 32 Kreditbevis USA High Yield 15-35	1	100,00%
XS1128638266	A728	U.S. Floater 2020	10	100,00%
XS1136955363	A754	U.S. Floater 2020 II	10	100,00%
XS1170867474	A866	Kreditbevis USA High Yield	8	92,35%
XS1214670629	A925	U.S. High Yield 2020	9	100,00%
XS1257735164	B045	U.S. High Yield II 2020	9	100,00%
XS1279435678	B068	U.S. High Yield III 2020	8	100,00%
XS1506585519	B443	U.S. High Yield 2022	7	100,00%
XS1989490278	B994	Kreditbevis USA High Yield USD	2	910,00%