

**Notice**  
**Nordea Bank Abp**

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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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Credit Event

On 20 November 2024 ISDA’s (International Swaps and Derivatives Association, Inc.) Credit Derivatives Determinations Committee resolved that a Bankruptcy Credit Event has occurred in relation to the Reference Entity Intrum AB.

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 Intrum AB, which is a Reference Entity in the Notes stated in Annex 1 - 2.

The credit event determination date is 18 November 2024 and the Market Recovery Value for the relevant Reference Entity has been determined to 76,00 %.

As the Credit Event related to Intrum AB 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 - 2.

Notes where Intrum AB is the sole Reference Entity are set out in Annex 2.

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 of the respective Notes.

17 January 2025

Nordea Bank Abp

## Annex 1

| ISIN         | Series Number | Name                                                                | Number of Credit Events that have occurred | Adjusted Portfolio Loss | New Redemption amount per Principal Amount of the Notes (and the amount on which the interest is calculated, if any) |
|--------------|---------------|---------------------------------------------------------------------|--------------------------------------------|-------------------------|----------------------------------------------------------------------------------------------------------------------|
| DK0030522578 | C962          | C962 Europa High Yield 10-20 Coupon 2028                            | 2                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000384557 | C111          | C111 Luottotodistus Global High Yield 5-20 Market Recovery Kertyvä  | 2                                          | 22.703%                 | 77.297%                                                                                                              |
| FI4000384581 | C117          | C117 CLN Global HY 10-15 1/25 EUR                                   | 20                                         | 0.000%                  | 100.000%                                                                                                             |
| FI4000384607 | C121          | C121 Luottotodistus Global HY Kertyvä 10-15 Market Rec EUR          | 20                                         | 0.000%                  | 100.000%                                                                                                             |
| FI4000384714 | C142          | C142 Luottotodistus Europa High Yield 5-20 Market Rec Kertyvä EUR   | 20                                         | 0.000%                  | 100.000%                                                                                                             |
| FI4000384755 | C143          | C143 Luottotodistus Eurooppa High Yield 5-20 Market Rec Kertyvä USD | 6                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000384888 | C182          | C182 Luottotodistus Global HY Kertyvä 10-15 Market Rec EUR          | 6                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385018 | C200          | C200 Luottotodistus Maaailma High Yield 15-25% Kertyvä              | 18                                         | 0.000%                  | 100.000%                                                                                                             |
| FI4000385042 | C202          | C202 Luottotodistus Eurooppa HY 15-25 Market Recovery TRP 2025      | 18                                         | 0.000%                  | 100.000%                                                                                                             |
| FI4000385109 | C220          | C220 Luottotodistus Eurooppa HY 15-25% Kertyvä USD 07/2025          | 6                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385257 | C246          | C246 Luottotodistus Global High Yield 5-15 Kuponki 1/26 EUR         | 7                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385265 | C247          | C247 Luottotodistus Global HY 5-15% Kertyvä MR                      | 7                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385273 | C249          | C249 Luottotodistus Global HY 5-15% Kertyvä 1/2026                  | 7                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385299 | C255          | C255 Luottotodistus Maaailma High Yield 5-15 MR Kertyvä USD         | 3                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385315 | C265          | C265 Luottotodistus Eurooppa High Yield 5-15 MR Kertyvä             | 3                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385471 | C295          | C295 Luottotodistus Eurooppa High Yield 5-15 Kertyvä 1/2026         | 3                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385497 | C297          | C297 Luottotodistus Eurooppa High Yield 10-20 Kertyvä NOK 1/2026    | 7                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385505 | C298          | C298 Luottotodistus Maaailma High Yield 0-50 Kertyvä 1/2026         | 7                                          | 3.993%                  | 96.007%                                                                                                              |
| FI4000385521 | C300          | C300 Luottotodistus Maaailma High Yield 15-25 Kertyvä 1/2026        | 3                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385547 | C303          | C303 Luottotodistus Eurooppa High Yield 5-15 Kertyvä NOK 1/2026     | 3                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385729 | C354          | C354 Luottotodistus Eurooppa High Yield 5-15 Kertyvä 1/2026         | 3                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385745 | C356          | C356 Luottotodistus Eurooppa High Yield 10-20 Kertyvä NOK 1/2026    | 7                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385752 | C357          | C357 Luottotodistus Maaailma High Yield 0-50 Kertyvä 1/2026         | 7                                          | 4.748%                  | 95.252%                                                                                                              |
| FI4000385778 | C359          | C359 Luottotodistus Maaailma High Yield 15-25 Kertyvä 1/2026        | 6                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385869 | C376          | C376 Luottotodistus Maaailma Kertyvä 2026                           | 6                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385877 | C377          | C377 Luottotodistus Maaailma 2026                                   | 6                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385893 | C381          | C381 Luottotodistus Maaailma 5-20 Kertyvä USD 2026                  | 6                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000385950 | C406          | C406 Luottotodistus Maaailma 2026                                   | 2                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000386008 | C425          | C425 Luottotodistus Eurooppa HY 5-20 Kertyvä                        | 6                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000386016 | C426          | C426 Luottotodistus Eurooppa HY 5-15 Kertyvä                        | 2                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000386099 | C466          | C466 Luottotodistus Maaailma High Yield 10-15 Kertyvä USD           | 6                                          | 0.000%                  | 100.000%                                                                                                             |
| FI4000386206 | C485          | C485 Luottotodistus Maaailma High Yield 13-17 Kertyvä USD           | 6                                          | 0.000%                  | 100.000%                                                                                                             |

|              |      |                                                              |   |        |          |
|--------------|------|--------------------------------------------------------------|---|--------|----------|
| FI4000386222 | C487 | C487 Luottotodistus Eurooppa High Yield 10-20 Kertyvä USD    | 6 | 0.000% | 100.000% |
| FI4000386248 | C494 | C494 Luottotodistus Maaailma High Yield 10-25 TRP USD        | 6 | 0.000% | 100.000% |
| FI4000386271 | C512 | C512 Luottotodistus Maaailma High Yield 10-20 Kertyvä        | 2 | 0.000% | 100.000% |
| FI4000386289 | C513 | C513 Luottotodistus Maaailma High Yield 10-20 Kuponki        | 2 | 0.000% | 100.000% |
| FI4000386313 | C520 | C520 Luottotodistus Eurooppa High Yield 5-15 Kertyvä         | 2 | 0.000% | 100.000% |
| FI4000386321 | C523 | C523 Luottotodistus Maaailma High Yield 10-25 TRP USD        | 6 | 0.000% | 100.000% |
| FI4000386347 | C525 | C525 Luottotodistus Eurooppa High Yield 5-20 Kertyvä USD     | 2 | 0.000% | 100.000% |
| FI4000386354 | C527 | C527 Luottotodistus Maaailma High Yield 10-15 Kertyvä EUR    | 2 | 0.000% | 100.000% |
| FI4000386362 | C528 | C528 Luottotodistus Maaailma High Yield 10-25 Kertyvä USD    | 2 | 0.000% | 100.000% |
| FI4000386370 | C529 | C529 Luottotodistus Maaailma High Yield 0-50 Kertyvä USD     | 6 | 4.748% | 95.252%  |
| FI4000386396 | C538 | C538 Luottotodistus Maaailma High Yield 5-20 Kertyvä EUR     | 6 | 0.000% | 100.000% |
| FI4000386412 | C547 | C547 Luottotodistus Maaailma High Yield 13-17 Kertyvä USD    | 6 | 0.000% | 100.000% |
| FI4000386594 | C620 | C620 Luottotodistus Eurooppa High Yield 8-20 Kuponki         | 6 | 0.000% | 100.000% |
| FI4000386602 | C623 | C623 Luottotodistus Eurooppa High Yield 10-20 Kertyvä        | 6 | 0.000% | 100.000% |
| FI4000386628 | C630 | C630 Luottotodistus Eurooppa High Yield 5-20 Kertyvä EUR     | 2 | 0.000% | 100.000% |
| FI4000386750 | C654 | C654 Luottotodistus Eurooppa High Yield 10-20 Kertyvä        | 5 | 0.000% | 100.000% |
| FI4000386768 | C655 | C655 Luottotodistus Eurooppa High Yield 10-20 Kuponki        | 2 | 0.000% | 100.000% |
| FI4000386818 | C664 | C664 Luottotodistus Maaailma High Yield 0-50 Kertyvä         | 5 | 4.748% | 95.252%  |
| FI4000386834 | C667 | C667 Luottotodistus Eurooppa High Yield 5-20 Kertyvä         | 5 | 0.000% | 100.000% |
| FI4000386842 | C668 | C668 Luottotodistus Eurooppa High Yield 5-20 Kertyvä         | 2 | 0.000% | 100.000% |
| FI4000386925 | C690 | C690 Luottotodistus Eurooppa High Yield 10-20 Kertyvä        | 2 | 0.000% | 100.000% |
| FI4000386941 | C693 | C693 Luottotodistus Maaailma High Yield 5-15 Kuponki         | 5 | 0.000% | 100.000% |
| FI4000387030 | C720 | C720 Luottotodistus Maaailma High Yield 15-25 Kertyvä        | 5 | 0.000% | 100.000% |
| FI4000387071 | C726 | C726 Luottotodistus Maaailma High Yield 15-35 Kuponki        | 5 | 0.000% | 100.000% |
| FI4000387105 | C736 | C736 Luottotodistus Maaailma High Yield 10-20 Kertyvä        | 2 | 0.000% | 100.000% |
| FI4000387113 | C747 | C747 Luottotodistus Maaailma High Yield 10-20 Kertyvä        | 2 | 0.000% | 100.000% |
| FI4000387196 | C768 | C768 Luottotodistus Eurooppa High Yield 20-35 Kertyvä        | 2 | 0.000% | 100.000% |
| FI4000531090 | C805 | C805 Luottotodistus Eurooppa High Yield 15-25 Kertyvä        | 4 | 0.000% | 100.000% |
| FI4000531108 | C806 | C806 Luottotodistus Eurooppa High Yield 25-35 Kertyvä        | 4 | 0.000% | 100.000% |
| FI4000531116 | C813 | C813 Luottotodistus Eurooppa High Yield 20-35 Kertyvä        | 4 | 0.000% | 100.000% |
| FI4000531157 | C819 | C819 Luottotodistus Maaailma High Yield 15-35 Kuponki        | 2 | 0.000% | 100.000% |
| FI4000531165 | C820 | C820 Luottotodistus Eurooppa High Yield 25-35 Vaihtuva Korko | 4 | 0.000% | 100.000% |
| FI4000531215 | C826 | C826 Luottotodistus Maaailma High Yield 15-25 Kertyvä        | 2 | 0.000% | 100.000% |
| FI4000531231 | C829 | C829 Luottotodistus Eurooppa High Yield 20-35 Kuponki        | 4 | 0.000% | 100.000% |
| FI4000531322 | C874 | C874 Luottotodistus Maaailma High Yield 10-20 Kertyvä        | 4 | 0.000% | 100.000% |
| FI4000531520 | C927 | C927 Luottotodistus Maaailma High Yield 15-35 Kertyvä USD    | 4 | 0.000% | 100.000% |

|              |      |                                                                 |   |          |          |
|--------------|------|-----------------------------------------------------------------|---|----------|----------|
| FI4000531553 | C940 | C940 Luottotodistus Eurooppa High Yield 20-35 Vaihtuva Korko    | 4 | 0.000%   | 100.000% |
| FI4000531561 | C941 | C941 Luottotodistus Eurooppa High Yield 20-35 Kuponki           | 4 | 0.000%   | 100.000% |
| FI4000531652 | C958 | C958 Luottotodistus Maaailma High Yield 15-25 Kertyvä           | 4 | 0.000%   | 100.000% |
| FI4000531686 | C982 | C982 Luottotodistus Maaailma High Yield 10-20 Kuponki           | 4 | 0.000%   | 100.000% |
| FI4000531694 | C983 | C983 Luottotodistus Maaailma High Yield 15-25 Kuponki           | 4 | 0.000%   | 100.000% |
| FI4000531736 | C998 | C998 Luottotodistus Eurooppa High Yield 10-20 Kertyvä           | 2 | 0.000%   | 100.000% |
| FI4000531744 | C999 | C999 Luottotodistus Eurooppa High Yield 15-25 Kertyvä           | 2 | 0.000%   | 100.000% |
| FI4000531751 | D001 | D001 Luottotodistus Eurooppa High Yield 15-25 Kuponki           | 2 | 0.000%   | 100.000% |
| FI4000531769 | D002 | D002 Luottotodistus Eurooppa High Yield 15-25 Vaihtuva Korko    | 2 | 0.000%   | 100.000% |
| FI4000531827 | D010 | D010 Luottotodistus Eurooppa High Yield 20-35 Kertyvä           | 2 | 0.000%   | 100.000% |
| FI4000531835 | D011 | D011 Luottotodistus Eurooppa High Yield 10-20 Kuponki           | 2 | 0.000%   | 100.000% |
| FI4000531884 | D017 | D017 Luottotodistus Maaailma High Yield 10-20 Kertyvä           | 2 | 0.000%   | 100.000% |
| FI4000531892 | D018 | D018 Luottotodistus Maaailma High Yield 15-25 Kertyvä           | 3 | 0.000%   | 100.000% |
| FI4000531900 | D019 | D019 Luottotodistus Maaailma High Yield 20-35 Kertyvä           | 3 | 0.000%   | 100.000% |
| FI4000531918 | D022 | D022 Luottotodistus Eurooppa High Yield 10-100 Kuponki          | 3 | 0.000%   | 100.000% |
| FI4000531967 | D042 | D042 Luottotodistus Maaailma High Yield 10-20 Vaihtuva Korko 3v | 2 | 0.000%   | 100.000% |
| FI4000532056 | D068 | D068 Luottotodistus Eurooppa High Yield 10-20 Kuponki           | 3 | 0.000%   | 100.000% |
| FI4000550538 | D123 | Korkoindeksi 7/2028                                             | 2 | 137.703% | 137.703% |
| FI4000550553 | D125 | Korkoindeksi Varovainen 7/2028                                  | 3 | 0.000%   | 100.000% |
| FI4000550561 | D126 | Korkoindeksi Varovainen Tuotto 7/2028                           | 2 | 0.000%   | 100.000% |
| FI4000550579 | D127 | Korkoindeksi Tuottohakuinen 7/2028                              | 2 | 0.000%   | 100.000% |
| FI4000550595 | D135 | D135 Luottotodistus Maaailma High Yield 10-20 Kuponki NOK       | 3 | 0.000%   | 100.000% |
| FI4000550603 | D136 | D136 Luottotodistus Maaailma 10-20 Vaihtuva Korko 2025          | 3 | 0.000%   | 100.000% |
| FI4000550629 | D147 | D147 Luottotodistus Maaailma High Yield 10-20 Kuponki           | 6 | 0.000%   | 100.000% |
| FI4000550728 | D169 | D169 Luottotodistus Maaailma High Yield 10-20 Kuponki           | 6 | 0.000%   | 100.000% |
| FI4000550736 | D177 | D177 Luottotodistus Maaailma High Yield 12.5-22.5 Kertyvä       | 3 | 0.000%   | 100.000% |
| FI4000550850 | D193 | D193 Luottotodistus Eurooppa High Yield 15-25 Kuponki           | 2 | 0.000%   | 100.000% |
| FI4000550868 | D194 | D194 Luottotodistus Eurooppa High Yield 15-25 Kertyvä           | 2 | 0.000%   | 100.000% |
| FI4000550876 | D195 | D195 Luottotodistus Eurooppa High Yield 7-15 Kertyvä 3v         | 2 | 0.000%   | 100.000% |
| FI4000550892 | D200 | D200 Luottotodistus Eurooppa High Yield 10-20 Kuponki           | 1 | 0.000%   | 100.000% |
| FI4000550900 | D201 | D201 Luottotodistus Eurooppa High Yield 10-20 Kertyvä           | 1 | 0.000%   | 100.000% |
| FI4000550918 | D202 | D202 Luottotodistus Eurooppa High Yield 10-20 Kertyvä           | 1 | 0.000%   | 100.000% |
| FI4000550926 | D205 | D205 Luottotodistus Eurooppa High Yield 10-20 Kertyvä           | 1 | 0.000%   | 100.000% |
| FI4000550967 | D212 | D212 Luottotodistus Maaailma High Yield 10-20 Kertyvä           | 3 | 0.000%   | 100.000% |
| FI4000550975 | D213 | D213 Luottotodistus Maaailma High Yield 15-25 Kertyvä           | 1 | 0.000%   | 100.000% |
| FI4000550983 | D214 | D214 Luottotodistus Maaailma High Yield Kuponki                 | 1 | 98.748%  | 1.252%   |
| FI4000550991 | D215 | D215 Luottotodistus Eurooppa High Yield 15-25 Kertyvä SEK       | 1 | 0.000%   | 100.000% |
| FI4000551031 | D226 | D226 Luottotodistus Maaailma High Yield 10-20 Kertyvä           | 1 | 0.000%   | 100.000% |

|              |      |                                                                  |    |         |          |
|--------------|------|------------------------------------------------------------------|----|---------|----------|
| FI4000551080 | D246 | D246 Luottotodistus Eurooppa High Yield 10-25 Kertyvä            | 1  | 0.000%  | 100.000% |
| FI4000551114 | D256 | D256 Luottotodistus Maaailma High Yield 20-35 Kertyvä            | 1  | 0.000%  | 100.000% |
| FI4000551122 | D257 | D257 Luottotodistus Eurooppa High Yield 20-35 Kertyvä            | 1  | 0.000%  | 100.000% |
| FI4000551155 | D260 | D260 Luottotodistus Eurooppa High Yield 10-20 Kertyvä            | 1  | 0.000%  | 100.000% |
| FI4000551163 | D261 | D261 Luottotodistus Maaailma 15-25 Kertyvä                       | 1  | 0.000%  | 100.000% |
| FI4000551205 | D274 | D274 Luottotodistus Maaailma High Yield 15-25 Kuponki            | 1  | 0.000%  | 100.000% |
| FI4000551304 | D299 | D299 Luottotodistus Maaailma High Yield 10-25 Kertyvä USD        | 2  | 0.000%  | 100.000% |
| FI4000551312 | D300 | D300 Luottotodistus Maaailma High Yield 0-50 Kertyvä USD         | 2  | 4.748%  | 95.252%  |
| FI4000551338 | D304 | D304 Luottotodistus Maaailma High Yield 12.5-22.5 Kertyvä        | 15 | 0.000%  | 100.000% |
| FI4000551353 | D312 | D312 Luottotodistus Eurooppa High Yield 10-20 Kuponki            | 18 | 0.000%  | 100.000% |
| FI4000551361 | D313 | D313 Luottotodistus Eurooppa High Yield 15-25 Kuponki            | 7  | 0.000%  | 100.000% |
| FI4000551379 | D314 | D314 Luottotodistus Eurooppa High Yield 15-25 Kertyvä            | 6  | 0.000%  | 100.000% |
| FI4000551387 | D315 | D315 Luottotodistus Eurooppa High Yield 10-25 Kertyvä            | 6  | 0.000%  | 100.000% |
| FI4000551429 | D330 | D330 Luottotodistus Eurooppa High Yield 10-20 Kertyvä            | 6  | 0.000%  | 100.000% |
| FI4000551585 | D374 | D374 Luottotodistus Eurooppa High Yield 8.4-16.8 Kiinteä Kuponki | 6  | 0.000%  | 100.000% |
| FI4000551684 | D415 | D415 Luottotodistus Eurooppa High Yield 7.5-17.5 Kiinteä Kuponki | 6  | 0.000%  | 100.000% |
| FI4000551841 | D446 | D446 Luottotodistus Eurooppa High Yield 10-20 Kertyvä            | 2  | 0.000%  | 100.000% |
| FI4000551858 | D447 | D447 Luottotodistus Eurooppa High Yield 10-20 Kuponki            | 1  | 0.000%  | 100.000% |
| FI4000551866 | D448 | D448 Luottotodistus Eurooppa High Yield 15-25 Kertyvä            | 1  | 0.000%  | 100.000% |
| FI4000551874 | D449 | D449 Luottotodistus Eurooppa High Yield 15-25 Kuponki            | 3  | 0.000%  | 100.000% |
| FI4000551924 | D454 | D454 Luottotodistus Maaailma High Yield Kuponki                  | 6  | 98.748% | 1.252%   |
| FI4000552096 | D484 | D484 Luottotodistus Eurooppa High Yield 10-20 Kertyvä            | 3  | 0.000%  | 100.000% |
| FI4000552443 | D575 | D575 Luottotodistus Eurooppa High Yield 10-20 Kertyvä            | 3  | 0.000%  | 100.000% |
| FI4000552450 | D576 | D576 Luottotodistus Eurooppa High Yield 10-20 Kuponki            | 3  | 0.000%  | 100.000% |
| FI4000552468 | D577 | D577 Luottotodistus Eurooppa High Yield 15-25 Kertyvä            | 6  | 0.000%  | 100.000% |
| FI4000575097 | D578 | D578 Luottotodistus Eurooppa High Yield 15-25 Kuponki            | 1  | 0.000%  | 100.000% |
| FI4000575212 | D597 | D597 Luottotodistus Eurooppa High Yield 7.5-20 Kertyvä           | 1  | 0.000%  | 100.000% |
| FI4000575220 | D598 | D598 Luottotodistus Eurooppa High Yield 7.5-20 Kertyvä USD       | 2  | 0.000%  | 100.000% |
| FI4000575238 | D601 | D601 Luottotodistus Eurooppa High Yield 10-20 Kertyvä            | 2  | 0.000%  | 100.000% |
| FI4000575253 | D612 | D612 Luottotodistus Eurooppa High Yield 7.5-17.5 Kuponki USD     | 2  | 0.000%  | 100.000% |
| FI4000575394 | D642 | D642 Luottotodistus Eurooppa High Yield 10-20 Kertyvä USD        | 2  | 0.000%  | 100.000% |
| NO0010881923 | C203 | RC336 Nordea Kreditbevis Global High Yield 15 % - 30 %           | 6  | 0.000%  | 100.000% |
| NO0010893373 | C229 | RC337 Nordea Kreditbevis Global High Yield 11 % - 16 %           | 7  | 0.000%  | 100.000% |
| NO0010904998 | C262 | RC340 Nordea Kreditbevis Global High Yield 10 % - 20 % II        | 6  | 0.000%  | 100.000% |
| NO0010989189 | C401 | RC348 Nordea Kreditbevis Global High Yield 10-20 % III           | 6  | 0.000%  | 100.000% |
| NO0010989197 | C402 | RC349 Nordea Kreditbevis Global High Yield 10-20 % IV Fastrente  | 2  | 0.000%  | 100.000% |
| NO0011112872 | C519 | RC355 Nordea Kreditbevis Global High Yield 10 - 20 % V           | 2  | 0.000%  | 100.000% |

|              |      |                                                                |   |         |          |
|--------------|------|----------------------------------------------------------------|---|---------|----------|
| NO0011203424 | C593 | RC361 Nordea Kreditbevis Global High Yield 10 – 15 % VI        | 5 | 0.000%  | 100.000% |
| NO0012514282 | C696 | RC362 Kreditbevis Global High Yield 10 - 20 % VII              | 2 | 0.000%  | 100.000% |
| NO0012514308 | C694 | RC363 Kreditbevis Global High Yield 10 - 20 % Fastrente        | 2 | 0.000%  | 100.000% |
| NO0012746470 | C857 | RC367 Kreditbevis Global High Yield 10 - 20 % Fastrente II     | 4 | 0.000%  | 100.000% |
| NO0012746496 | C859 | RC369 Kreditbevis Global High Yield 10 - 20 % VIII             | 4 | 0.000%  | 100.000% |
| NO0012916859 | D072 | RC380 Kreditbevis Global High Yield 10 - 20 % IX               | 2 | 0.000%  | 100.000% |
| NO0012916867 | D073 | RC378 Kreditbevis Global High Yield 10 - 20 % Fastrente III    | 2 | 0.000%  | 100.000% |
| NO0012939059 | D120 | RC383 Kreditbevis Global High Yield 10 - 20 % Akkumulator      | 2 | 0.000%  | 100.000% |
| NO0013030122 | D217 | RC387 Kreditbevis Global High Yield 10 - 20 % Fastrente IV     | 5 | 0.000%  | 100.000% |
| NO0013030148 | D219 | RC389 Kreditbevis Global High Yield 10 - 20 % X                | 5 | 0.000%  | 100.000% |
| NO0013030163 | D221 | RC390 Kreditbevis Global High Yield 10 - 20 % Akkumulator I    | 4 | 0.000%  | 100.000% |
| NO0013121202 | D343 | RC398 – Nordea Kreditbevis Europa High Yield 10-20 %           | 4 | 0.000%  | 100.000% |
| NO0013121210 | D344 | RC397 – Nordea Kreditbevis Europa High Yield 10-20 % Fastrente | 4 | 0.000%  | 100.000% |
| NO0013353250 | D595 | RC407 Kreditbevis Europa High Yield 10-20 % Fastrente I        | 1 | 0.000%  | 100.000% |
| NO0013353375 | D593 | RC408 Kreditbevis Europa High Yield 10-20 % I                  | 1 | 0.000%  | 100.000% |
| SE0014453700 | C311 | Kreditbevis Europa HY 5-20%, PP                                | 6 | 0.000%  | 100.000% |
| SE0014453718 | C312 | Kreditbevis Europa HY 10-20%, PP                               | 6 | 0.000%  | 100.000% |
| SE0015504956 | C335 | Kreditbevis Europa HY 10-20%, PP                               | 2 | 0.000%  | 100.000% |
| SE0015504964 | C336 | Kreditbevis Europa High Yield 10-20%, MEGA                     | 2 | 0.000%  | 100.000% |
| SE0015505409 | C429 | Kreditbevis Global HY 10-20%, PP                               | 2 | 0.000%  | 100.000% |
| SE0019762550 | C987 | Basket CLN                                                     | 1 | 4.800%  | 95.200%  |
| SE0020180578 | D139 | NDA HY TRANCHE 10-20 FIX CPN                                   | 2 | 0.000%  | 100.000% |
| SE0020180784 | D204 | NDA HY TRANCHE 15-30 FIX CPN                                   | 3 | 0.000%  | 100.000% |
| SE0020849099 | D253 | Kreditbevis Global HY 15-25                                    | 3 | 0.000%  | 100.000% |
| SE0021309184 | D377 | Kreditbevis Europa High Yield 10-20% Kupong                    | 3 | 0.000%  | 100.000% |
| SE0022448114 | D592 | Kreditbevis Europa HY 10-20%, Kupong                           | 7 | 0.000%  | 100.000% |
| SE0022448221 | D625 | Kreditbevis Europa HY 10-20% Kupong                            | 7 | 0.000%  | 100.000% |
| XS2294167072 | C320 | Kreditbevis Global High Yield 10-15% EUR 2026                  | 6 | 0.000%  | 100.000% |
| XS2294167312 | C321 | Kreditbevis Global High Yield 10-15% GBP 2026                  | 6 | 0.000%  | 100.000% |
| XS2294175844 | C319 | Kreditbevis Global High Yield 10-15% EUR TRP 2026              | 2 | 0.000%  | 100.000% |
| XS2336008904 | C391 | C391 Kreditbevis 2nd to Default Basket EUR Cpn 2026            | 1 | 0.000%  | 100.000% |
| XS2368220286 | C453 | Kreditbevis 2nd to Default Basket Cpn 2026                     | 1 | 0.000%  | 100.000% |
| XS2401162198 | C478 | Kreditbevis 2nd to Default Basket Cpn USD 2026                 | 2 | 24.000% | 76.000%  |
| XS2436573773 | C601 | C601 Kreditbevis Europa High Yield 10-20 TRP EUR               | 2 | 0.000%  | 100.000% |
| XS2765617233 | D407 | D407 Kreditbevis Europa High Yield 10-17.5 Kupon               | 2 | 0.000%  | 100.000% |

## Annex 2

| ISIN         | Series Number | Name                                               | Number of Credit Events that have occurred | Adjusted Portfolio Loss | New Redemption amount per Principal Amount of the Notes |
|--------------|---------------|----------------------------------------------------|--------------------------------------------|-------------------------|---------------------------------------------------------|
| FI4000340013 | C040          | C040 Korkotodistus Intrum 1/2025                   | 1                                          | 24%                     | 76%                                                     |
| FI4000387170 | C766          | C766 Korkotodistus Intrum 7/2027                   | 1                                          | 24%                     | 76%                                                     |
| FI4000551569 | D371          | D371 Korkotodistus Intrum Kiinteä Kuponki USD 2028 | 1                                          | 24%                     | 76%                                                     |
| FI4000551577 | D372          | D372 Korkotodistus Intrum Kiinteä Kuponki 2029     | 1                                          | 24%                     | 76%                                                     |
| SE0013233962 | C124          | Fasträntebevis Intrum 3, FRB                       | 1                                          | 24%                     | 76%                                                     |
| SE0015505110 | C374          | Fasträntebevis Intrum 4, FRB                       | 1                                          | 24%                     | 76%                                                     |
| SE0016274799 | C472          | Fasträntebevis Intrum 5, FRB                       | 1                                          | 24%                     | 76%                                                     |
| SE0017858491 | C722          | NDA Intrum CLN 2681                                | 1                                          | 24%                     | 76%                                                     |
| SE0017858525 | C732          | Kreditbevis Intrum 1                               | 1                                          | 24%                     | 76%                                                     |
| SE0017858624 | C743          | Fasträntebevis Intrum 6, FRB                       | 1                                          | 24%                     | 76%                                                     |
| SE0017858673 | C751          | NDA Intrum CLN 2694                                | 1                                          | 24%                     | 76%                                                     |
| SE0017858806 | C770          | NDA Intrum CLN 2714                                | 1                                          | 24%                     | 76%                                                     |
| SE0018533614 | C796          | Kreditbevis Intrum 2                               | 1                                          | 24%                     | 76%                                                     |
| SE0018533655 | C804          | NDA Intrum CLN 2737                                | 1                                          | 24%                     | 76%                                                     |
| SE0018533804 | C835          | NDA Intrum CLN 2761                                | 1                                          | 24%                     | 76%                                                     |
| SE0018533887 | C843          | Fasträntebevis Intrum 7, FRB                       | 1                                          | 24%                     | 76%                                                     |
| SE0019019779 | C881          | NDA INTRUM CLN 2786                                | 1                                          | 24%                     | 76%                                                     |
| SE0019019878 | C899          | INTRUM 4Y FRB                                      | 1                                          | 24%                     | 76%                                                     |
| SE0019019977 | C921          | INTRUM CLN                                         | 1                                          | 24%                     | 76%                                                     |
| SE0019020066 | C942          | Fasträntebevis INTRUM 3Y, FRB                      | 1                                          | 24%                     | 76%                                                     |
| SE0019020116 | C947          | Fasträntebevis Intrum PP                           | 1                                          | 24%                     | 76%                                                     |
| SE0019020223 | C973          | NDA INTRUM CLN 2827                                | 1                                          | 24%                     | 76%                                                     |
| SE0019762600 | C992          | Räntebevis INTRUM, RB                              | 1                                          | 24%                     | 76%                                                     |
| SE0019762758 | D032          | Kreditbevis Intrum PP                              | 1                                          | 24%                     | 76%                                                     |
| SE0019762766 | D033          | NDA INTRUM CLN 2852                                | 1                                          | 24%                     | 76%                                                     |
| SE0019762840 | D051          | Fasträntebevis Intrum 8, FRB                       | 1                                          | 24%                     | 76%                                                     |
| SE0020180305 | D086          | INTRUM CLN 3 ÅR                                    | 1                                          | 24%                     | 76%                                                     |
| SE0020180321 | D088          | INTRUM CLN 6Y 2877                                 | 1                                          | 24%                     | 76%                                                     |
| SE0020180388 | D104          | RBFIX Intrum                                       | 1                                          | 24%                     | 76%                                                     |
| SE0020180511 | D130          | INTRUM CLN                                         | 1                                          | 24%                     | 76%                                                     |
| SE0020180529 | D131          | INTRUM CLN 6Y                                      | 1                                          | 24%                     | 76%                                                     |
| SE0020180636 | D162          | Intrum CLN 3Y 2918                                 | 1                                          | 24%                     | 76%                                                     |
| SE0020180669 | D167          | Intrum CLN 2917                                    | 1                                          | 24%                     | 76%                                                     |
| SE0020180685 | D173          | INTRUM CLN 1.37Y, PP                               | 1                                          | 24%                     | 76%                                                     |
| SE0020180776 | D203          | CLN INTRUM 2940                                    | 1                                          | 24%                     | 76%                                                     |
| SE0020848885 | D206          | INTRUM CLN 2943                                    | 1                                          | 24%                     | 76%                                                     |
| SE0020848901 | D208          | INTRUM CLN 3Y 2942                                 | 1                                          | 24%                     | 76%                                                     |
| SE0020848919 | D230          | Fasträntebevis Intrum 9, FRB                       | 1                                          | 24%                     | 76%                                                     |
| SE0020849123 | D263          | NDA CLN Intrum 6Y 2963                             | 1                                          | 24%                     | 76%                                                     |

|              |      |                               |   |     |     |
|--------------|------|-------------------------------|---|-----|-----|
| SE0020849131 | D264 | INTRUM 3Y 2962                | 1 | 24% | 76% |
| SE0020849248 | D294 | NDA Intrum 2983               | 1 | 24% | 76% |
| SE0020849305 | D318 | NDA Intrum 2997               | 1 | 24% | 76% |
| SE0020849370 | D339 | RBFIX Intrum II               | 1 | 24% | 76% |
| SE0021309036 | D349 | FRB INTRUM 10                 | 1 | 24% | 76% |
| SE0021309119 | D360 | NDA Intrum 3006               | 1 | 24% | 76% |
| SE0021309135 | D363 | NDA Intrum CLN 3010           | 1 | 24% | 76% |
| SE0021309259 | D384 | RB INTRUM 2                   | 1 | 24% | 76% |
| SE0021309366 | D395 | NDA NBF D395                  | 1 | 24% | 76% |
| XS2489647748 | C740 | Fasträntebevis Intrum PP, FRB | 1 | 24% | 76% |