

**Notice**

**Nordea Bank Abp**

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**ISSUANCE**

**by**

**Nordea Bank Abp**

**of**

**instruments listed in Annex 1 and Annex 2  
Issued pursuant to the Structured Note Programme (the “Notes”)**

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**Credit Event Notice**

On 11/10/2019 ISDA’s (International Swaps and Derivatives Association, Inc.) Determination Committee resolved that a Bankruptcy Credit Event has occurred in relation to the Reference Entity Thomas Cook Group plc.

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 Thomas Cook Group plc, which is a Reference Entity in the Notes.

The Credit Event determination date is 23/09/2019.

As the Credit Event related to Thomas Cook Group plc 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. More information regarding the Notes where the Market Recovery Value is Applicable will be published as soon as the Market Recovery Value has been determined, 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 redemption amount and the amount on which the interest is calculated (if any), reference is made to the Final Terms for the respective Notes.

21 October 2019

Nordea Bank Abp

## Annex 1

ISIN	Loan number	Number of Credit Events that have occurred	New redemption amount and the amount on which the interest is calculated (if any)
DK0030425020	B809	4	100.00%
DK0030426507	B812	4	142.10%
DK0030446299	C003	1	143.21%
FI4000236989	B701	4	94.67%
FI4000237128	B740	4	145.00%
FI4000237136	B742	4	166.66%
FI4000237144	B743	4	170.00%
FI4000237268	B761	4	311.08%
FI4000237300	B766	4	100.00%
FI4000237359	B774	4	160.00%
FI4000237409	B785	4	150.00%
FI4000237524	B820	4	140.00%
FI4000237540	B822	4	100.00%
FI4000339130	B846	3	100.00%
FI4000339148	B847	3	100.00%
FI4000339171	B850	3	185.70%
FI4000339189	B851	3	175.80%
FI4000339197	B853	3	144.83%
FI4000339239	B873	3	144.83%
FI4000339262	B876	3	100.00%
FI4000339346	B893	3	96.00%
FI4000339361	B895	3	100.00%
FI4000339379	B896	3	149.00%
FI4000339635	B947	1	98.67%
FI4000339643	B948	1	100.00%
FI4000339650	B949	1	135.00%
FI4000339668	B950	1	140.97%
NO0010817174	B726	4	100.00%
NO0010821366	B759	4	100.00%

NO0010828122	B803	4	100.00%
NO0010835572	B864	3	100.00%
NO0010835580	B865	3	169.30%
NO0010840333	B920	3	100.00%
NO0010860497	C024	1	100.00%
SE0010324558	B668	4	100.00%
SE0010324574	B676	4	125.00%
SE0010324772	B727	4	100.00%
SE0010324954	B778	4	100.00%
SE0010324962	B779	4	100.00%
SE0011308428	B816	4	100.00%
SE0011308501	B837	3	100.00%
SE0011308568	B857	3	100.00%
SE0011308709	B916	3	100.00%
SE0011308790	B933	2	97.30%
SE0012257244	B983	1	100.00%
SE0012257293	B991	1	100.00%
SE0012257343	B998	1	100.00%
SE0012257434	C016	1	100.00%
XS1700478347	B653	4	100.00%
XS1700482372	B654	4	129.72%
XS1704849915	B669	4	100.00%
XS1706865869	B674	4	100.00%
XS1708198889	B673	4	128.62%
XS1854106330	B810	4	100.00%

## Annex 2

ISIN	Loan number	Number of Credit Events that have occurred
FI4000237458	B793	1
FI4000339759	B969	1
SE0009554389	B652	1