

**Notice**

**Nordea Bank Abp**

---

**ISSUANCE**

**by**

**Nordea Bank Abp**

**of**

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

---

**Credit Event Notice**

On 02/04/2020 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 Whiting Petroleum Corporation.

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 Whiting Petroleum Corporation, which is a Reference Entity in the Notes.

The Credit Event determination date is 01/04/2020.

As the Credit Event related to Whiting Petroleum Corporation 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. More information regarding the Notes where the Market Recovery Value is Applicable and the redemption amount will be affected 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.

14 April 2020

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                                       | 8                                          | 139.20%                                                                           |
| DK0030430889 | B866        | Kreditbevis USA High Yield Interval 2024                                       | 5                                          | 169.09%                                                                           |
| FI4000149893 | B183        | B183 Erillislaina CDX NA HY s25 Tranche 0-35 %                                 | 9                                          | 193.14%                                                                           |
| FI4000149901 | B195        | B195 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Tuotto Ekstra USD      | 9                                          | 180.00%                                                                           |
| FI4000149919 | B188        | B188 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Ekstra         | 9                                          | 100.00%                                                                           |
| FI4000149927 | B194        | B194 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Tuotto Ekstra          | 9                                          | 162.00%                                                                           |
| FI4000149943 | B201        | B201 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Tuotto Ekstra NOK      | 9                                          | 177.00%                                                                           |
| FI4000149950 | B202        | B202 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Ekstra UB      | 9                                          | 100.00%                                                                           |
| FI4000176821 | B231        | B231 Korkotodistus Pohjois-Amerikka High Yield 1/2021                          | 9                                          | 91.00%                                                                            |
| FI4000176847 | B233        | B233 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Tuotto 15-35 % Ekstra  | 9                                          | 175.00%                                                                           |
| FI4000176854 | B234        | B234 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki 15-35 % Ekstra | 9                                          | 100.00%                                                                           |
| FI4000176920 | B248        | B248 Luottotodistus Pohjois-Amerikka Maltti USD                                | 9                                          | 118.00%                                                                           |
| FI4000176953 | B272        | B272 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Tuotto 15-35 % Ekstra  | 9                                          | 170.00%                                                                           |
| FI4000177043 | B298        | B298 Korkotodistus Pohjois-Amerikka High Yield 7/2021                          | 8                                          | 92.00%                                                                            |
| FI4000177100 | B310        | B310 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Tuotto 15-35 % Ekstra  | 8                                          | 155.00%                                                                           |
| FI4000177183 | B333        | B333 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Tuotto Ekstra          | 8                                          | 135.00%                                                                           |
| FI4000177191 | B337        | B337 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Ekstra         | 8                                          | 100.00%                                                                           |
| FI4000177225 | B353        | B353 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Ekstra         | 8                                          | 100.00%                                                                           |
| FI4000177266 | B375        | B375 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Tuotto Ekstra USD      | 8                                          | 150.00%                                                                           |
| FI4000177290 | B382        | B382 Erillislaina Yrityskori Amerikka III/2016                                 | 8                                          | 100.00%                                                                           |
| FI4000177373 | B415        | B415 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Ekstra         | 8                                          | 100.00%                                                                           |
| FI4000177498 | B467        | B467 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Ekstra         | 9                                          | 100.00%                                                                           |
| FI4000177506 | B469        | B469 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Ekstra         | 9                                          | 100.00%                                                                           |
| FI4000177514 | B470        | B470 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Tuotto 15-35 % Ekstra  | 9                                          | 161.00%                                                                           |
| FI4000177571 | B486        | B486 Korkotodistus Pohjois-Amerikka High Yield 1/2022                          | 8                                          | 91.92%                                                                            |
| FI4000236617 | B577        | B577 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Ekstra         | 7                                          | 100.00%                                                                           |
| FI4000236674 | B589        | B589 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko                  | 7                                          | 165.00%                                                                           |
| FI4000236690 | B591        | B591 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko                  | 7                                          | 141.00%                                                                           |

|              |      |                                                                          |   |         |
|--------------|------|--------------------------------------------------------------------------|---|---------|
| FI4000236716 | B610 | B610 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu       | 7 | 178.00% |
| FI4000236757 | B622 | B622 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu USD   | 7 | 200.00% |
| FI4000236765 | B623 | B623 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Korko Vipu       | 7 | 100.00% |
| FI4000236799 | B642 | B642 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu NOK   | 7 | 142.00% |
| FI4000236815 | B647 | B647 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Korko Vipu USD   | 6 | 100.00% |
| FI4000236823 | B648 | B648 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu       | 6 | 130.00% |
| FI4000236831 | B649 | B649 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu       | 6 | 190.00% |
| FI4000236849 | B650 | B650 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu USD   | 6 | 220.00% |
| FI4000236856 | B661 | B661 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu       | 6 | 135.00% |
| FI4000236864 | B662 | B662 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu NOK   | 6 | 140.00% |
| FI4000236872 | B667 | B667 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu USD   | 6 | 134.00% |
| FI4000236914 | B681 | B681 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu USD   | 6 | 220.00% |
| FI4000236922 | B682 | B682 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu USD   | 6 | 190.00% |
| FI4000236948 | B685 | B685 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Vipu     | 6 | 100.00% |
| FI4000236955 | B690 | B690 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Vipu     | 6 | 100.00% |
| FI4000236963 | B693 | B693 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu USD   | 6 | 159.00% |
| FI4000236971 | B700 | B700 Korkotodistus Pohjois-Amerikka High Yield 1-2023                    | 6 | 94.00%  |
| FI4000237037 | B712 | B712 Luottotodistus Pohjois-Amerikka High Yield Ekstra NOK               | 6 | 184.50% |
| FI4000237045 | B714 | B714 Luottotodistus Pohjois-Amerikka High Yield Kertyvä Korko Vipu USD   | 6 | 190.00% |
| FI4000237052 | B715 | B715 Luottotodistus Phjois-Amerikka High Yield                           | 6 | 100.00% |
| FI4000237060 | B717 | B717 Luottotodistus Pohjois-Amerikka High Yield Kiinteä Kuponki Vipu NOK | 6 | 100.00% |
| FI4000237086 | B730 | B730 Luottotodistus USA High Yield Ekstra                                | 6 | 100.00% |
| FI4000237169 | B747 | B747 Luottotodistus USA High Yield Kertyvä Korko Vipu                    | 6 | 195.00% |
| FI4000237177 | B748 | B748 Luottotodistus USA High Yield Kiinteä Korko Vipu                    | 6 | 100.00% |
| FI4000237185 | B749 | B749 Luottotodistus USA High Yield Kertyvä Korko Vipu USD                | 6 | 185.00% |
| FI4000237193 | B750 | B750 Luottotodistus USA High Yield Ekstra                                | 6 | 100.00% |
| FI4000237219 | B753 | B753 Luottotodistus USA High Yield Ekstra Kertyvä USD                    | 6 | 178.64% |
| FI4000237227 | B754 | B754 Luottotodistus USA High Yield Ekstra USD                            | 6 | 100.00% |
| FI4000237235 | B755 | B755 Luottotodistus USA High Yield Ekstra EUR                            | 6 | 100.00% |
| FI4000237243 | B756 | B756 Luottotodistus USA High Yield Ekstra Kertyvä                        | 6 | 170.00% |
| FI4000237250 | B760 | B760 Luottotodistus USA High Yield Ekstra Kertyvä                        | 6 | 180.00% |
| FI4000237326 | B770 | B770 Luottotodistus USA High Yield Ekstra Kertyvä                        | 6 | 600.00% |

|              |      |                                                                  |   |         |
|--------------|------|------------------------------------------------------------------|---|---------|
| FI4000237334 | B771 | B771 Luottotodistus USA High Yield Ekstra Kertyvä                | 6 | 148.50% |
| FI4000237342 | B769 | B769 Luottotodistus USA High Yield Ekstra Kertyvä                | 6 | 145.00% |
| FI4000237367 | B775 | B775 Luottotodistus USA High Yield Ekstra Kertyvä USD            | 6 | 180.00% |
| FI4000237474 | B795 | B795 Luottotodistus USA High Yield Ekstra                        | 6 | 100.00% |
| FI4000237565 | B825 | B825 Luottotodistus USA High Yield Ekstra Kertyvä                | 6 | 162.00% |
| FI4000339064 | B836 | B836 Luottotodistus USA High Yield Ekstra Kertyvä EUR            | 6 | 195.00% |
| FI4000339072 | B838 | B838 Luottotodistus USA High Yield Ekstra EUR                    | 6 | 100.00% |
| FI4000339106 | B843 | B843 Luottotodistus USA High Yield Ekstra EUR                    | 6 | 100.00% |
| FI4000339114 | B844 | B844 Luottotodistus USA High Yield Ekstra USD                    | 6 | 100.00% |
| FI4000339122 | B845 | B845 UB Yrityskori USA                                           | 6 | 195.00% |
| FI4000339155 | B848 | B848 Luottotodistus USA High Yield Ekstra Kertyvä NOK            | 6 | 168.45% |
| FI4000339163 | B849 | B849 Luottotodistus USA High Yield Ekstra Kertyvä USD            | 6 | 600.00% |
| FI4000339205 | B854 | B854 Luottotodistus USA High Yield Ekstra Kertyvä USD            | 6 | 176.00% |
| FI4000339221 | B870 | B870 Luottotodistus USA High Yield Ekstra Kertyvä                | 6 | 156.20% |
| FI4000339270 | B877 | B877 Luottotodistus USA High Yield Ekstra EUR                    | 5 | 100.00% |
| FI4000339296 | B882 | B882 Luottotodistus USA High Yield Ekstra Kertyvä USD            | 6 | 320.00% |
| FI4000339304 | B883 | B883 Luottotodistus USA High Yield Ekstra EUR                    | 6 | 100.00% |
| FI4000339312 | B885 | B885 Luottotodistus USA High Yield Ekstra EUR                    | 6 | 100.00% |
| FI4000339320 | B886 | B886 Luottotodistus Eurooppa High Yield Ekstra Kertyvä EUR       | 6 | 160.84% |
| FI4000339353 | B894 | B894 Korkotodistus USA High Yield Vaihtuva 1/2024                | 6 | 94.00%  |
| FI4000339387 | B897 | B897 Luottotodistus USA High Yield 15-35                         | 6 | 100.00% |
| FI4000339395 | B898 | B898 Luottotodistus USA High Yield 15-35 Kertyvä                 | 6 | 160.00% |
| FI4000339676 | B953 | B953 Luottotodistus USA High Yield 0-50 Kertyvä                  | 4 | 147.20% |
| FI4000339684 | B956 | B956 Korkotodistus USA High Yield 7/2024                         | 4 | 96.00%  |
| FI4000339692 | B957 | B957 Luottotodistus USA High Yield 15-35                         | 4 | 100.00% |
| FI4000339700 | B958 | B958 Luottotodistus USA High Yield 15-35 Kertyvä                 | 4 | 150.00% |
| FI4000339718 | B959 | B959 Luottotodistus USA HY 15-25 Market Rec Kertyvä USD          | 4 | 100.00% |
| FI4000339734 | B964 | B964 Luottotodistus USA High Yield Ekstra Kertyvä USD            | 4 | 733.33% |
| FI4000339791 | B980 | B980 Luottotodistus USA High Yield 15-25 Kertyvä                 | 4 | 168.00% |
| FI4000339841 | C006 | C006 Luottotodistus USA High Yield 15-35 Kertyvä NOK             | 4 | 160.00% |
| FI4000339866 | C014 | C014 Luottotodistus USA High Yield 15-25 Kertyvä Market Recovery | 4 | 128.00% |
| FI4000339874 | C018 | C018 Luottotodistus USA HY 10-20 Kertyvä Market Rec NOK          | 4 | 100.00% |
| FI4000339882 | C021 | C021 Luottotodistus USA HY 15-25 Kertyvä Market Rec NOK          | 4 | 100.00% |

|              |      |                                                                         |   |         |
|--------------|------|-------------------------------------------------------------------------|---|---------|
| FI4000384326 | C049 | C049 Luottotodistus USA High Yield 15-35                                | 3 | 100.00% |
| FI4000384334 | C050 | C050 Luottotodistus USA High Yield 15-35 Kertyvä                        | 3 | 140.00% |
| FI4000384375 | C062 | C062 Luottotodistus USA High Yield 10-20 Market Rec Kertyvä USD         | 3 | 175.00% |
| FI4000384383 | C064 | C064 Luottotodistus USA High Yield 10-20 Market Rec Kertyvä NOK         | 3 | 176.00% |
| FI4000384391 | C065 | C065 Luottotodistus USA High Yield 15-20 Market Rec Kertyvä USD         | 3 | 150.00% |
| FI4000384417 | C069 | C069 Luottotodistus USA High Yield 10-20 Market Rec Kertyvä EUR         | 3 | 161.00% |
| FI4000384433 | C071 | C071 Luottotodistus USA High Yield Kuponki 10-20 Market Recovery 1/2025 | 3 | 100.00% |
| FI4000384441 | C072 | C072 Luottotodistus USA High Yield 15-20 Market Rec Kertyvä NOK         | 3 | 152.60% |
| FI4000384474 | C079 | C079 Luottotodistus USA High Yield Kertyvä 15-20 Market Recovery EUR    | 3 | 130.00% |
| FI4000384532 | C106 | C106 Luottotodistus USA High Yield 10-20 Kertyvä                        | 3 | 135.00% |
| FI4000384557 | C111 | C111 Luottotodistus Global High Yield 5-20 Market Recovery Kertyvä      | 3 | 150.00% |
| FI4000384573 | C114 | C114 Luottotodistus USA High Yield 10-20 Market Rec Kertyvä USD         | 3 | 145.00% |
| FI4000384581 | C117 | C117 CLN Global HY 10-15 1/25 EUR                                       | 3 | 100.00% |
| FI4000384607 | C121 | C121 Luottotodistus Global HY Kertyvä 10-15 Market Rec EUR              | 3 | 165.00% |
| FI4000384649 | C133 | C133 Luottotodistus USA High Yield 15-25 Kertyvä 1/2025                 | 3 | 175.50% |
| FI4000384664 | C140 | C140 Luottotodistus USA HY 10-20 Market Rec Kertyvä USD                 | 3 | 178.00% |
| FI4000384672 | C147 | C147 Luottotodistus USA High Yield 15-25 Kertyvä USD 1/2025             | 3 | 190.00% |
| FI4000384706 | C141 | C141 Luottotodistus USA High Yield 10-20 Market Rec Kertyvä EUR         | 3 | 162.00% |
| FI4000384722 | C150 | C150 Luottotodistus USA High Yield 10-20 Market Rec EUR 1/2025          | 3 | 100.00% |
| FI4000384730 | C149 | C149 Luottotodistus USA High Yield 15-35 Kertyvä 1/2025                 | 3 | 146.00% |
| FI4000384748 | C148 | C148 Luottotodistus USA High Yield 15-25 EUR 1/2025                     | 3 | 100.00% |
| FI4000384797 | C155 | C155 Luottotodistus USA HY 10-20 Market Rec Kertyvä NOK 1/2025          | 3 | 171.00% |
| FI4000384805 | C157 | C157 Luottotodistus USA HY 10-25 TRP USD 1/2025                         | 3 | 345.00% |
| FI4000384821 | C160 | C160 Luottotodistus USA High Yield 22-37 Cpn EUR 1/2025                 | 3 | 100.00% |
| FI4000384896 | C184 | C184 Luottotodistus USA High Yield 15-35 7/2025                         | 1 | 100.00% |
| FI4000384904 | C185 | C185 Luottotodistus USA High Yield 15-35 Kertyvä 7/2025                 | 1 | 175.00% |
| NO0010748577 | B172 | RC253 - Nordea Kredittbevis Nord-Amerika High Yield II                  | 9 | 100.00% |
| NO0010763592 | B331 | RC266 - Nordea PP Kredittbevis Nord-Amerika High Yield III              | 8 | 100.00% |
| NO0010777808 | B457 | RC280 – Nordea Kredittbevis Nord-Amerika High Yield IV                  | 9 | 100.00% |
| NO0010792385 | B583 | RC289 - Nordea PP Kredittbevis Nord-Amerika High Yield V                | 7 | 100.00% |
| NO0010792922 | B594 | RC294 - Nordea Kredittbevis Nord-Amerika High Yield VI                  | 7 | 100.00% |
| NO0010802234 | B630 | RC 296 - Nordea Kreditbevis Nord-Amerika High Yield VII                 | 7 | 100.00% |

|              |      |                                                              |   |         |
|--------------|------|--------------------------------------------------------------|---|---------|
| NO0010809163 | B660 | RC300 - Nordea Kredittbevis Nord-Amerika High Yield VIII     | 6 | 100.00% |
| NO0010828114 | B802 | RC307 - Nordea Kredittbevis Nord-Amerika High Yield 15-35 IX | 6 | 100.00% |
| NO0010835564 | B863 | RC312 - Nordea Kredittbevis Nord-Amerika High Yield 14-34 X  | 5 | 100.00% |
| NO0010835929 | B867 | PP11 - Nordea Kreditbevis Nord-Amerika High Yield 14-24 I    | 5 | 100.00% |
| NO0010840341 | B921 | RC318 - Nordea Kredittbevis Nord-Amerika High Yield 13-33 XI | 4 | 100.00% |
| NO0010860505 | C025 | PP17 - Nordea Kredittbevis Nord-Amerika High Yield 14-34 XII | 3 | 100.00% |
| NO0010865595 | C066 | RC329 Nordea Kredittbevis Nord-Amerika High Yield 15-35 XIII | 3 | 100.00% |
| NO0010865603 | C067 | PP19 - Nordea Kredittbevis Nord-Amerika High Yield 25-35 II  | 3 | 100.00% |
| NO0010876295 | C137 | PP23 Nordea Kredittbevis Nord-Amerika High Yield 13-33 XIV   | 1 | 100.00% |
| SE0006992889 | B128 | Fasträntebevis Index USA High Yield, FRB                     | 9 | 91.00%  |
| SE0006992921 | B137 | Kreditbevis USA High Yield Buffert, PB 17                    | 9 | 100.00% |
| SE0007665385 | B150 | Kreditbevis USA HY15-100%, fixed coupon                      | 9 | 100.00% |
| SE0007981980 | B358 | Fasträntebevis Index USA High Yield2, FRB                    | 8 | 92.00%  |
| SE0008587216 | B409 | Kreditbevis USA High Yield Buffert, Mega                     | 8 | 100.00% |
| SE0008587281 | B431 | Kreditbevis USA High Yield Buffert, Mega                     | 9 | 100.00% |
| SE0008587307 | B432 | Kreditbevis USA High Yield Buffert, PP                       | 9 | 100.00% |
| SE0008587398 | B447 | Kreditbevis USA High Yield Buffert, PB 22                    | 9 | 151.00% |
| SE0009554116 | B555 | Fasträntebevis Index USA High Yield3, FRB                    | 7 | 93.00%  |
| SE0009554330 | B641 | Kreditbevis USA High Yield Buffert, PB 25                    | 6 | 144.40% |
| SE0010324517 | B657 | Kreditbevis USA High Yield Buffert                           | 6 | 100.00% |
| SE0010324541 | B665 | Kreditbevis USA High Yield Buffert                           | 6 | 100.00% |
| SE0010324566 | B675 | Kreditbevis USA High Yield Buffert, PP                       | 6 | 138.00% |
| SE0010324590 | B696 | Kreditbevis USA High Yield Buffert, Tailor Made              | 6 | 100.00% |
| SE0010324608 | B697 | Kreditbevis USA High Yield, Tailor Made                      | 6 | 165.71% |
| SE0010324715 | B721 | Kreditbevis USA High Yield Buffert, Tailor Made              | 6 | 100.00% |
| SE0010324731 | B723 | Kreditbevis USA High Yield, PB 27                            | 6 | 198.86% |
| SE0010324749 | B724 | Kreditbevis USA High Yield Kupong med Buffert 25, PB 27      | 6 | 100.00% |
| SE0010324848 | B738 | Kreditbevis USA High Yield Kupong med Buffert 15, PB 27      | 6 | 100.00% |
| SE0011308345 | B787 | Kreditbevis USA High Yield Buffert                           | 6 | 100.00% |
| SE0011308386 | B799 | PB 28 Kreditbevis USA High Yield 15-35                       | 6 | 100.00% |
| SE0011308550 | B856 | PB 29 Kreditbevis USA HY 15/35                               | 5 | 160.89% |
| SE0011308717 | B917 | PB 30 Kreditbevis USA High Yield 15-35                       | 4 | 100.00% |
| SE0011308808 | B934 | Fasträntebevis Index USA High Yield, FRB                     | 4 | 95.92%  |
| SE0012257251 | B984 | 2010 KO US HY                                                | 4 | 100.00% |
| SE0012257301 | B992 | PB 31 Kreditbevis USA High Yield 15-35                       | 4 | 100.00% |
| SE0012257350 | B999 | 2035 KO US HY 15-25%                                         | 4 | 100.00% |

|              |      |                                        |   |         |
|--------------|------|----------------------------------------|---|---------|
| SE0012257442 | C017 | 2062 KO US HY                          | 4 | 100.00% |
| SE0012257483 | C030 | 2080 KO US HY 15-25%                   | 3 | 100.00% |
| SE0012257533 | C057 | PB 32 Kreditbevis USA High Yield 15-35 | 3 | 100.00% |
| SE0012257574 | C063 | 2110 Kreditbevis USA High Yield        | 3 | 100.00% |
| SE0013233996 | C131 | Kreditbevis USA High Yield 15-35 I     | 1 | 135.00% |
| XS1323607314 | B196 | Credit Accumulator 2021 USD            | 9 | 217.66% |
| XS1324532099 | B199 | Credit Accumulator 2021 SEK            | 9 | 192.40% |
| XS1324532768 | B200 | Credit Accumulator 2021 DKK            | 9 | 189.43% |
| XS1332635272 | B212 | Credit Accumulator 2021 NOK            | 9 | 198.58% |
| XS1339026863 | B229 | Kreditbevis USA HY15-35%, Accumulator  | 9 | 204.00% |
| XS1399288734 | B327 | U.S. High Yield 2021                   | 8 | 100.00% |
| XS1506585519 | B443 | U.S. High Yield 2022                   | 9 | 100.00% |
| XS1593277525 | B564 | U.S. High Yield USD II 2022            | 7 | 100.00% |
| XS1595811529 | B566 | U.S. Credit Accumulator SEK II 2022    | 7 | 145.92% |
| XS1595811792 | B567 | U.S. Credit Accumulator DKK 2022       | 7 | 141.35% |
| XS1595811875 | B568 | U.S. Credit Accumulator USD 2022       | 7 | 163.97% |
| XS1611165991 | B596 | U.S Credit Accumulator EUR 2022        | 7 | 126.44% |
| XS1611524395 | B597 | U.S. High Yield USD III 2022           | 7 | 100.00% |
| XS1611524981 | B599 | U.S. High Yield GBP 2022               | 7 | 100.00% |
| XS1611525871 | B595 | U.S. High Yield EUR 2022               | 7 | 100.00% |
| XS1622423264 | B605 | Kreditbevis USA 15-35% USD, PP         | 7 | 100.00% |
| XS1626163239 | B611 | U.S. Credit Accumulator SEK III 2022   | 7 | 124.50% |
| XS1629753150 | B614 | U.S Credit Accumulator EUR II 2022     | 7 | 123.20% |
| XS1637906451 | B626 | U.S Credit Accumulator GPB 2022, PP    | 7 | 126.35% |
| XS1639377198 | B619 | Kreditbevis USA 15-35% SEK, PP         | 7 | 100.00% |
| XS1708198707 | B672 | Kreditbevis USA High Yield, USD        | 6 | 158.74% |
| XS1719991892 | B687 | U.S. High Yield EUR 2023               | 6 | 100.00% |
| XS1725682899 | B691 | U.S. High Yield USD 2023               | 6 | 100.00% |
| XS1725684838 | B692 | U.S. High Yield II USD 2023            | 6 | 100.00% |
| XS1767051326 | B706 | U.S. High Yield 2023                   | 6 | 100.00% |
| XS1773645848 | B716 | U.S. High Yield EUR 2023 II            | 6 | 100.00% |
| XS1774668914 | B720 | Kreditbevis USA High Yield             | 6 | 100.00% |
| XS1810842192 | B757 | U.S. High Yield USD 2023 III           | 6 | 100.00% |
| XS1851310927 | B801 | U.S. High Yield EUR 2023 III           | 6 | 100.00% |
| XS1852574018 | B808 | U.S. High Yield 2023 II                | 6 | 100.00% |
| XS1989490278 | B994 | Kreditbevis USA High Yield USD         | 4 | 770.00% |

## Annex 2

| ISIN         | Loan number | Name                                                       | Number of Credit Events that have occurred |
|--------------|-------------|------------------------------------------------------------|--------------------------------------------|
| FI4000384656 | C134        | C134 Luottotodistus USA High Yield 0-10 Kertyvä USD 1/2025 | 3                                          |