

## **Notes linked to iTraxx Europé Crossover Index series 21, 22 and 23 issued by Svenska Handelsbanken AB (publ)**

On the 8 December 2015 the ISDA Determination Committee agreed that under the ISDA 2003 credit derivatives definitions a bankruptcy credit event occurred with respect to Abengoa S.A. and on the 11 December 2015 the ISDA Determination Committee agreed that under the ISDA 2014 credit derivatives definitions a failure to pay credit event occurred with respect to Abengoa S.A.

The Event Determination Date under ISDA 2014 Credit Derivatives Definitions has been set to the 10<sup>th</sup> December 2015 and under the ISDA 2003 Credit Derivatives Definitions to 27<sup>th</sup> November 2015.

Handelsbanken Capital Markets as Calculation Agent in the notes will make relevant adjustments to reflect the credit events.

Best regards

Handelsbanken Capital Markets