

Notes linked to Markit CDX North America High Yield Index series 24-34 issued by Svenska Handelsbanken AB (publ)

On the 18th of May 2020 the ISDA Determination Committee agreed that under the ISDA 2014 credit derivatives definitions a Bankruptcy Credit Event occurred with respect to J. C. Penney Company. Inc.

The Event Determination Date under ISDA 2014 Credit Derivatives Definitions has been set to the 15th of May 2020.

Handelsbanken Capital Markets is acting as the Calculation Agent and will make the relevant adjustments in the notes to reflect the credit event.

Best regards

Handelsbanken Capital Markets