

Status Report for DANSKE BANK DDBO FC24: Luottokorilaina Eurooppa XII

ISIN: FI4000219639

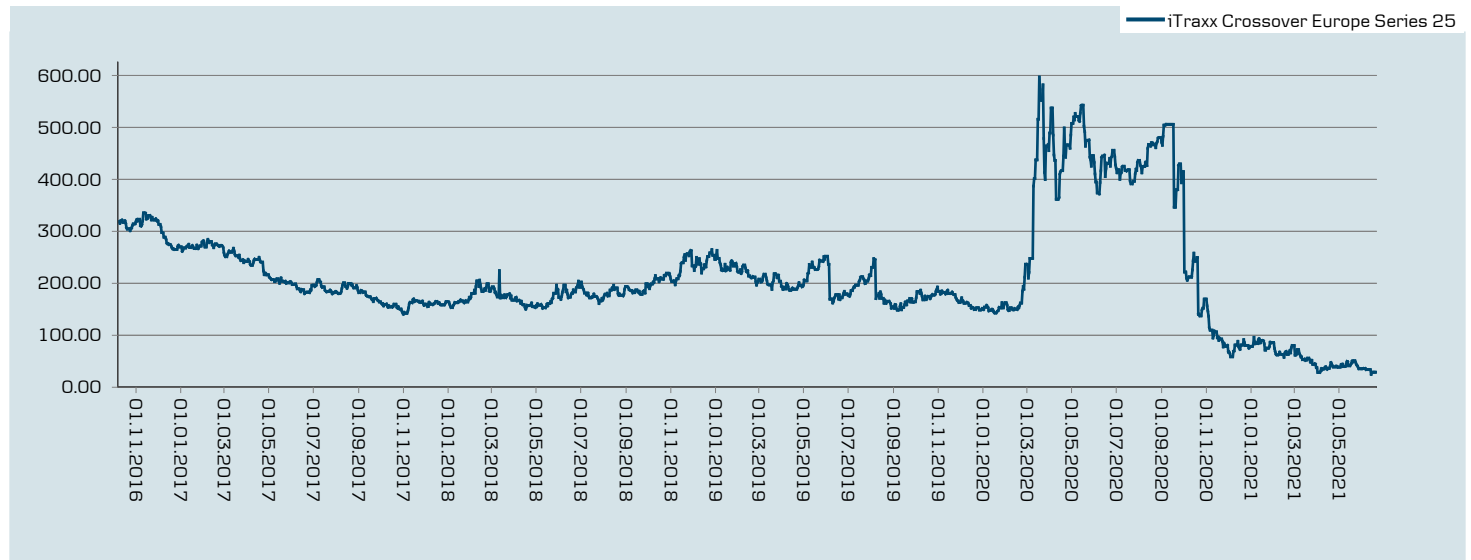
Buy-Back Price (21.06.2021): 92.32

Product Details

Description	Danske Bank Luottokorilaina Eurooppa XI on hajautetusti 75 eurooppalaisen high yield-yrityksen luottorisktiin sidottu, tuottohakuisille sijoittajille suunnattu ja korkeaa vuotuista tuottoa tavoitteleva ratkaisu.
Capital Repayment	The investment isn't capital protected. If credit event occur to one or more of the corresponding companies during the product's term the nominal amount will be reduced. This might incur the loss of part of the capital and any additional return. In addition the investment holds the risk of issuer's repayment ability.
Underlying	iTraxx Crossover Europe Series 25
Issue Date	07.10.2016
Redemption Date	15.07.2021
Annual Interest Rate	4.00% p.a.
Issue Price	100%
Issuer	Danske Bank A/S
Denomination	EUR
Coupon Payment Dates	Annual payments, starting on 09.07.2017 and ending on 09.07.2021, a total of 5 Payments.

Historical Performance

The index effects the performance of the product's secondary market price but does not influence product's return directly.



Interest

Period	Payment Date	Interest	Remaining Capital	Payable Interest Rate
1	10.07.2017	4.00%	100.00%	4.00%
2	09.07.2018	4.00%	100.00%	4.00%
3	09.07.2019	4.00%	97.33%	3.89%
4	09.07.2020	4.00%	96.00%	3.84%
5	09.07.2021	4.00%	90.66%*	3.63%*

* The situation at the reporting date, is subject to change.

Credit Events (summary)

Date	Name	Type of Default
01.10.2018	Astaldi SpA	Bankruptcy
16.05.2019	TOP GUN REALISATIONS 73 PLC (Senior Unsecured)	null
23.07.2019	Galapagos Holding SA	Restructuring
12.08.2020	Matalan Finance PLC	Bankruptcy
24.08.2020	HEMA BondCo I BV	null
28.09.2020	Pizzaexpress Financing 1 PLC	null
12.10.2020	Selecta Group BV	Bankruptcy

Status Report for DANSKE BANK DDBO FC24: Luottokorilaina Eurooppa XII
ISIN: FI4000219639
Buy-Back Price (21.06.2021): 92.32
Appendix A – iTraxx Crossover Europe Series 25

Company Name	Current Rating		Weight	Event
	S&P	Moody's		
Loxam SA (Subordinated)			1.33%	No
Matalan Finance PLC			0.00%	Bankruptcy 12.08.2020
Ardagh Packaging Finance PLC	CCC+		1.33%	No
Astaldi SpA			0.00%	Bankruptcy 01.10.2018
Beni Stabili SpA Societa di Investimento Immobiliare Quotata			1.33%	No
Boparan Finance PLC	B-		1.33%	No
J Sainsbury PLC			1.33%	No
Schaeffler Finance BV	BB+		1.33%	No
Selecta Group BV			0.00%	Bankruptcy 12.10.2020
ALTICE FRANCE (Senior Unsecured)	B		1.33%	No
Smurfit Kappa Acquisitions Unlimited Co	BB+	Ba1	1.33%	No
Cable & Wireless Ltd	BB-		1.33%	No
TOP GUN REALISATIONS 73 PLC (Senior Unsecured)			0.00%	FAILURE_TO_PAY 16.05.2019
Novafives SAS	B-		1.33%	No
Melia Hotels International SA			1.33%	No
Care UK Health and Social Care Plc (Subordinated)			1.33%	No
Casino Guichard Perrachon SA	B		1.33%	No
CMA CGM SA	B+		1.33%	No
CNH Industrial NV	BBB	Ba2	1.33%	No
ConvaTec Healthcare E SA			1.33%	No
Dry Mix Solutions Investissements SASU			1.33%	No
EDP Energias de Portugal SA	BBB-	Baa3	1.33%	No
Elis SA	BB		1.33%	No
Stellantis N.V. (Senior Unsecured)	BBB-	Ba3	1.33%	No
NXP BV	BBB	Ba1	1.33%	No
Financiere Quick SAS			1.33%	No
Galapagos Holding SA			0.00%	Restructuring 23.07.2019
Galp Energia SGPS SA			1.33%	No
Garfunkelux Holdco 2 SA	B+	Caa1	1.33%	No
Matterhorn Telecom Holding SA	B+		1.33%	No
Monitchem Holdco 3 SA	B-		1.33%	No
Hellenic Telecommunications Organization SA	BBB-		1.33%	No
PEUGEOT SA		Ba1	1.33%	No
Pizzaexpress Financing 1 PLC			0.00%	FAILURE_TO_PAY 28.09.2020
CECONOMY AG			1.33%	No
GKN HOLDINGS LTD (Senior Unsecured)	BBB-	Baa3	1.33%	No
Heidelbergcement AG	BBB-	Baa3	1.33%	No
HEMA BondCo I BV			0.00%	FAILURE_TO_PAY 24.08.2020
HOCHTIEF AG	BBB-		1.33%	No
Iceland Bondco PLC	B+	B2	1.33%	No
Stena AB	B+		1.33%	No
STMicroelectronics NV	BBB		1.33%	No
Stonegate Pub Company Financing PLC			1.33%	No
Stora Enso Oyj		Baa3	1.33%	No

Appendix A – iTraxx Crossover Europe Series 25

Company Name	Current Rating		Weight	Event
	S&P	Moody's		
Sunrise Communications Holdings SA			1.33%	No
Synlab Unsecured Bondco PLC	BB-	Caa1	1.33%	No
Techem AG			1.33%	No
Telecom Italia SpA	BB+	Ba1	1.33%	No
Tesco PLC	BBB-	Ba1	1.33%	No
Thyssenkrupp AG	BB-		1.33%	No
Trionista HoldCo GmbH			1.33%	No
Unitymedia GmbH		B3	1.33%	No
UPC Holding BV	BB-	B2	1.33%	No
UPM-Kymmene Oyj	BBB	Baa2	1.33%	No
Virgin Media Finance PLC	BB-		1.33%	No
British Airways PLC	BB		1.33%	No
Ineos Group Holdings SA	BB		1.33%	No
INTERNATIONAL GAME TECHNOLOGY PLC	BB	Ba2	1.33%	No
Jaguar Land Rover Automotive PLC	BB	Ba2	1.33%	No
LADBROKES CORAL GROUP LTD (Senior Unsecured)			1.33%	No
Vue International Bidco PLC	CCC+		1.33%	No
Wind Acquisition Finance SA			1.33%	No
Ziggo Bond Company B.V. (Senior Unsecured)	B		1.33%	No
Air France KLM SA			1.33%	No
Alstom SA		Baa2	1.33%	No
Altice Finco SA	B-	B3	1.33%	No
Anglo American PLC	BBB		1.33%	No
ArcelorMittal SA	BBB-		1.33%	No
Play Finance 1 SA			1.33%	No
Premier Foods Finance PLC	B		1.33%	No
Repsol SA	BBB	Baa2	1.33%	No
Rexel SA	BB		1.33%	No
Leonardo SpA	BB+	Ba1	1.33%	No
Lock Lower Holding AS			1.33%	No
Louis Dreyfus Company BV	BBB-		1.33%	No

Disclaimer

This report (or analysis) is based on sources believed by Danske Bank A/S to be correct and reliable. However, no guarantee, representation or warranty, expressed or implied, is made by Danske Bank A/S or any person as to the materialization, correctness, accuracy or completeness of the information, opinions, estimates and forecasts contained in the report. All rights reserved. This report is not intended to provide the basis of any investment or other evaluation and should not be considered as a recommendation by Danske Bank A/S that any recipient of this report should take any particular financial action. Each recipient contemplating any financial action should make its own independent investigation of the financial conditions and affairs, and its own appraisal of the financial product in question. None of the information supplied in this report constitutes an offer or invitation by or on behalf of Danske Bank A/S to any person to take any particular financial action. Any recipient should consult with their financial advisers and any other adviser they deem appropriate prior to taking any financial action.