

Statusrapport for Danske 08RZ S&P 500 Buffer 21/01-2021

Fondskode: XS2055749217

Opdateringsdato: 30-9-2020

Beskrivelse af produkt

DANSKE 08RZ S&P 500 Buffer 21/01-2021 er en aktieindekseret obligation i USD, hvor indfrielseskursen følger udviklingen i S&P 500 indekset. Er indekset ved udløb steget, medregnes 100% gange stigning i indfrielseskursen. Der er dog fastsat et loft på 10% for den del af stigningen, som medtages ved beregning af indfrielseskursen. Dvs. den maksimale indfrielseskurs er 110.00%. Er indekset faldet, men stadig over put-barrieren, er indfrielseskursen 100%. Er indekset under put-barrieren vil det faktiske fald indgå. Mindste indfrielseskurs er således 0. Ved beregning af kursudviklingen i indekset bliver der ikke korrigeret for ordinære dividender. Danske investorer har fuld valutakursrisiko på udviklingen i USD mod DKK.

Fakta

Fondskode	XS2055749217
Udsteder	Danske Bank A/S
Tegningskurs	100 - franko kurtag
Omkostninger	1.00 procent (0.78 procent p.a.)
Valuta	US dollar (USD)
Udløbsdato	21. januar 2021
Underliggende indeks	S&P 500 Indekset (SPX<Index> i Bloomberg)
Loft for indeksstigning	10%
Deltagelsesgrad op	100.00%
Deltagelsesgrad ned	100%, hvis indekset (indekseret) er faldet under put-barrieren, ellers 0%
Put-barriere	70.75%
Indeksniveau for Putbarriere	2,079.19
Min. Indfrielseskurs	0
Maks. Indfrielseskurs	110.00
Stykstørrelse	USD 2.000,-
Startværdi, dato	7. oktober 2019
Slutværdi, dato	7. januar 2021
Risikomærkning	Rød

Underliggende

Navn	Vægt	Startkurs	Kurs d.d.	Ændring
S&P 500 Indekset	100%	2,938.79	3,363.00	14.43%
Inkl. Deltagelse, Loft og Barriere				10.00%

Afkast til udløb	USD	USDDKK	DKK
Tegningsværdi pr. 7. oktober 2019	2,000.00	6.8006	13,601.20
Indfrielsesværdi ved uændret underliggende aktie	2,200.00	6.2308	13,707.76
Forrentning ved uændret underliggende aktie	10.00%		0.78%
Annualiseret forrentning ved udløb, uændret underliggende aktie	7.71%		0.61%

Afkast til dato	USD	USDDKK	DKK
Tegningsværdi pr. 7. oktober 2019	2,000.00	6.8006	13,601.20
Værdi pr. opdateringsdato	2,094.00	6.2308	13,047.30
Forrentning	4.70%		-4.07%
Annualiseret forrentning	4.79%		-4.15%

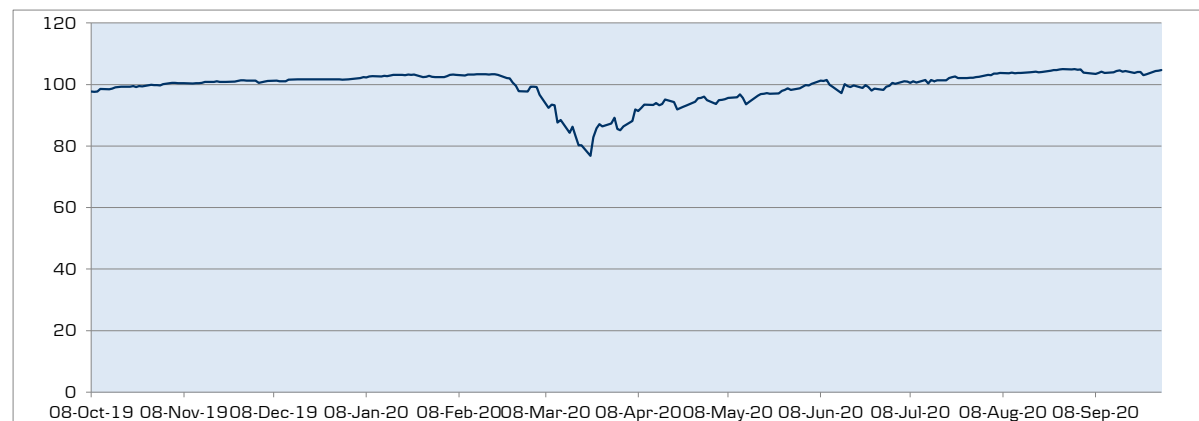
Værdiændring - underliggende indeks



Statusrapport for Danske 08RZ S&P 500 Buffer 21/01-2021

Fondskode: XS2055749217

Kurs på Danske 08RZ S&P 500 Buffer 21/01-2021 i sekundært marked



Valutakursudvikling



The "S&P 500 Index" is a product of S&P Dow Jones Indices LLC or its affiliates ("SPDJ"), and has been licensed for use by Danske Bank A/S. Standard & Poor's® and S&P® are registered trademarks of Standard & Poor's Financial Services LLC ("S&P") and Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"). The trademarks have been licensed to SPDJ and have been sublicensed for use for certain purposes by Danske Bank A/S. CRO008RZ is not sponsored, endorsed, sold or promoted by SPDJ, Dow Jones, S&P, any of their respective affiliates (collectively, "S&P Dow Jones Indices"). Neither S&P Dow Jones Indices make any representation or warranty, express or implied, to the owners of the CRO008RZ or any member of the public regarding the advisability of investing in securities generally or in CRO008RZ particularly or the ability of the S&P 500 Index to track general market performance. S&P Dow Jones Indices only relationship to Danske Bank A/S with respect to the S&P 500 Index is the licensing of the Index and certain trademarks, service marks and/or trade names of S&P Dow Jones Indices and/or its licensors. The S&P 500 Index is determined, composed and calculated by S&P Dow Jones Indices without regard to Danske Bank A/S or the CRO008RZ. S&P Dow Jones Indices have no obligation to take the needs of Danske Bank A/S or the owners of CRO008RZ into consideration in determining, composing or calculating the S&P 500 Index. Neither S&P Dow Jones Indices are responsible for and have not participated in the determination of the prices, and amount of CRO008RZ or the timing of the issuance or sale of CRO008RZ or in the determination or calculation of the equation by which CRO008RZ is to be converted into cash, surrendered or redeemed, as the case may be. S&P Dow Jones Indices have no obligation or liability in connection with the administration, marketing or trading of CRO008RZ. There is no assurance that investment products based on the S&P 500 Index will accurately track index performance or provide positive investment returns. S&P Dow Jones Indices LLC is not an investment advisor. Inclusion of a security within an index is not a recommendation by S&P Dow Jones Indices to buy, sell, or hold such security, nor is it considered to be investment advice.

NEITHER S&P DOW JONES INDICES NOR GUARANTEES THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE S&P 500 INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY DANSKE BANK A/S, OWNERS OF THE CRO008RZ, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P 500 INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND DANSKE BANK A/S, OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES.

Disclaimer

Nærværende rapport er udelukkende til orientering for aktuelle investorer i produktet, og er ikke et tilbud om eller en opfordring til at købe, sælge eller beholde omtalte produkt. Historisk afkast og prisudvikling er ikke en pålidelig indikator for fremtidigt afkast.

Du opfordres til at læse Basisprospekt, Tillæg til Basisprospekt, Final Terms, brochure og faktaark, og drøfte eventuelle dispositioner på baggrund af det samlede materiale, samt dine egne forventninger til markedsudviklingen, usikkerhedsfaktorer, bankens analyser m.m. med din investeringsrådgiver, inden du handler.

Danske Bank A/S, dets datterselskaber samt medarbejdere er, eller kan være, involveret i forretninger eller på anden måde have indirekte eller direkte interesse i investeringer (herunder derivater) i produktet og/eller i de underliggende aktiver.