

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

Fondskode: XS2055749217

Opdateringsdato: 30-10-2020

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	3,269.96	11.27%
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	6.3513	13,972.86
Forrentning ved uændret underliggende aktie	10.00%		2.73%
Annualiseret forrentning ved udløb, uændret underliggende aktie	7.71%		2.12%

Afkast til dato	USD	USDDKK	DKK
Tegningsværdi pr. 7. oktober 2019	2,000.00	6.8006	13,601.20
Værdi pr. opdateringsdato	2,090.80	6.3513	13,279.30
Forrentning	4.54%		-2.37%
Annualiseret forrentning	4.26%		-2.23%

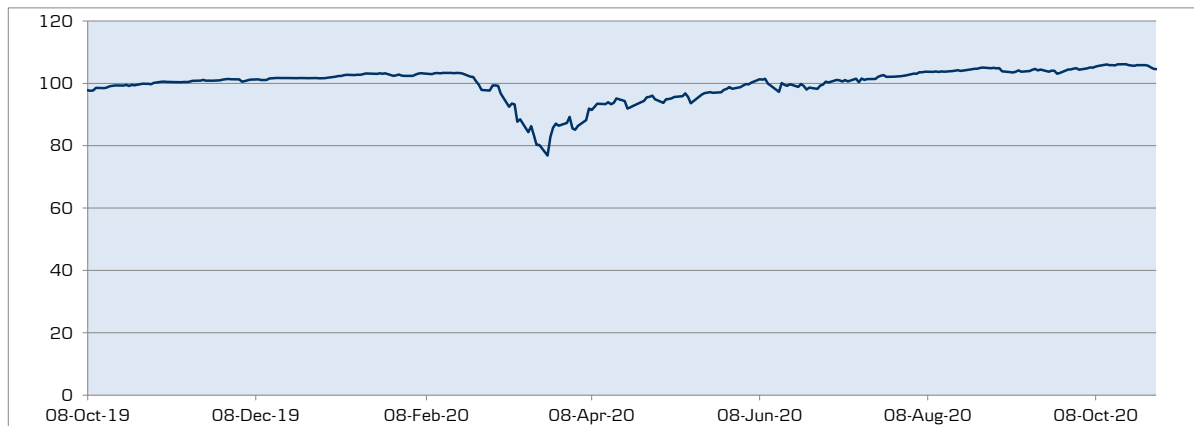
Værdiændring - underliggende indeks



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



Valutakursudvikling



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