

PRODUCT FACTSHEET
 REVERSE CONVERTIBLE BOND 6,3% AUTOMOBIL PROTECT AKTIENANLEIHE



ISIN : AT0000A26929 / WKN: RC0TC0
 INVESTMENT Product without Capital Protection
 Barrier Reverse Convertible Bonds

The product related information contained herein is exclusively for information purposes only, intended for current investors or in case these products are displayed further to an individual search. The information does not constitute a recommendation or an offer to buy or an invitation to make a respective offer in relation to any of the products described herein.

CHG. 1D -0.520 (-0.68%)	BID 74.53%	ASK 76.53%	LAST UPDATE Jul 14, 2020 17:59:36.461
BARRIER -	STRIKE EUR 100.00	MAX. RETURN P.A. 66.23%	INTEREST RATE P.A. 6.30%

KEY DATA

Underlying	6,3% Automobil Protect Aktienanleihe Basiswert
Underlying price (delayed)	-
Underlying date/time	-
Barrier	-
Barrier reached	yes (Barrier: EUR 55.00)
Observation barrier	Closing Price
Distance to barrier	-
Strike	EUR 100.00
Distance to strike	-36.35%
Interest rate total term	-
Fixed interest rate annually	6.30%
Accrued interest	Dirty (included in the price)
Max. return remaining term (%)	38.90%
Max. return p.a.	66.23%
Maturity date	Mar 08, 2021
Final valuation date	Mar 03, 2021
Issue date	Mar 08, 2019
Tradeable unit/nominal value	EUR 1,000
Multiplier	-
Expected market trend	sideways, bullish
Listing	Vienna, Frankfurt, Stuttgart
Product currency	EUR
Underlying currency	EUR
Settlement method	Cash settlement / Physical delivery
No. of shares	-
Taxation	Capital Gains Tax / Foreign Capital Gains Tax
Paid interest rate	6.30% on Mar 09, 2020

DESCRIPTION

The **6.3% Automobile Protect Reverse Convertible Bond** offers a fixed annual interest rate of 6.3% and is redeemed at 100% of the nominal value at the maturity date (March 2021), provided that the price of each of the three underlying shares (BMW AG, Daimler AG, Volkswagen AG preference share) always quoted above the respective **barrier of 55%** during the observation period (daily observation of the closing price).

In case the barrier is touched or undercut by at least one of the underlying shares and all of the underlying shares quote at or above their respective strike at the final valuation date, the product is also redeemed at 100% of the nominal value.

In case the barrier is touched or undercut by at least one of the underlying shares and at least one of the underlying shares quotes below its strike at the final valuation date, the predefined amount of the worst performing share (percentage performance from the starting value to the closing price at the final valuation date) will be delivered. Even if the barrier is touched or undercut investors do not participate in price increases of the underlying shares beyond the starting value.

The barrier has been touched by Daimler AG on March 12, 2020

More information: <https://www.rcb.at/?ISIN=AT0000A26929>

PRICE DEVELOPMENT SINCE ISSUE DATE



UNDERLYING 6,3% AUTOMOBIL PROTECT AKTIENANLEIHE BASISWERT - BASKET MEMBERS

NAME ISIN	CUR	START VALUE	BARR. PRICE	NUM. SHARES	CHG. % PREV. DAY	CHG. % START	LAST UPDATE
Volkswagen AG Vorzüge DE0007664039	EUR	149.94	82.47	136.41	6.67	-2.36% -9.02%	Jul 14, 2020 6:43 PM
BMW AG Stämme DE0005190003	EUR	73.09	40.20	57.82	13.68	-1.91% -20.89%	Jul 14, 2020 6:11 PM
Daimler AG DE0007100000	EUR	50.44	27.74	36.96	19.82	-0.94% -26.72%	Jul 14, 2020 6:11 PM

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