

PRODUCT FACTSHEET
 REVERSE CONVERTIBLE BOND 7,5 % DEUTSCHLAND PROTECT AKTIENANLEIHE



ISIN : AT0000A277V2 / WKN: RC0T38
 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 +0.640 (+0.94%)	BID 67.87%	ASK 69.87%	LAST UPDATE Aug 04, 2020 15:36:38.946
BARRIER -	STRIKE EUR 100.00	MAX. RETURN P.A. 79.82%	INTEREST RATE P.A. 7.50%

KEY DATA

Underlying	7,5 % Deutschland Protect Aktienanleihe
Underlying price (delayed)	-
Underlying date/time	-
Barrier	-
Barrier reached	yes (Barrier: EUR 59.00)
Observation barrier	Closing Price
Distance to barrier	-
Strike	EUR 100.00
Distance to strike	-51.06%
Interest rate total term	-
Fixed interest rate annually	7.50%
Accrued interest	Dirty (included in the price)
Max. return remaining term (%)	53.86%
Max. return p.a.	79.82%
Maturity date	Apr 30, 2021
Final valuation date	Apr 27, 2021
Issue date	Apr 30, 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	7.50% on Apr 30, 2020

DESCRIPTION

The **7.5% Germany Protect Reverse Convertible Bond** offers a fixed annual interest rate of 7.5%. At the maturity date (April 2021) the certificate is redeemed at 100% of the nominal value if the daily closing price of each underlying share (BASF SE, Daimler AG, SAP SE) always quoted above the respective barrier of 59% of the starting value during the observation period (daily observation).

In case the barrier is touched or undercut by at least one of the three underlying shares and the daily closing price of all shares is at or above the 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 three underlying shares and the closing price of at least one share 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 underlyings beyond the starting value.

The barrier has been touched by Daimler AG on March 09, 2020

More information: <https://www.rcb.at/?ISIN=AT0000A277V2>

PRICE DEVELOPMENT SINCE ISSUE DATE



UNDERLYING 7,5 % DEUTSCHLAND PROTECT AKTIENANLEIHE - BASKET MEMBERS

NAME ISIN	CUR	START VALUE	BARR.	PRICE	NUM. SHARES	CHG. % PREV. DAY	CHG. % START	LAST UPDATE
SAP SE DE0007164600	EUR	115.00	67.85	135.79	8.70	-1.45%	18.08%	Aug 04, 2020 5:55 PM
Daimler AG DE0007100000	EUR	58.14	34.30	40.01	17.20	2.55%	-31.19%	Aug 04, 2020 5:55 PM
BASF SE DE000BASF111	EUR	72.48	42.76	47.85	13.80	-1.09%	-33.98%	Aug 04, 2020 5:55 PM

CONTACT/INFORMATION

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