

PRODUCT FACTSHEET  
 REVERSE CONVERTIBLE BOND 6,75% DEUTSCHLAND AKTIENANLEIHE



ISIN : AT0000A2CEE6 / WKN: RC0WU7  
 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 <b>-0.110 (-0.15%)</b>	BID <b>74.34%</b>	ASK <b>76.34%</b>	LAST UPDATE <b>Aug 04, 2020 15:40:03.422</b>
BARRIER <b>-</b>	STRIKE <b>EUR 100.00</b>	MAX. RETURN P.A. <b>31.00%</b>	INTEREST RATE P.A. <b>6.75%</b>

**KEY DATA**

Underlying	6,75% Deutschland Aktienanleihe Basiswert
Underlying price (delayed)	-
Underlying date/time	-
Barrier	-
Barrier reached	<b>yes</b> (Barrier: EUR 55.00)
Observation barrier	Closing Price
Distance to barrier	-
Strike	EUR 100.00
Distance to strike	-28.12%
Interest rate total term	-
Fixed interest rate annually	6.75%
Accrued interest	Dirty (included in the price)
Max. return remaining term (%)	48.68%
Max. return p.a.	31.00%
Maturity date	Feb 17, 2022
Final valuation date	Feb 14, 2022
Issue date	Feb 17, 2020
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

**DESCRIPTION**

The **6.75% Germany Reverse Convertible Bond** is redeemed at 100% nominal value at the maturity date (February 2022), provided that, during the observation period, the closing price of each of the three underlying shares (Continental AG, E.ON SE and Munich Re AG) always quoted above the barrier of 55% of the strike (daily observation). The interest amount of 6.75% is paid out annually, regardless of the performance of the underlying shares. 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 will be delivered. If all three underlying shares quote at or above their strike at the final valuation date, the product is redeemed at 100% nominal value despite a barrier event. **The barrier has been touched by Continental AG on March 16, 2020**

More information: <https://www.rcb.at/?ISIN=AT0000A2CEE6>

**PRICE DEVELOPMENT SINCE ISSUE DATE**



**UNDERLYING 6,75% DEUTSCHLAND AKTIENANLEIHE BASISWERT - BASKET MEMBERS**

NAME ISIN	CUR	START VALUE	BARR.	PRICE	NUM. SHARES	CHG. % PREV. DAY	CHG. % START	LAST UPDATE
E.ON SE DE000ENAG999	EUR	11.10	6.11	9.97	90.06	-1.32%	-10.19%	Aug 04, 2020 5:55 PM
Münchener Rück Versicherung AG DE0008430026	EUR	282.30	155.26	231.40	3.54	-1.20%	-18.03%	Aug 04, 2020 5:35 PM
Continental AG DE0005439004	EUR	110.80	60.94	86.32	9.03	0.90%	-22.09%	Aug 04, 2020 5:55 PM

**CONTACT/INFORMATION**

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