

PRODUCT FACTSHEET
REVERSE CONVERTIBLE BOND 5,7% HEALTH CARE AKTIENANLEIHE



ISIN : AT0000A2CQC4 / WKN: RC0WXD
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 -0.720 (-0.73%)	BID 96.35%	ASK 98.35%	LAST UPDATE Jul 10, 2020 15:35:08.876
BARRIER EUR 59.00	STRIKE EUR 100.00	MAX. RETURN P.A. 8.05%	INTEREST RATE P.A. 5.70%

KEY DATA

Underlying	5,7% Health Care Aktienanleihe
Underlying price (delayed)	-
Underlying date/time	-
Barrier	EUR 59.00
Barrier reached	no
Observation barrier	Closing Price
Distance to barrier	43.56%
Strike	EUR 100.00
Distance to strike	4.34%
Interest rate total term	-
Fixed interest rate annually	5.70%
Accrued interest	Dirty (included in the price)
Max. return remaining term (%)	13.27%
Max. return p.a.	8.05%
Maturity date	Mar 09, 2022
Final valuation date	Mar 04, 2022
Issue date	Mar 09, 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 **5.7% Health Care Convertible Bond** is redeemed at 100% nominal value at the maturity date (March 2022), provided that, during the observation period, the closing price of each of the three underlying shares (Fresenius SE & Co. KGaA, Koninklijke Philips N.V. and Sanofi S.A.) always quoted above the barrier of 59% of the strike (daily observation). The interest amount of 5.7% 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.

More information: <https://www.rcb.at/?ISIN=AT0000A2CQC4>

PRICE DEVELOPMENT SINCE ISSUE DATE



UNDERLYING 5,7% HEALTH CARE AKTIENANLEIHE - BASKET MEMBERS

NAME ISIN	CUR	START VALUE	BARR.	PRICE	DIST. % TO BARR.	NUM. SHARES	CHG. % PREV. DAY	CHG. % START	LAST UPDATE
Koninklijke Philips NV NL0000009538	EUR	37.00	21.83	41.75	47.71%	27.03	-0.73%	12.84%	Jul 10, 2020 6:28 PM
Fresenius SE & Co KGaA DE0005785604	EUR	40.81	24.08	44.24	45.57%	24.50	-0.14%	8.40%	Jul 10, 2020 5:56 PM
Sanofi SA FR0000120578	EUR	85.06	50.19	89.04	43.64%	11.76	-0.40%	4.68%	Jul 10, 2020 6:44 PM

CONTACT/INFORMATION

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