

PRODUCT FACTSHEET
 REVERSE CONVERTIBLE BOND ZALANDO SE



ISIN : AT0000A2GTH8 / WKN: RC0Y19
 INVESTMENT Product without Capital Protection
 Reverse Convertible Bond

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 -0.320 (-0.30%)	BID 107.61%	ASK 108.69%	LAST UPDATE Jul 14, 2020 17:59:33.044
BARRIER -	STRIKE EUR 64.00	MAX. RETURN P.A. 14.77%	INTEREST RATE P.A. 27.07%

KEY DATA

Underlying	Zalando SE
Underlying price (delayed)	EUR 65.89
Underlying date/time	Jul 14, 2020 15:55:10.221
Strike	EUR 64.00
Distance to strike	2.87%
Interest rate total term	15.50%
Fixed interest rate annually	27.07%
Accrued interest	Dirty (included in the price)
Max. return remaining term (%)	6.27%
Max. return p.a.	14.77%
Maturity date	Dec 23, 2020
Final valuation date	Dec 18, 2020
Issue date	May 28, 2020
Tradeable unit/nominal value	EUR 1,000
Multiplier	15.625
Expected market trend	sideways, bullish
Listing	Vienna, Frankfurt, Stuttgart
Product currency	EUR
Underlying currency	EUR
Settlement method	Cash settlement / Physical delivery
No. of shares	15.62500
Taxation	Capital Gains Tax / Foreign Capital Gains Tax

DESCRIPTION

Standard Reverse Convertible Bonds have a fixed interest rate above the market level. The interest amount is paid out regardless of the performance of the underlying. Redemption at the end of the term depends on the performance of the underlying. If, at the final valuation date, the underlying closes at or above the strike, the Reverse Convertible Bond is redeemed at 100% of the nominal value.

If the closing price is below the strike, the investor obtains shares per nominal value in the amount predefined at the issue date. The difference to the integral number is paid out.

More information: <https://www.rcb.at/?ISIN=AT0000A2GTH8>

PRICE DEVELOPMENT SINCE ISSUE DATE



CONTACT/INFORMATION

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