

PRODUCT FACTSHEET  
REVERSE CONVERTIBLE BOND ZALANDO SE



ISIN : AT0000A2GSF4 / WKN: RC0Y2Y  
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>-0.350 (-0.31%)</b>	BID <b>110.29%</b>	ASK <b>111.40%</b>	LAST UPDATE <b>Jul 14, 2020 17:59:33.833</b>
BARRIER <b>EUR 51.00</b>	STRIKE <b>EUR 68.00</b>	MAX. RETURN P.A. <b>12.85%</b>	INTEREST RATE P.A. <b>30.56%</b>

#### KEY DATA

Underlying	Zalando SE
Underlying price (delayed)	EUR 65.89
Underlying date/time	Jul 14, 2020 15:55:10.221
Barrier	EUR 51.00
Barrier reached	no
Observation barrier	continuously
Distance to barrier	22.60%
Strike	EUR 68.00
Distance to strike	-3.20%
Interest rate total term	17.50%
Fixed interest rate annually	30.56%
Accrued interest	Dirty (included in the price)
Max. return remaining term (%)	5.48%
Max. return p.a.	12.85%
Maturity date	Dec 23, 2020
Final valuation date	Dec 18, 2020
Issue date	May 28, 2020
Tradeable unit/nominal value	EUR 1,000
Multiplier	14.70588
Expected market trend	sideways, bullish
Listing	Vienna, Frankfurt, Stuttgart
Product currency	EUR
Underlying currency	EUR
Settlement method	Cash settlement / Physical delivery
No. of shares	14.70588
Taxation	Capital Gains Tax / Foreign Capital Gains Tax

#### DESCRIPTION

Protect 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. Protect Reverse Convertible Bonds have a barrier which is set below the strike and is observed on a continuous basis. Redemption at the end of the term depends on the performance of the underlying. If the underlying, during the term, always quotes above the barrier, the Reverse Convertible Bond is redeemed at 100% of the nominal value.

In case the barrier is touched or undercut AND, at the final valuation date, 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=AT0000A2GSF4>

#### PRICE DEVELOPMENT SINCE ISSUE DATE



#### CONTACT/INFORMATION

E:	produkte@rcb.at
T:	+43-1-51520-484
RCB website	www.rcb.at