

PRODUCT FACTSHEET
REVERSE CONVERTIBLE BOND PZU SA



ISIN : AT0000A2J454 / WKN: RC0Y68
INVESTMENT Product without Capital Protection
Barrier Reverse Convertible Bonds

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CHG. 1D +31.270 (+3.82%)	BID PLN 843.790	ASK PLN 853.790	LAST UPDATE Oct 23, 2020 14:49:52.537
BARRIER PLN 19.24	STRIKE PLN 27.48	MAX. RETURN P.A. 11.89%	INTEREST RATE P.A. 2.83%

KEY DATA

Underlying	PZU SA
Underlying price (delayed)	PLN 22.52
Underlying date/time	Oct 23, 2020 15:23:26.543
Barrier	PLN 19.24
Barrier reached	no
Observation barrier	on the final valuation date
Distance to barrier	14.60%
Strike	PLN 27.48
Distance to strike	-22.00%
Interest rate total term	5.75%
Fixed interest rate annually	2.83%
Accrued interest	Dirty (included in the price)
Max. return remaining term (%)	23.86%
Max. return p.a.	11.89%
Maturity date	Sep 21, 2022
Final valuation date	Sep 16, 2022
Issue date	Sep 10, 2020
Tradeable unit/nominal value	1 unit
Multiplier	36.3901
Expected market trend	sideways, bullish
Listing	Warsaw
Product currency	PLN
Underlying currency	PLN
Settlement method	Cash settlement / Physical delivery
No. of shares	36.39010
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=AT0000A2J454>

PRICE DEVELOPMENT SINCE ISSUE DATE



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