

PRODUCT FACTSHEET
 REVERSE CONVERTIBLE BOND 6,5% DEUTSCHLAND PROTECT
 AKTIENANLEIHE 2



ISIN : AT0000A2BSW0 / WKN: RCOWE3
 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 -1.590 (-1.94%)	BID 79.74%	ASK 81.24%	LAST UPDATE Sep 18, 2020 15:35:40.551
BARRIER -	STRIKE EUR 100.00	MAX. RETURN P.A. 30.46%	INTEREST RATE P.A. 6.50%

KEY DATA

Underlying	6,5% Deutschland Protect Aktienanleihe 2
Underlying price (delayed)	-
Underlying date/time	-
Barrier	-
Barrier reached	yes (Barrier: EUR 59.00)
Observation barrier	Closing Price
Distance to barrier	-
Strike	EUR 100.00
Distance to strike	-24.54%
Interest rate total term	-
Fixed interest rate annually	6.50%
Accrued interest	Dirty (included in the price)
Max. return remaining term (%)	39.09%
Max. return p.a.	30.46%
Maturity date	Jan 10, 2022
Final valuation date	Jan 04, 2022
Issue date	Jan 09, 2020
Tradeable unit/nominal value	EUR 1,000
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 **6.5% Germany Protect Reverse Convertible Bond** is redeemed at 100% nominal value at the maturity date (January 2022), provided that, during the observation period, the closing price of each of the three underlying shares (Deutsche Telekom AG, Munich Re AG and Volkswagen AG Preferentials) always quoted above the barrier of 59% of the strike (daily observation). The interest amount of 6.5% 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 Volkswagen AG on March 16, 2020**

More information: <https://www.rcb.at/?ISIN=AT0000A2BSW0>

PRICE DEVELOPMENT SINCE ISSUE DATE



UNDERLYING 6,5% DEUTSCHLAND PROTECT AKTIENANLEIHE 2 - BASKET MEMBERS

NAME ISIN	CUR	START VALUE	BARR.	PRICE	NUM. SHARES	CHG. % PREV. DAY	CHG. % START	LAST UPDATE
Deutsche Telekom AG DE0005557508	EUR	14.55	8.58	15.02	68.74	-1.36%	3.28%	Sep 18, 2020 5:55 PM
Münchener Rück Versicherung AG DE0008430026	EUR	265.00	156.35	240.60	3.77	0.21%	-9.21%	Sep 18, 2020 5:35 PM
Volkswagen AG Vorzüge DE0007664039	EUR	176.82	104.32	142.14	5.66	-3.73%	-19.61%	Sep 18, 2020 5:55 PM

CONTACT/INFORMATION

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