

Prémiový dluhový cenný papír 7% S&P 500 Deep Barrier

ISIN: XS2581833121

Overview

Date: 2024/04/26 10:25:00

Bid	Ask
98.42	-

Difference	 -0.02% (-0.02)
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General attributes

Type of bond	Structured bonds and notes
Bond style	senior
Issuer type	financial institution
Country of issue	LU
Current coupon	7.000%
Coupon style	fix
Coupon payment date	2024/05/09
Coupon payment period	annually
Value date	2023/05/09
Maturity	2026/05/11
Repayment value	0.00
Currency	CZK
Nominal value	10,000
Accrued Interest	682.50
Investor tolerance	4 (scale 1-7)



The chart is composed of values which are the arithmetic average values of bid / ask (MID) from previous working day. Performances under 12 month have only little informative value. Information about previous performance does not guarantee future performance.

Source: Česká spořitelna, a. s.

Advantages

What does the PDCP 7% S&P 500 Deep Barrier offer?

- Possibility to gain an interesting total yield amounting to 21% in three years.
- Fixed yield of 7% p.a. is paid out annually regardless of the trend of the underlying index on fixed days i.e. as at 9 May until the maturity date or maturity date.
- Attractive 49% barrier level of the initial value (see Note 2) of the S&P 500 stock index.
- PDCP 7% S&P 500 Deep Barrier can be

Details you should be aware of

Please note that the target market of this investment instrument is listed below. If you do not meet any of the listed parameters, you may be outside the specified target market!

The target market defines the set of investors (retail clients) for whom the investment product is intended.

This investment product is intended for investors who:

- have sufficient knowledge and/or

automatically paid out early already after the first year of its duration or next year, provided that the S&P 500 stock index at the observation date is at or above the currently valid barrier for early repayment. The last annual yield is paid out at the early maturity date.

- Barrier for automatic early repayment is decreasing over in time: 100% (after a year), 90% (after two years).
- PDCP 7% S&P 500 Deep Barrier is issued in Czech crowns and the investor does not bear the currency risk.
- The Notification of Key Information is available on the website <https://keyinformationdocuments.citi.com> or on Česká spořitelna investment portal www.investicnicentrum.cz.
- Electronic version of the Prospectus is published on the website <https://www.bourse.lu/programme/Programme-Citigroup/14557> or on www.investicnicentrum.cz/prospekty.

experience regarding structured products and shares.

- seek investment profit
- are able to accept a level of risk that is in accordance with the risk indicator of the product specified in General attributes.
- In the event of an unfavorable development of the investment, they are able to bear the possible loss, which is illustrated by performance scenarios, see Key Information Document (KID).
- are interested in holding the product until the maturity specified in General attributes.

This investment product is not intended for investors (negative product target market), who:

- do not have sufficient knowledge regarding structured investment instruments and shares
- are unable to bear the loss of invested funds indicated in the Key Information Document (KID) in the event of an unfavorable development of the investment

The client's compatibility with the product's target market will be evaluated during the purchase process.

- PDCP 7% S&P 500 Deep Barrier does not guarantee a return on the invested amount and the investor could lose the whole investment or part of it.
- The holder of PDCP 7% S&P 500 Deep Barrier bears the issuer's and guarantor's credit risk.
- If during observation the closing value of S&P 500 stock index falls below the barrier of 49% of its initial value and at the same time this value shall not be equal or higher than 80% of its initial value, the holder of S&P 500 Deep Barrier incurs a loss.

You will find more information in the leaflet.

Description

PDCP 7% S&P 500 Deep Barrier with the option of automatic early repayment provides opportunity to gain annually an attractive fixed yield of 7% (see Note).

The payout of the nominal value of PDCP 7% S&P 500 Deep Barrier is derived from the development of the American S&P 500 stock index which ranks among the world's most significant stock indices. Fixed yield of 7% (see Note) is paid out regardless of the development of the underlying index. In addition, PDCP 7% S&P 500 Deep Barrier allows its early repayment in case of growth or stagnation of the underlying index in the first year or limited decline of the underlying index in the second year of its duration.

- Issuer: Citigroup Global Markets Funding Luxembourg S.C.A. (S&P's A+ / Moody's A1 / Fitch A+)
- Guarantor: Citigroup Global Markets Limited (S&P's A+ / Moody's A1 / Fitch A+)
- Underlying: S&P 500
- Fixed yield: 7% p.a.
- **Subscription period: 13 April 2023 (9.00)–2 May 2023 (23.59)**

You will find more information in the leaflet.

Payment notes

How PDCP 7% S&P 500 Deep Barrier works?

- The return of the nominal value of PDCP 7% S&P 500 Deep Barrier at its maturity date is derived from the market rate trend of S&P 500 stock index.
- The initial value (see Note 2) of the S&P 500 index shall be fixed on 2 May 2023.
- The S&P 500 index trend shall be observed from 3 May 2023 to 4 May 2026 (daily closing price).
- The yield of 7% p.a. of the nominal value of PDCP 7% S&P 500 Deep Barrier is being paid out annually and is always paid which means regardless of the trend of the underlying asset – S&P 500 stock index.
- The barrier level is set at 49% of the fixed initial value (see Note 2) of the S&P 500 index, touching the barrier is not considered breaking it.
- Automatic early repayment for the duration of PDCP 7% S&P 500 Deep Barrier may arise once a year if the value of the underlying index at the relevant date of observation equals or is above the current valid barrier for early repayment.
- If the automatic early repayment condition is not met, the investor shall receive an annual yield of 7% of its nominal value and PDCP 7% S&P 500 Deep Barrier continues to the next date of possible early repayment.

You will find more information in the leaflet.

Settlement

- Maturity shall be 11.05.2026
- Česká spořitelna pays out the yield and the nominal value
- It takes three working days to settle the buying and selling of the Premium Bond

Secondary market

- Minimum purchased amount: 1 piece
- Selling price: 100%, no fee
- Liquidity: daily according to current market prices, indications in the Česká spořitelna, a. s. Exchange Rate List
- Price for early redemption: according to the current Price List (balance at the bond issue date: 2% of the transaction volume)

Note: PDCP 7% S&P 500 Deep Barrier pays out a fixed yield of 7% p. a. regardless of the underlying asset performance.

Note 2: The initial value will be calculated based on the closing price of the underlying asset on 2 May 2023.

Note 3: You will find the exact expression of product costs in the PDCP 7% S&P 500 Deep

Barrier Subscription Instruction.

Note 4: On a scale from 1 to 7 from a potentially lower risk and yield of 1 to a potentially higher risk and yield of 7, provided that you keep the PDCP 7% S&P 500 Deep Barrier until the maturity date. The actual risk may differ substantially if you sell prematurely.

Disclaimer

In the period before maturity, the bond price can fluctuate above and below the bond face value depending on the development of the interest rate and underlying asset. A bond can be sold even before the maturity date, for the price pursuant to the pricelist of the issuer. Our consultants will give you detail information on the advantages and risks of investment in bonds. The information sources used are generally regarded as reliable, although Česká spořitelna and Erste Group Bank AG cannot guarantee the correctness and completeness of the information contained therein. The aim of this web page is to give information on the services and products contained therein; it is not a binding proposal establishing any rights and obligations for participants. All information you can find here is of informative nature only. Before using the web page for investment, a specialized Česká spořitelna consultant should be consulted.