

# 100% Capital Guaranteed Note on Commerzbank Supreme International Income Fund Index 5 Years – USD



- Exposure to 4 Funds: Jupiter JGF - Dynamic Bond Fund, JPMorgan Global Income Fund, BlackRock Global Multi-Asset Income Fund and PIMCO Global Income Fund
- Volatility target: 4.50%
- These funds have a strong live performance, high AUMs and diverse allocation profile

## UNDERLYING in numbers

INDEX STATISTICS	
Volatility target	4.50%
Currency	USD
Annualised Return	4.58%
Annualised Volatility	3.61%
Return / Volatility	1.270

INDEX COMPOSITION			
Jupiter JGF - Dynamic Bond Fund	JUPLUSD LX Equity	>10bln AUM	30.00%
JP Morgan Global Income Fund	JPGIAHA LX Equity	>21bln AUM	20.00%
Blackrock Global Funds Income Fund	BGMAIA2 LX Equity	>7bln AUM	20.00%
Pimco Global Investors Series Income Fund	PIMINEA ID Equity	>54bln AUM	30.00%

Source : Commerzbank as of October 2017

## SNAPSHOT

<b>Issuer</b>	A Minimum	<b>Currency</b>	USD
<b>Maturity</b>	5 Years	<b>Capital Guarantee</b>	100%
<b>Underlying</b>	Commerzbank Supreme International Income Fund Index (CBKISIIF Index)	<b>Participation Factor at Maturity</b>	215% (uncapped)
<b>Index Currency</b>	USD		

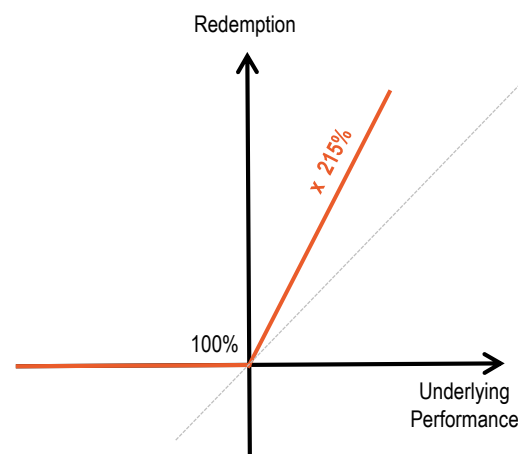
## MECHANISM

### Redemption at Maturity :

Redemption at:

$$100\% + 215\% * \text{Max} [0; \text{Underlying}_{\text{Final}} / \text{Underlying}_{\text{Initial}} - 1]$$

## PAYOFF AT MATURITY



## 5Y UNDERLYING PERFORMANCE



Source : Bloomberg as of 12-Oct-2017

## ALTERNATIVE PRICING

Maturity	Capital Guarantee	Participation at Maturity
7 Years	100%	390%



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