

Erste Group Warrant ERSTE GROUP 20.03.2020

ISIN: AT0000A27QV0 WKN: EB0X4X

Overview

2020/02/27 17:29:30

| | |
|-------------------|--------------|
| Bid | Ask |
| 0.656 | 0.676 |
| Difference | 0.00% (0.00) |

General attributes

| | |
|---------------------------------------|------------------------|
| Issuer | Erste Group Bank AG |
| Product type | Warrants |
| Typ | PUT |
| Exercise method | american |
| Stock exchange | VIE, STU |
| Underlying | ERSTE GROUP |
| Underlying ISIN | AT0000652011 |
| Underlying stock exchange | VIE |
| Underlying currency | EUR |
| Underlying price | 31.00 EUR |
| Date | 2020/02/27 17:35:08 |
| Strike | 37.5000 EUR |
| Moneyness | In the money |
| Implied volatility | 54.6117% |
| Historical volatility 30 days | - |
| Historical volatility 200 days | - |
| Leverage | 4.59 |
| Delta | -0.9117 |
| Omega | 4.2438 |
| Gamma | 0.0038 |
| Vega | 0.0012 |
| Theta | -0.0015 |
| Rho | -0.0021 |
| Multiplier | 0.1000000 |
| Issue date | 2019/04/10 |
| Start price product | 0.53 |
| Maturity | 2020/03/20 |
| First trading day | 2019/04/10 |

since inception



Performance since inception. Performances under 12 month have only little informative value because of the short maturity. Information about previous performance does not guarantee future performance.

Source: Erste Group Bank AG

+ Advantages

- Investors participate disproportionately in the performance of the underlying.
- Investors can participate in rising markets.
- Investors can hedge their portfolios against short-term price declines.

! Risks you should be aware of

- There is no capital guarantee and a total loss of invested capital is possible.
- If the right to buy or sell the underlying is exercised, the fees and deadlines associated with the transaction are to be considered.
- Investors bear the risk of the issuer Erste Group Bank AG.
- This warrant is not covered by any deposit guarantee scheme. Investors are exposed to the risk that Erste Group Bank AG may not be able to meet its obligations arising from the warrant in the event of insolvency or

| | |
|-------------------------|------------|
| Last trading day | 2020/03/18 |
| Quanto | no |
| Currency | EUR |

over-indebtedness or from an official order (bail-in regime). A total loss of invested capital is possible.

The calculation of the key figures is based on the most recently delivered price of the underlying (see date/time stamp in tab underlying).

Price information

| | |
|------------------------------|--------|
| Today open | 0.67 |
| Today high | 0.67 |
| Today low | 0.67 |
| Close (previous day) | 0.67 |
| Spread in % | 2.96 % |
| Spread absolute | 0.02 |
| Spread harmonised | 0.20 |
| High price (52 weeks) | 0.96 |
| Low price (52 weeks) | 0.23 |

Performance

| | |
|---|---------|
| Performance YTD in % | +54.52% |
| Performance 1 month in % | +55.24% |
| Performance 6 months in % | -17.57% |
| Performance 1 year in % | - |
| Performance 3 years in % | - |
| Performance 5 years in % | - |
| Performance since inception in % | +25.66% |

Warrants | Description

What are put warrants?

Warrants are securities that transfer the right (but not the obligation) to the holder to buy or sell an underlying instrument (for example, a share). A put warrant gives investors the right to sell the underlying instrument at a later date for an agreed price (i.e. the strike price). A warrant may be either exercised during the term (American style) or at the end of it (European style). Warrants may be traded on the stock exchange or over the counter.

How do put warrants work?

A put warrant gives investors the right to sell the underlying instrument at a later date for an agreed price. They will only want to exercise this right if the price of the underlying is below the strike price ("in the money"). This way investors could buy the underlying instrument on the stock exchange and sell it to the issuer at the higher strike price. In practice, instead of the actual delivery of the underlying instrument the transaction tends to be settled in cash by paying the difference between the price of the underlying on the day of exercise and the strike price.

Warrants offer investors the chance to benefit disproportionately from fluctuations in the price of the underlying. This leverage effect is due to the relatively lower capital investment for the purchase of a warrant compared to a direct investment in the underlying.

Secondary market

During the term it is possible to sell the product during the trading hours at the exchanges, where the product is listed.

Underlying

Date: 2020/02/27 17:35:08

Underlying Quote

31.00 EUR

Difference  -5.95% (-1.96)

5Y

General attributes underlying

| | |
|-----------------------------|---------------------|
| Name | ERSTE GROUP |
| ISIN | AT0000652011 |
| Stock exchange (underlying) | VIE |
| Currency (underlying) | EUR |
| Start value underlying | 33.4000 |
| Price | 31.00 |
| Time | 20/02/27 - 17:35:08 |
| Change in % | -5.95% |
| Today high | 32.28 |
| Today low | 30.70 |
| High price (52 weeks) | 37.20 |
| Low price (52 weeks) | 27.89 |



Information about previous performance does not guarantee future performance.
Source: FactSet