

Erste Group EUR Interest-Cap-Warrant 29.12.2045

ISIN: **AT0000A280B8** WKN: -

Overview

2023/03/30 09:05:36

Ask
118.424 EUR

Difference  **0.97%** (1.14)

General attributes

Issuer	Erste Group Bank AG
Product type	Interest-Cap-Warrants
Currency	EUR
Redemption type	forward start obliterative
Underlying	3-M-EURIBOR
Strike	1.00%
Issue date	2019/04/24
Commencement date	2034/06/30
Maturity	2045/12/29
Stock Exchange	Erste Bank - OTC

Interest-Cap-Warrant Calculator

Calculate the relevant amount of interest-cap-warrants for your loan and their price.

[➤ Calculator](#)

Legal note

This product is no longer publicly offered. The product-specific content published here is for information purposes only for those who are already invested and does not constitute marketing communication. Erste Group Bank AG no longer consents to the use of the prospectus for a public offering of this product by third parties. Purchases and sales are made exclusively on the secondary market. Erste Group Bank AG acts solely in the function as market maker and continues to provide bid and ask prices (but is legally not obliged).



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. As of 12 January 2018 the chart displays the price excluding the service fees of the branch.

Source: Erste Group Bank AG

Interest-Cap-Warrants | Description

The Interest Cap Warrant is a European Call Option on a reference Interest Rate. If the reference rate rises over the pre-defined strike price, the option pays compensation. Hence, the derivative works similar to an insurance policy. In exchange for a one time up front payment, the option premium, the Interest Cap Warrant limits your interest charge, while you are still able to benefit from low rates. Caps are available with various strikes, maturities and

redemption schedules, fitting to your EUR financing. Forward-Start Interest Cap Warrants offer you the opportunity to limit your interest charge, for a certain period in the future. This means that you buy the Interest Cap Warrant today and it will become active at a later date in the future. If you do not have a sound opinion on the future interest development and want to limit your risk, while at the same time you want to benefit from low rates, the Interest Cap Warrant is the ideal instrument.

Secondary market

Limited over the counter trade is possible. The issuer will carry out as far as possible extraordinary trade in these products, nevertheless, is not obliged to it.

Underlying

2023/03/29 13:00:48

Price

3.0150 %

Difference



0.03 (3 Bp)

General attributes

ISIN EU0009652783

Symbol EU3M.OTD

Exchange OTC Data Services

Currency EUR

Security type Interest rate

Market data

Open 3.015%

High 3.015%

Low 3.015%

Close (prev. day) 2.99%

Performance and Risk

	6M	1Y	3Y
Perf (%)	+159.91%	+737.42%	+954.11%
Perf (abs.)	+1.86	+3.49	+3.37
Volatility	26.46	391.24	227.04

5Y



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