

7.25 % ERSTE Protect Streaming 20-21

ISIN: AT0000A2D7W8 WKN: EB0FU6

Overview

2020/03/27 07:45:57

Bid	Ask
-	95.00
Difference	0.00% (0.00)

General attributes

Issuer	Erste Group Bank AG
Product type	Reverse convertibles
Currency	EUR
Underlying	WALT DISNEY AMAZON NETFLIX
Strike Date	2020/03/30
Maturity	2021/03/31
Coupon	7.250%
Barrier distance in %	-
Barrier reached	no

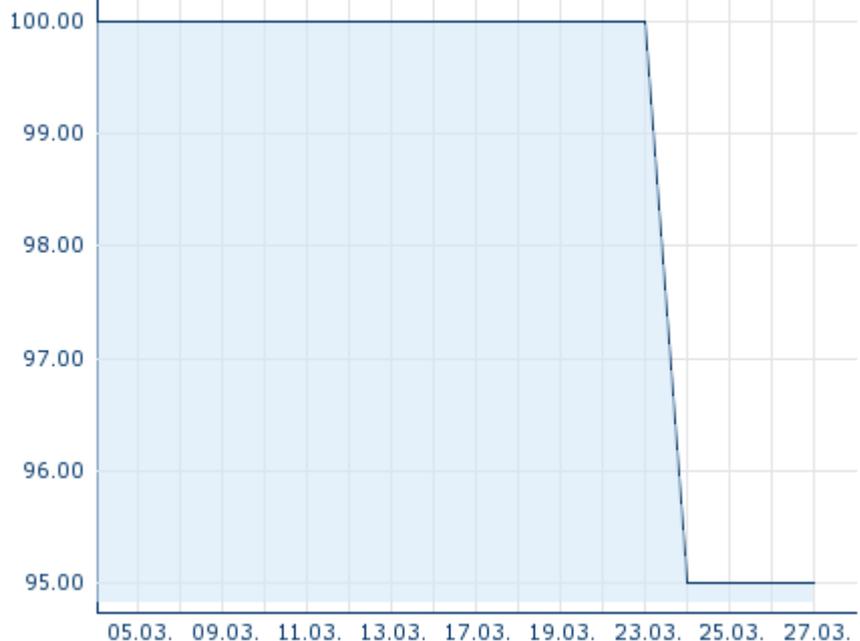
Price information

Today open	95.00
Today high	95.00
Today low	95.00
Close (previous day)	95.00
Spread in %	0 % %
Spread absolute	0.00
Spread harmonised	-
High price (52 weeks)	100.00
Low price (52 weeks)	95.00

Performance

Performance YTD in %	-
Performance 1 month in %	-
Performance 6 months in %	-
Performance 1 year in %	-
Performance 3 years in %	-

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

Underlyings

Underlying Name and ISIN	Currency	Strike	Barrier	Price underlying	Barrier distance in %	No of shares for redemption
WALT DISNEY US2546871060	USD	-	-	96.40	-	-
AMAZON US0231351067	USD	-	-	1,900.10	-	-
NETFLIX US64110L1061	USD	-	-	357.12	-	-

Reverse convertibles | Description

This protect reverse convertible bond refers to the shares of Walt Disney Co., Amazon.com Inc. and Netflix Inc. (underlyings). The bond has a term of one year (maturity 31/03/2020)

Performance 5 years in % -
Performance since inception in % -

and a risk buffer (=barrier; "protect").

Investors receive a fixed coupon of 7.25 % p.a. on the nominal amount upon maturity regardless of the performance of the underlyings. The redemption of the nominal amount at maturity depends on the performance of the underlyings:

1. The closing price of all underlyings are always above the barrier (60.00 % of the strike price) during the observation period, 30/03/2020 (excl.) - 24/03/2021 (incl.). In this case investors receive the nominal amount.

2. At least one underlying is at or below its barrier during the observation period. However, all underlyings quote at or above their strike price again on the valuation date. In this case, investors receive the nominal amount.

3. At least one underlying has touched or broken its barrier during the observation period and the closing price of at least one underlying is below the strike price on the valuation date. In this case, the redemption amount equals the nominal amount multiplied by the performance of the underlying with the worst performance (worst-of). The redemption amount can be lower than the nominal amount or even be zero.

+ Advantages	! Risks you should be aware of
<ul style="list-style-type: none"> ▪ Investors receive a fixed coupon of 7.25 % p.a. ▪ Additional risk buffer of 40.00 % in case of falling prices of the underlyings. ▪ Erste Group Bank AG will set quotes for this product during the term, but is not obliged to. ▪ Chance to earn a positive return even when underlying prices are slightly falling. ▪ The exchange rate of the currency of the protect reverse convertible bond (EUR) and the currency of the underlyings (USD) has no direct impact on the redemption amount. 	<ul style="list-style-type: none"> ▪ The earnings are capped at 7.25 % p.a. even if the underlyings have a better performance. ▪ The risk of capital loss depends on the underlying with the worst performance (worst-of). For this product with worst-of structure despite several underlyings there is no risk diversification by spreading the market risk as for a conventional basket product; instead there is a risk concentration. ▪ If shares are delivered due to repayment conditions, there is a capital loss. A total loss of invested capital is possible. ▪ During the term price fluctuations of the bond are possible and premature sales may lead to capital loss. Limited trading of the product is possible. ▪ This protect reverse convertible bond 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 bond in the event of insolvency or over-indebtedness or from an official order (bail-in regime). A total loss of invested capital is possible.

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: 2020/03/27 21:10:00

Underlying Quote

96.40 USDDifference  -8.50% (-8.96)

General attributes underlying

Name	WALT DISNEY
ISIN	US2546871060
Stock exchange (underlying)	NYS
Currency (underlying)	USD
Start value underlying	-
Price	96.40
Time	20/03/27 - 21:10:00
Strike	-
Barrier	-
Barrier distance	-
Barrier distance in %	-
No of shares for redemption	-
Today high	101.49
Today low	95.54
High price (52 weeks)	153.41
Low price (52 weeks)	79.07

since inception



Information about previous performance does not guarantee future performance.

Source: FactSet

Underlying

Date: 2020/03/27 21:00:00

Underlying Quote

1,900.10 USDDifference  -2.83% (-55.39)

General attributes underlying

Name	AMAZON
ISIN	US0231351067
Stock exchange (underlying)	NMS
Currency (underlying)	USD
Start value underlying	-
Price	1,900.10
Time	20/03/27 - 21:00:00
Strike	-
Barrier	-
Barrier distance	-
Barrier distance in %	-
No of shares for redemption	-
Today high	1,939.79
Today low	1,899.92
High price (52 weeks)	2,185.95
Low price (52 weeks)	1,626.03

since inception



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Source: FactSet

Underlying

Date: 2020/03/27 21:00:00

Underlying Quote

357.12 USDDifference  -1.62% (-5.87)

General attributes underlying

Name	NETFLIX
ISIN	US64110L1061
Stock exchange (underlying)	NMS
Currency (underlying)	USD
Start value underlying	-
Price	357.12
Time	20/03/27 - 21:00:00
Strike	-
Barrier	-
Barrier distance	-
Barrier distance in %	-
No of shares for redemption	-
Today high	368.56
Today low	353.00
High price (52 weeks)	393.52
Low price (52 weeks)	252.28

since inception



Information about previous performance does not guarantee future performance.

Source: FactSet