

## 11.00 % ERSTE Protect Streaming II 20-21

ISIN: **AT0000A2GLN3** WKN: **EB0FWH**

## Overview

2020/07/15 17:25:45

<b>Bid</b>	<b>Ask</b>
<b>94.80</b>	-
<b>Difference</b>	0.00% (0.00)

## General attributes

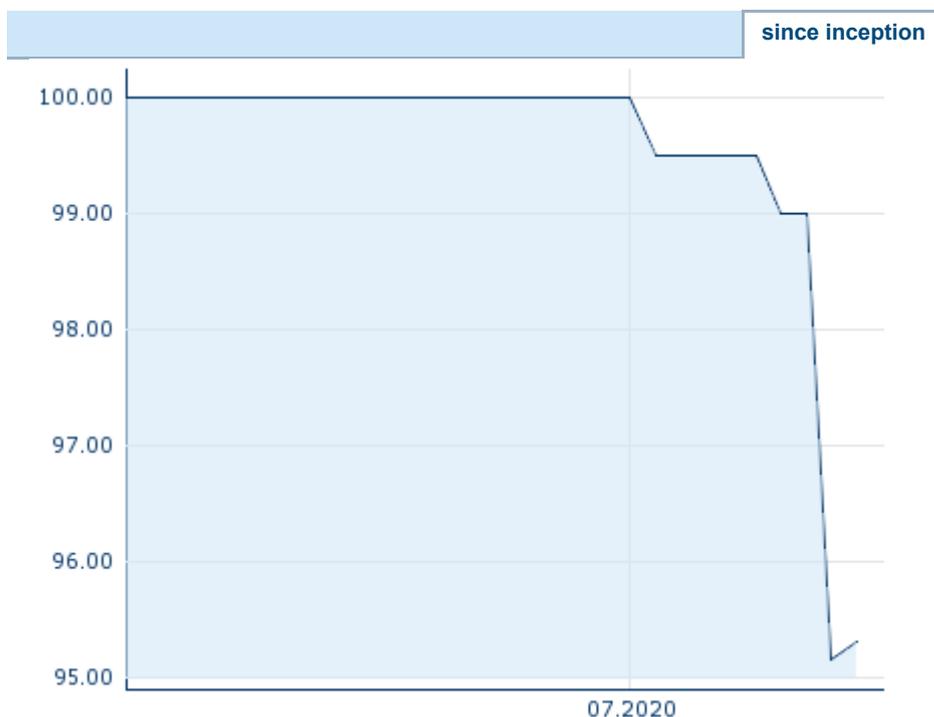
<b>Issuer</b>	Erste Group Bank AG
<b>Product type</b>	Reverse convertibles
<b>Currency</b>	EUR
<b>Underlying</b>	AMAZON NETFLIX SPOTIFY
<b>Strike Date</b>	2020/06/29
<b>Maturity</b>	2021/06/30
<b>Coupon</b>	11.000%
<b>Barrier distance in %</b>	46.55%
<b>Barrier reached</b>	no

## Price information

<b>Today open</b>	95.30
<b>Today high</b>	95.30
<b>Today low</b>	95.30
<b>Close (previous day)</b>	95.30
<b>Spread in %</b>	1.04 %
<b>Spread absolute</b>	1.00
<b>Spread harmonised</b>	-
<b>High price (52 weeks)</b>	100.00
<b>Low price (52 weeks)</b>	94.05

## Performance

<b>Performance YTD in %</b>	-
<b>Performance 1 month in %</b>	-4.70%
<b>Performance 6 months in %</b>	-
<b>Performance 1 year in %</b>	-
<b>Performance 3 years in %</b>	-



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
AMAZON US0231351067	USD	2,680.3800	1,608.2280	3,008.87	46.55%	-
NETFLIX US64110L1061	USD	447.2400	268.3440	523.26	48.72%	-
SPOTIFY LU1778762911	USD	265.1400	159.0840	258.50	38.46%	-

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

### Reverse convertibles | Description

This protect reverse convertible bond refers to the shares of Amazon.com Inc., Netflix Inc. and Spotify Technology SA (underlyings). The bond has a term of one year (maturity 30/06/2020) and a risk buffer (=barrier; "protect").

Investors receive a fixed coupon of 11.00 % 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, 29/06/2020 (excl.) - 23/06/2021 (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"> <li>▪ Investors receive a fixed coupon of 11.00 % p.a.</li> <li>▪ Additional risk buffer of 40.00 % in case of falling prices of the underlyings.</li> <li>▪ Erste Group Bank AG will set quotes for this product during the term, but is not obliged to.</li> <li>▪ Chance to earn a positive return even when underlying prices are slightly falling.</li> <li>▪ 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.</li> </ul>	<ul style="list-style-type: none"> <li>▪ The earnings are capped at 11.00 % p.a. even if the underlyings have a better performance.</li> <li>▪ In case the redemption is below 100.00 % of the nominal amount, capital loss up to total loss of invested capital may occur.</li> <li>▪ 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.</li> <li>▪ 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.</li> <li>▪ 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.</li> </ul>

### 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: 2020/07/15 22:00:00

Underlying Quote

**3,008.87** USDDifference  -2.44% (-75.13)

### General attributes underlying

Name	AMAZON
ISIN	US0231351067
Stock exchange (underlying)	NMS
Currency (underlying)	USD
Start value underlying	2,680.38
Price	3,008.87
Time	20/07/15 - 22:00:00
Strike	2,680.3800
Barrier	1,608.2280
Barrier distance	1,400.64
Barrier distance in %	46.55%
No of shares for redemption	-
Today high	3,098.35
Today low	2,973.18
High price (52 weeks)	3,344.29
Low price (52 weeks)	1,626.03

since inception



Information about previous performance does not guarantee future performance.

Source: FactSet

## Underlying

Date: 2020/07/15 22:00:00

Underlying Quote

**523.26** USDDifference  -0.31% (-1.62)

### General attributes underlying

Name	NETFLIX
ISIN	US64110L1061
Stock exchange (underlying)	NMS
Currency (underlying)	USD
Start value underlying	447.24
Price	523.26
Time	20/07/15 - 22:00:00
Strike	447.2400
Barrier	268.3440
Barrier distance	254.92
Barrier distance in %	48.72%
No of shares for redemption	-
Today high	529.00
Today low	510.18
High price (52 weeks)	575.37
Low price (52 weeks)	252.28

since inception



Information about previous performance does not guarantee future performance.

Source: FactSet

## Underlying

Date: 2020/07/15 22:10:00

Underlying Quote

**258.50** USDDifference  -1.64% (-4.30)

### General attributes underlying

Name	SPOTIFY
ISIN	LU1778762911
Stock exchange (underlying)	NYS
Currency (underlying)	USD
Start value underlying	265.14
Price	258.50
Time	20/07/15 - 22:10:00
Strike	265.1400
Barrier	159.0840
Barrier distance	99.42
Barrier distance in %	38.46%
No of shares for redemption	-
Today high	265.72
Today low	254.00
High price (52 weeks)	285.40
Low price (52 weeks)	109.18

since inception



Information about previous performance does not guarantee future performance.

Source: FactSet