

Erste Group EUR Interest-Cap-Warrant 29.12.2045

ISIN: **AT0000A2J678** WKN: -

Overview

2023/03/30 09:05:36

Ask

236.381 EUR

Difference

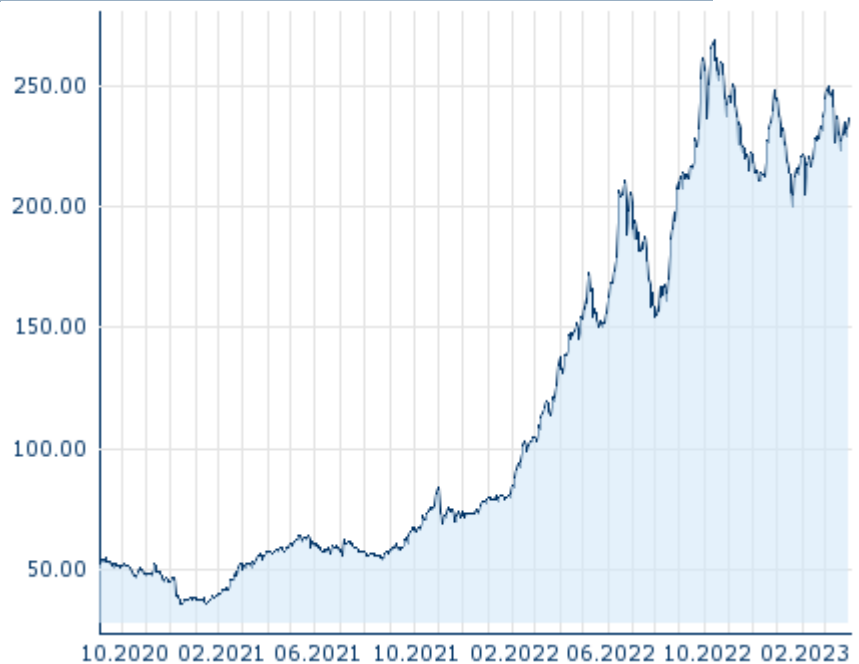


0.41% (0.96)

General attributes

Issuer	Erste Group Bank AG
Product type	Interest-Cap-Warrants
Currency	EUR
Redemption type	obliterative
Underlying	3-M-EURIBOR
Strike	1.00%
Issue date	2020/09/04
Commencement date	2020/12/31
Maturity	2045/12/29
Stock Exchange	Erste Bank - OTC

since inception



Interest-Cap-Warrant Calculator

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

[➤ Calculator](#)

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

+ Advantages

- Your interest rate risk is limited
- Offers you a transparent calculation basis
- You are still able to benefit from low rates
- At any time, you are able to sell back the warrant at market conditions

! Risks you should be aware of

- The Interest Cap limits your interest rate risk, in spite of that, the credit margin might vary
- Loss of the warrant premium
- Investors bear the credit risk of the Erste Group Bank AG
- This Interest Cap 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 Interest Cap Warrant in the event of

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

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. 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