

11.00 % ERSTE Protect Fashion 21-22

ISIN: **AT0000A2NAH4** WKN: **EB0FZ4**

Overview

2021/04/09 17:25:36

Bid	Ask
100.50	-
Difference	0.00% (0.00)

General attributes

Issuer	Erste Group Bank AG
Product type	Reverse convertibles
Currency	EUR
Underlying	ADIDAS INDITEX ZALANDO
Strike Date	2021/03/02
Maturity	2022/03/03
Coupon	11.000%
Barrier distance in %	37.81%
Barrier reached	no

Price information

Today open	101.00
Today high	101.00
Today low	101.00
Close (previous day)	101.00
Spread in %	0.99 %
Spread absolute	1.00
Spread harmonised	-
High price (52 weeks)	104.15
Low price (52 weeks)	96.00

Performance

Performance YTD in %	-
Performance 1 month in %	+1.30%
Performance 6 months in %	-
Performance 1 year in %	-
Performance 3 years in %	-



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
ADIDAS DE000A1EWWW0	EUR	290.2000	174.1200	280.00	37.81%	3
INDITEX ES0148396007	EUR	28.1100	16.8660	27.72	39.16%	35
ZALANDO DE000ZAL1111	EUR	85.5600	51.3360	87.54	41.36%	11

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



Reverse convertibles | Description

This protect reverse convertible bond (worst-of) refers to the shares of Adidas AG, Inditex SA and Zalando SE (underlyings). The bond has a term of one year (maturity 03/03/2022) 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 prices of all underlyings are always above the barrier (60.00 % of the strike price) during the observation period, 02/03/2021 (excl.) - 24/02/2022 (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, on the valuation date all underlyings are above the strike price. In this case investors receive the nominal amount.
3. The barrier was reached or broken by at least one underlying 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 shares of the underlying which had the worst performance (worst-of) are delivered according to the ratio. Fractions of a share are settled in cash.

 Advantages	 Risks you should be aware of
<ul style="list-style-type: none"> ▪ Investors receive a fixed coupon of 11.00 % 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 make a profit even if underlying prices are slightly falling. 	<ul style="list-style-type: none"> ▪ The earnings are capped at 11.00 % p.a. even if the underlyings perform better. ▪ 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 according to the repayment terms shares are delivered upon maturity, capital loss may occur. ▪ During the term price fluctuations of the bond are possible and premature sales may lead to capital loss. Limited trading of the bond 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: 2021/04/09 17:38:59

Underlying Quote

280.00 EURDifference  +1.17% (3.25)

General attributes underlying

Name	ADIDAS
ISIN	DE000A1EWWW0
Stock exchange (underlying)	GER
Currency (underlying)	EUR
Start value underlying	290.20
Price	280.00
Time	21/04/09 - 17:38:59
Strike	290.2000
Barrier	174.1200
Barrier distance	105.88
Barrier distance in %	37.81%
No of shares for redemption	3
Today high	282.35
Today low	275.60
High price (52 weeks)	306.80
Low price (52 weeks)	189.40

5Y



Information about previous performance does not guarantee future performance.

Source: FactSet

Underlying

Date: 2021/04/09 17:38:00

Underlying Quote

27.72 EURDifference  -0.68% (-0.19)

General attributes underlying

Name	INDITEX
ISIN	ES0148396007
Stock exchange (underlying)	MCE
Currency (underlying)	EUR
Start value underlying	28.11
Price	27.72
Time	21/04/09 - 17:38:00
Strike	28.1100
Barrier	16.8660
Barrier distance	10.85
Barrier distance in %	39.16%
No of shares for redemption	35
Today high	27.92
Today low	27.57
High price (52 weeks)	30.79
Low price (52 weeks)	20.86

5Y



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Source: FactSet

Underlying

Date: 2021/04/09 17:35:26

Underlying Quote

87.54 EUR

Difference ▲ +0.37% (0.32)

General attributes underlying

Name	ZALANDO
ISIN	DE000ZAL1111
Stock exchange (underlying)	GER
Currency (underlying)	EUR
Start value underlying	85.56
Price	87.54
Time	21/04/09 - 17:35:26
Strike	85.5600
Barrier	51.3360
Barrier distance	36.20
Barrier distance in %	41.36%
No of shares for redemption	11
Today high	88.92
Today low	87.18
High price (52 weeks)	103.25
Low price (52 weeks)	40.08

5Y



Information about previous performance does not guarantee future performance.

Source: FactSet