

## 11.00 % ERSTE Protect Holiday 21-22

ISIN: **AT0000A2RHR9** WKN: **EB0F2F**

## Overview

2021/07/30 17:25:35

<b>Bid</b>	<b>Ask</b>
<b>97.30</b>	-
<b>Difference</b>	<b>-0.10% (-0.10)</b>

## General attributes

<b>Issuer</b>	Erste Group Bank AG
<b>Product type</b>	Reverse convertibles
<b>Currency</b>	EUR
<b>Underlying</b>	AIRBNB EXPEDIA GROUP
<b>Strike Date</b>	2021/06/29
<b>Maturity</b>	2022/06/30
<b>Coupon</b>	11.000%
<b>Distance to barrier in %</b>	39.14%
<b>Barrier reached</b>	no

## Price information

<b>Today open</b>	97.20
<b>Today high</b>	98.00
<b>Today low</b>	97.05
<b>Close (previous day)</b>	97.90
<b>Spread in %</b>	1.02 %
<b>Spread absolute</b>	1.00
<b>Spread harmonised</b>	-
<b>High price (52 weeks)</b>	100.00
<b>Low price (52 weeks)</b>	93.40

## Performance

<b>Performance YTD in %</b>	-
<b>Performance 1 month in %</b>	-2.25%
<b>Performance 6 months in %</b>	-
<b>Performance 1 year in %</b>	-
<b>Performance 3 years in %</b>	-



## Underlyings

Underlying Name and ISIN	Currency	Strike	Barrier	Price underlying	Distance to barrier in %	No of shares for redemption
AIRBNB US0090661010	USD	146.0800	87.6480	144.01	39.14%	-
EXPEDIA GROUP US30212P3038	USD	159.9000	95.9400	160.87	40.36%	-

## Reverse convertibles | Description

This protect reverse convertible bond (worst-of) refers to the shares of Airbnb Inc. and Expedia Group Inc. (underlyings). The bond has a term of one year (maturity 30/06/

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

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, 29/06/2021 (excl.) - 23/06/2022 (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. Since the underlying is quoted in a different currency than the bond, the strike price is converted into the currency of the bond on the basis of the applicable exchange rate on the valuation date. The bond is thereby currency-hedged ("quanto"). Fractions of a share are settled in cash in EUR.

+ 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 make a profit even if underlying prices are slightly falling.</li> </ul>	<ul style="list-style-type: none"> <li>▪ The earnings are capped at 11.00 % p.a. even if the underlyings perform better.</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>▪ If according to the repayment terms shares are delivered upon maturity, capital loss may occur. Delivered shares cause additional costs (e.g. security deposit fees, transaction fees upon sale).</li> <li>▪ 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.</li> <li>▪ Investors bear the risk of the issuer Erste Group Bank AG.</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: 2021/07/30 22:00:01

Underlying Quote

**144.01** USDDifference  +0.38% (0.54)

### General attributes underlying

Name	AIRBNB
ISIN	US0090661010
Stock exchange (underlying)	NMS
Currency (underlying)	USD
Start value underlying	146.08
Price	144.01
Time	21/07/30 - 22:00:01
Strike	146.0800
Barrier	87.6480
Distance to barrier	56.36
Distance to barrier in %	39.14%
No of shares for redemption	-
Today high	144.69
Today low	141.74
High price (52 weeks)	219.94
Low price (52 weeks)	121.50

5Y



Information about previous performance does not guarantee future performance.

Source: FactSet

## Underlying

Date: 2021/07/30 22:00:00

Underlying Quote

**160.87** USDDifference  -1.75% (-2.86)

### General attributes underlying

Name	EXPEDIA GROUP
ISIN	US30212P3038
Stock exchange (underlying)	NMS
Currency (underlying)	USD
Start value underlying	159.90
Price	160.87
Time	21/07/30 - 22:00:00
Strike	159.9000
Barrier	95.9400
Distance to barrier	64.93
Distance to barrier in %	40.36%
No of shares for redemption	-
Today high	165.31
Today low	160.26
High price (52 weeks)	187.93
Low price (52 weeks)	76.75

5Y



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Source: FactSet