

9.25 % ERSTE Reverse Convertible Bond on Strabag SE 21-22

ISIN: **AT0000A2SGR9** WKN: **EB0F3J**

Overview

2021/10/22 17:25:26

Bid	Ask
94.15	-
Difference	0.21% (0.20)

General attributes

Issuer	Erste Group Bank AG
Product type	Reverse convertibles
Currency	EUR
Underlying	STRABAG
Price underlying	37.75 EUR
Date	2021/10/22 17:35:13
Strike Date	2021/08/30
Maturity	2022/08/31
Coupon	9.250%
Strike	39.2500 EUR

Price information

Today open	94.65
Today high	94.65
Today low	94.35
Close (previous day)	94.45
Spread in %	1.05 %
Spread absolute	1.00
Spread harmonised	-
High price (52 weeks)	100.00
Low price (52 weeks)	93.90

Performance

Performance YTD in %	-
Performance 1 month in %	-3.42%
Performance 6 months in %	-
Performance 1 year in %	-
Performance 3 years in %	-
Performance 5 years in %	-
Performance since inception 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

+ Advantages

- Investors receive a fixed coupon of 9.25 % p.a.
- Investors profit even if the underlying share price will remain level.
- If the closing price of the underlying is at or above the strike price on the valuation date, redemption is at 100.00 % of the nominal amount.
- Erste Group Bank AG will set quotes for this product during the term, nevertheless, is not obliged to it.

! Risks you should be aware of

- Earnings are capped at 9.25 % p.a., even if the underlying has a better performance.
- By an allocation of shares, the value of the shares is less than the face value of the bond, therefore a significant loss can occur. A total loss of invested capital is possible. Delivered shares cause additional costs (e.g. deposit fees, transaction fees upon sale).
- During the term fluctuations are possible and premature sale may lead to capital loss. Limitation

of trading of this bond is possible.

- Investors bear the risk of the issuer Erste Group Bank AG.
- This 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.

Reverse convertibles | Description

This reverse convertible bond refers to the share of Strabag SE (underlying). It has a fixed term, the maturity date is 31/08/2022. At maturity investors receive an interest payment of 9.25 % p.a. based on the nominal amount, regardless of the performance of the underlying.

The repayment of the nominal amount upon maturity depends on the performance of the underlying.

1. The underlying is at or above the strike price on the valuation date (24/08/2022). Then investors receive the nominal amount.
2. The underlying is below the strike price on the valuation date. Then investors receive shares of Strabag SE according to the ratio (nominal amount / strike price). Fractions of the underlying are settled in cash.

The issuer and its affiliates may - without being obliged to - act as market maker for the underlying.

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: 2021/10/22 17:35:13

Underlying Quote

37.75 EUR

Difference  -0.66% (-0.25)

5Y

General attributes underlying

Name	STRABAG
ISIN	AT000000STR1
Stock exchange (underlying)	VIE
Currency (underlying)	EUR
Start value underlying	39.2500
Price	37.75
Time	21/10/22 - 17:35:13
Today high	38.00
Today low	37.60
High price (52 weeks)	43.80
Low price (52 weeks)	23.05



Information about previous performance does not guarantee future performance.
Source: FactSet