

Erste Group Warrant BAWAG GROUP 16.09.2022

ISIN: **AT0000A2UPY2** WKN: **EB05S7**

Overview

2022/07/06 17:29:05

Bid	Ask
1.18	1.20
Difference	9.26% (0.10)

General attributes

Issuer	Erste Group Bank AG
Product type	Warrants
Typ	PUT
Exercise method	american
Stock exchange	STU, VIE
Underlying	BAWAG GROUP
Underlying ISIN	AT0000BAWAG2
Underlying stock exchange	VIE
Underlying currency	EUR
Underlying price	38.40 EUR
Date	2022/07/06 17:35:03
Strike	50.0000 EUR
Moneyness	In the money
Implied volatility	42.4152%
Historical volatility 30 days	-
Historical volatility 200 days	-
Leverage	3.20
Delta	-0.9043
Omega	2.9181
Gamma	0.0023
Vega	0.0029
Theta	-0.0008
Rho	-0.0092
Multiplier	0.1000000
Issue date	2021/12/07
Start price product	0.34
Maturity	2022/09/16
First trading day	2021/12/07



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 participate disproportionately in the performance of the underlying.
- Investors can participate in rising markets.
- Investors can hedge their portfolios against short-term price declines.

! Risks you should be aware of

- There is no capital guarantee and a total loss of invested capital is possible.
- If the right to buy or sell the underlying is exercised, the fees and deadlines associated with the transaction are to be considered.
- Investors bear the risk of the issuer Erste Group Bank AG.
- This 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

Last trading day	2022/09/14
Quanto	no
Currency	EUR

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.

The calculation of the key figures is based on the most recently delivered price of the underlying (see date/time stamp in tab underlying).

Price information

Today open	1.01
Today high	1.18
Today low	1.00
Close (previous day)	1.08
Spread in %	1.67 %
Spread absolute	0.02
Spread harmonised	0.20
High price (52 weeks)	1.34
Low price (52 weeks)	0.26

Performance

Performance YTD in %	+231.46%
Performance 1 month in %	+201.02%
Performance 6 months in %	+226.87%
Performance 1 year in %	-
Performance 3 years in %	-
Performance 5 years in %	-
Performance since inception in %	+250.00%

Warrants | Description

What are put warrants?

Warrants are securities that transfer the right (but not the obligation) to the holder to buy or sell an underlying instrument (for example, a share). A put warrant gives investors the right to sell the underlying instrument at a later date for an agreed price (i.e. the strike price). A warrant may be either exercised during the term (American style) or at the end of it (European style). Warrants may be traded on the stock exchange or over the counter.

How do put warrants work?

A put warrant gives investors the right to sell the underlying instrument at a later date for an agreed price. They will only want to exercise this right if the price of the underlying is below the strike price ("in the money"). This way investors could buy the underlying instrument on the stock exchange and sell it to the issuer at the higher strike price. In practice, instead of the actual delivery of the underlying instrument the transaction tends to be settled in cash by paying the difference between the price of the underlying on the day of exercise and the strike price.

Warrants offer investors the chance to benefit disproportionately from fluctuations in the price of the underlying. This leverage effect is due to the relatively lower capital investment for the purchase of a warrant compared to a direct investment in 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: 2022/07/06 17:35:03

Underlying Quote

38.40 EUR

Difference  -2.78% (-1.10)

5Y

General attributes underlying

Name	BAWAG GROUP
ISIN	-
Stock exchange (underlying)	VIE
Currency (underlying)	EUR
Start value underlying	51.4500
Price	38.40
Time	22/07/06 - 17:35:03
Change in %	-2.78%
Today high	40.58
Today low	38.02
High price (52 weeks)	58.05
Low price (52 weeks)	38.02



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