

9.25 % ERSTE Protect Reverse Convertible Bond on AT&S AG 22-23

ISIN: **AT0000A2UW50** WKN: **EB0F54**

Overview

2022/05/27 17:30:24

Bid	Ask
101.30	-
Difference	-0.05% (-0.05)

General attributes

Issuer	Erste Group Bank AG
Product type	Reverse convertibles
Currency	EUR
Underlying	AT&S
Price underlying	55.30 EUR
Date	2022/05/27 17:35:09
Strike Date	2022/01/28
Maturity	2023/01/31
Coupon	9.250%
Strike	39.4500 EUR
Barrier	31.5600 EUR
Barrier in %	80.00%
Distance to barrier	23.74 EUR
Distance to barrier in %	42.93%
Barrier reached	no

Price information

Today open	101.40
Today high	101.80
Today low	101.35
Close (previous day)	101.85
Spread in %	0.98 %
Spread absolute	1.00
Spread harmonised	-
High price (52 weeks)	105.80
Low price (52 weeks)	93.55



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.
- Additional risk buffer in case of a falling share price of AT&S Austria Technologie & Systemtechnik AG.
- Redemption at 100.00 % of nominal amount if the underlying has not touched or broken the barrier (also intraday) or has touched or broken the barrier but quotes at or above the strike price on the valuation date.
- Erste Group Bank AG will set quotes for this product during the

! 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. security deposit fees, transaction fees upon sale).
- During the term fluctuations are possible and premature sale may lead to capital loss. Limitation

Performance	
Performance YTD in %	-
Performance 1 month in %	+3.10%
Performance 6 months in %	-
Performance 1 year in %	-
Performance 3 years in %	-
Performance 5 years in %	-
Performance since inception in %	-

term, nevertheless, is not obliged to it.

- of trading of this bond is possible.
- Investors bear the issuer risk of Erste Group Bank AG.
- 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.

Reverse convertibles | Description

This protect reverse convertible bond refers to the share of AT&S Austria Technologie & Systemtechnik AG (underlying). It has a fixed term (maturity date: 31/01/2023) and a risk buffer (= barrier; "protect"). 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. If the underlying is above the barrier (80.00 % of the strike price) throughout the observation period, 28/01/2022 (excl.) to 24/01/2023 (incl.), investors receive 100.00 % of the nominal amount.
2. If the underlying is at or below the barrier at least once during the observation period, also intraday, then the barrier is touched or broken. If the closing price of the underlying is at or above the strike price on 24/01/2023 (valuation date), investors still receive 100.00 % of the nominal amount.
3. If the barrier is touched or broken and the closing price of the underlying is below the strike price on the valuation date, investors receive shares of the underlying according to the ratio (nominal amount / strike price). Fractions of shares 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: 2022/05/27 17:35:09

Underlying Quote

55.30 EUR

Difference  +1.10% (0.60)

General attributes underlying

Name	AT&S
ISIN	AT0000969985
Stock exchange (underlying)	VIE
Currency (underlying)	EUR
Start value underlying	39.4500
Price	55.30
Time	22/05/27 - 17:35:09
Today high	55.50
Today low	54.50
High price (52 weeks)	57.50
Low price (52 weeks)	29.00



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