

6.75 % ERSTE Protect Reverse Convertible Bond on Erste Group Bank AG 22-23

ISIN: **AT0000A2UZR5** WKN: **EB0F6N**

Overview

2022/07/04 17:30:21

Bid	Ask
60.00	-
Difference	0.41% (0.25)

General attributes

Issuer	Erste Group Bank AG
Product type	Reverse convertibles
Currency	EUR
Underlying	ERSTE GROUP
Price underlying	23.65 EUR
Date	2022/07/04 17:36:06
Strike Date	2022/02/14
Maturity	2023/02/15
Coupon	6.750%
Strike	41.8400 EUR
Barrier	33.4720 EUR
Barrier in %	80.00%
Barrier reached	yes / 2022/02/24

Price information

Today open	60.50
Today high	61.25
Today low	60.25
Close (previous day)	60.25
Spread in %	1.64 %
Spread absolute	1.00
Spread harmonised	-
High price (52 weeks)	100.30
Low price (52 weeks)	60.25

Performance

Performance YTD in %	-
Performance 1 month in %	-19.67%
Performance 6 months in %	-
Performance 1 year 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 6.75 % p.a.
- Additional risk buffer in case of a falling share price of Erste Group Bank 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 6.75 % 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 3 years in %	-	term, nevertheless, is not obliged to	of trading of this bond is possible.
Performance 5 years in %	-	it.	<ul style="list-style-type: none"> ▪ Investors bear the issuer risk of Erste Group Bank AG.
Performance since inception in %	-		<ul style="list-style-type: none"> ▪ 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 Erste Group Bank AG (underlying). It has a fixed term (maturity date: 15/02/2023) and a risk buffer (= barrier; "protect"). At maturity investors receive an interest payment of 6.75 % 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, 14/02/2022 (excl.) to 08/02/2023 (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 08/02/2023 (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: 2022/07/04 17:36:06

Underlying Quote

23.65 EURDifference  -1.29% (-0.31)

5Y

General attributes underlying

Name	ERSTE GROUP
ISIN	AT0000652011
Stock exchange (underlying)	VIE
Currency (underlying)	EUR
Start value underlying	41.8400
Price	23.65
Time	22/07/04 - 17:36:06
Today high	24.18
Today low	23.65
High price (52 weeks)	45.57
Low price (52 weeks)	23.65



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