

## 12.50 % ERSTE Protect Pro Reverse Convertible Bond on ams-OSRAM AG 22-23

ISIN: AT0000A2Y9G2 WKN: EB09JK

## Overview

2022/08/19 17:25:39

<b>Bid</b>	<b>Ask</b>
<b>90.15</b>	-
<b>Difference</b>	<b>-2.53% (-2.35)</b>

## General attributes

<b>Issuer</b>	Erste Group Bank AG
<b>Product type</b>	Reverse convertibles
<b>Currency</b>	EUR
<b>Underlying</b>	AMS-OSRAM
<b>Price underlying</b>	7.63 CHF
<b>Date</b>	2022/08/19 17:30:46
<b>Strike Date</b>	2022/06/29
<b>Maturity</b>	2023/06/30
<b>Coupon</b>	12.500%
<b>Strike</b>	8.7580 CHF
<b>Barrier</b>	7.0064 CHF
<b>Barrier in %</b>	80.00%
<b>Distance to barrier</b>	0.62 CHF
<b>Distance to barrier in %</b>	8.17%
<b>Barrier reached</b>	no

## Price information

<b>Today open</b>	92.10
<b>Today high</b>	92.60
<b>Today low</b>	90.65
<b>Close (previous day)</b>	93.00
<b>Spread in %</b>	1.10 %
<b>Spread absolute</b>	1.00
<b>Spread harmonised</b>	-
<b>High price (52 weeks)</b>	100.00
<b>Low price (52 weeks)</b>	90.65



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 12.50 % p.a.
- Additional risk buffer in case of a falling share price of ams-OSRAM AG.
- Redemption at 100.00 % of nominal amount in EUR if the barrier is not broken on the valuation date.
- 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 12.50 % 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 %	-5.28%
Performance 6 months in %	-
Performance 1 year in %	-
Performance 3 years in %	-
Performance 5 years in %	-
Performance since inception in %	-

of trading of this bond is possible.

- Investors bear the issuer risk of Erste Group Bank AG, i.e. the risk of changes of the creditworthiness and the risk of insolvency.
- This protect pro 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 pro reverse convertible bond refers to the share of ams-OSRAM AG (underlying). It has a fixed term (maturity date: 30/06/2023) and a risk buffer (= barrier; "protect pro"). At maturity investors receive an interest payment of 12.50 % p.a. based on the nominal amount in EUR 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 barrier (80.00 % of the strike price) on the valuation date (23/06/2023). In this case investors receive the nominal amount in EUR.
2. The underlying is below the barrier on the valuation date. Investors then receive shares of ams-OSRAM AG according to the ratio (nominal amount / strike price converted to EUR). 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 last valuation date. The bond is thereby currency-hedged ("quanto"). Fractions of shares are settled in cash in EUR. In this case there is a capital loss

### 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: 2022/08/19 17:30:46

Underlying Quote

**7.63** CHF

Difference ▼ -4.60% (-0.37)

5Y

## General attributes underlying

Name	AMS-OSRAM
ISIN	AT0000A18XM4
Stock exchange (underlying)	SWX
Currency (underlying)	CHF
Start value underlying	8.7580
Price	7.63
Time	22/08/19 - 17:30:46
Today high	8.014
Today low	7.612
High price (52 weeks)	19.15
Low price (52 weeks)	7.138



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