

BNP Indexanleihe Protect auf den Euro Stoxx 50® (VIII) 21-24

ISIN: DE000PF99GK0 WKN: PF99GK

Overview

2021/12/23 08:09:10

Bid	Ask
-	-
Difference	0.00% (0.00)

General attributes

Issuer	BNP Paribas Emissions- und Handelsges.mbH
Product type	Reverse convertibles
Currency	EUR
Underlying	Euro Stoxx 50
Price underlying	3,808.86 EUR
Date	2022/05/27 17:50:00
Strike Date	2021/12/23
Maturity	2025/01/03
Coupon	1.800%
Strike	4,265.8600 EUR
Barrier	1,706.3400 EUR
Barrier in %	40.00%
Distance to barrier	2,102.52 EUR
Distance to barrier in %	55.20%
Barrier reached	no

Price information

Today open	100.00
Today high	100.00
Today low	100.00
Close (previous day)	100.00
Spread in %	0.00 %
Spread absolute	0.00
Spread harmonised	-
High price (52 weeks)	100.00
Low price (52 weeks)	100.00

since inception

Chart
not available

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 annually a fixed coupon of 1.80 % p.a.
- Additional risk buffer in case of a falling price of EURO STOXX 50® index.
- Redemption at 100.00 % of nominal amount if the underlying has not broken the barrier or has broken the barrier but quotes at or above the strike price on the valuation date.
- BNP Paribas Arbitrage SNC 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 5.40 % even if the underlying has a better performance.
- If the closing price of EURO STOXX 50® index is below the strike price on the valuation date and the barrier of 40.00 % has been broken during the observation period, there is a capital loss.
- 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

Performance

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

BNP Paribas S.A.

- This protect index bond is not covered by any deposit guarantee scheme. Investors are exposed to the risk that BNP Paribas S.A. 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 index bond issued by BNP Paribas Emissions- und Handelsgesellschaft mbH refers to the EURO STOXX 50® index (underlying). It has a fixed term (maturity date: 03/01/2025) and a risk buffer (= barrier; "protect"). Investors receive on the annual interest payment dates an interest payment of 1.80 % 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 closing price of the underlying is at or above the barrier (40.00 % of the strike price) throughout the observation period, 23/12/2021 (excl.) to 23/12/2024 (incl.), investors receive 100.00 % of the nominal amount.
2. If the closing price of the underlying is below the barrier at least once during the observation period, then the barrier is broken. If the closing price of the underlying is at or above the strike price on 23/12/2024 (valuation date), investors still receive 100.00 % of the nominal amount.
3. If the barrier is broken and the closing price of the underlying is below the strike price on the valuation date, investors receive the nominal amount multiplied by the actual performance of the EURO STOXX 50® index. In this case, there is a capital loss.

Information on the product during the term can be found on the issuer's website:
<https://derivate.bnpparibas.com/product-details/DE000PF99GK0/>

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 17:50:00

Underlying Quote

3,808.86 EUR

Difference  +1.83% (68.55)

General attributes underlying

Name	Euro Stoxx 50
ISIN	EU0009658145
Stock exchange (underlying)	-
Currency (underlying)	EUR
Start value underlying	4,265.8600
Price	3,808.86
Time	22/05/27 - 17:50:00
Today high	3,808.86
Today low	3,744.63
High price (52 weeks)	4,415.23
Low price (52 weeks)	3,387.00



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