

## 6.75 % ERSTE Protect Deutschland 21-22

ISIN: **AT0000A2R0G0** WKN: **EB0F1V**

## Overview

2021/06/15 12:10:29

<b>Bid</b>	<b>Ask</b>
<b>98.55</b>	-
<b>Difference</b>	 <b>-0.05% (-0.05)</b>

## General attributes

<b>Issuer</b>	Erste Group Bank AG
<b>Product type</b>	Reverse convertibles
<b>Currency</b>	EUR
<b>Underlying</b>	ALLIANZ SIEMENS VOLKSWAGEN VZ
<b>Strike Date</b>	2021/05/28
<b>Maturity</b>	2022/05/31
<b>Coupon</b>	6.750%
<b>Barrier in %</b>	60.00%
<b>Barrier reached</b>	no

## Price information

<b>Today open</b>	99.10
<b>Today high</b>	99.15
<b>Today low</b>	99.05
<b>Close (previous day)</b>	99.10
<b>Spread in %</b>	1.00 %
<b>Spread absolute</b>	1.00
<b>Spread harmonised</b>	-
<b>High price (52 weeks)</b>	100.00
<b>Low price (52 weeks)</b>	98.00

## Performance

<b>Performance YTD in %</b>	-
<b>Performance 1 month in %</b>	-0.90%
<b>Performance 6 months in %</b>	-
<b>Performance 1 year in %</b>	-
<b>Performance 3 years in %</b>	-
<b>Performance 5 years in %</b>	-
<b>Performance since inception in %</b>	-



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

## Underlyings

Underlying Name and ISIN	Currency	Strike	Barrier	Price underlying	Barrier distance in %	No of shares for redemption
ALLIANZ DE0008404005	EUR	217.7500	130.6500	218.20	40.12%	4
SIEMENS DE0007236101	EUR	134.9000	80.9400	137.48	41.13%	7
VOLKSWAGEN VZ DE0007664039	EUR	226.1500	135.6900	228.05	40.50%	4

### Reverse convertibles | Description

This protect reverse convertible refers to the shares of Allianz SE, Siemens AG und Volkswagen AG. The protect reverse convertible has a fixed term (maturity date 31/05/2022) and a risk buffer (= barrier; "protect").

At maturity investors receive an interest payment of 6.75 % p.a. based on the nominal amount (EUR 1,000), regardless of the performance of the underlyings.

The repayment of the nominal value at maturity depends on the performance of the underlyings during the observation period.

The reverse convertible is redeemed at 100.00 % of nominal amount as long as

- the daily closing price of each underlying does not touch or fall below the barrier during the observation period. This is also valid, if the final reference price of at least one underlying is below the strike price on the valuation date, but above the barrier.

- at least one underlying touches or falls below the barrier, but the final reference price of all underlyings on the valuation date is equal to or higher than the strike price.

If the closing price of at least one underlying touches or falls below the respective barrier at least once during the observation period and at least one of the final reference prices on the valuation date is lower than the strike price, the investor receives a fixed number of shares of the underlying with the worst performance ("worst-of"). Fractions of a share are settled in cash.

#### + Advantages

- You receive a fixed coupon of 6.75 % p.a. independent of the performance of the underlyings.
- Additional risk buffer of 40 % in case of falling prices of the underlyings.
- Chance to profit even if the share price is slightly falling.
- Erste Group Bank AG will set quotes for this product during the term, but is not obliged to.

#### ! Risks you should be aware of

- The risk of capital loss depends on the underlying with the worst performance (worst-of). For this product with worst-of structure despite several underlyings there is no risk diversification by spreading the market risk as for a conventional basket product; instead there is a risk concentration.
- If according to the repayment terms shares are delivered upon maturity, capital loss may occur.
- During the term price fluctuations of the reverse convertible are possible and premature sales may lead to capital loss. Limited trading of the product is possible.
- The earnings are capped at 6.75 % p.a. even if the underlyings have a better performance.
- The investor bears the issuer risk of Erste Group Bank AG.

### Secondary market

The bond will be issued on a continuous basis and publicly offered in Germany, Austria, Romania and Croatia. From the issue date onwards the bond can basically be traded on a

stock exchange or over-the-counter. Under normal trading conditions the issuer will continuously quote indicative prices. Listing at the unofficial market of Stuttgarter Wertpapierbörse (Baden-Württembergische Wertpapierbörse) and Börse Wien is scheduled. The decision about the admission to the respective market and the actual listing will be taken by the board of the respective stock exchanges. From admission onwards the bond can be traded on each stock exchange during trading hours.

## Underlying

Date: 2021/06/15 12:15:23

Underlying Quote

**218.20** EURDifference  +0.72% (1.55)

### General attributes underlying

Name	ALLIANZ
ISIN	DE0008404005
Stock exchange (underlying)	GER
Currency (underlying)	EUR
Start value underlying	217.75
Price	218.20
Time	21/06/15 - 12:15:23
Strike	217.7500
Barrier	130.6500
Barrier distance	87.55
Barrier distance in %	40.12%
No of shares for redemption	4
Today high	218.75
Today low	217.30
High price (52 weeks)	221.50
Low price (52 weeks)	148.60

5y



Information about previous performance does not guarantee future performance.

Source: FactSet

## Underlying

Date: 2021/06/15 12:15:37

Underlying Quote

**137.46** EURDifference  +1.27% (1.72)

### General attributes underlying

Name	SIEMENS
ISIN	DE0007236101
Stock exchange (underlying)	GER
Currency (underlying)	EUR
Start value underlying	134.90
Price	137.46
Time	21/06/15 - 12:15:37
Strike	134.9000
Barrier	80.9400
Barrier distance	56.52
Barrier distance in %	41.12%
No of shares for redemption	7
Today high	138.84
Today low	136.46
High price (52 weeks)	145.96
Low price (52 weeks)	94.81



Information about previous performance does not guarantee future performance.

Source: FactSet

## Underlying

Date: 2021/06/15 12:15:37

Underlying Quote

**228.05** EURDifference  -0.89% (-2.05)

### General attributes underlying

Name	VOLKSWAGEN VZ
ISIN	DE0007664039
Stock exchange (underlying)	GER
Currency (underlying)	EUR
Start value underlying	226.15
Price	228.05
Time	21/06/15 - 12:15:37
Strike	226.1500
Barrier	135.6900
Barrier distance	92.36
Barrier distance in %	40.50%
No of shares for redemption	4
Today high	231.00
Today low	228.00
High price (52 weeks)	252.20
Low price (52 weeks)	122.96

5y



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Source: FactSet