

EU Regulatory Information

PRODUCT DATA

Alta Rendement 2021

Strategy Code (internal ref.)	E1135RAZ
Manufacturer	BNP Paribas S.A. - www.bnpparibas.com
Issuer	BNP Paribas Issuance B.V.
Guarantor	BNP Paribas S.A.

Strike Date	October 22 nd , 2021
Issue Date	July 12 th , 2021
Redemption Valuation Date	October 22 nd , 2031
Document Production Date	June 23 rd , 2021

Underlying	Bloomberg Code
S&P Euro 50 Equal Weight 50 Point Decrement Index (EUR) TR	SPEU5DET

PRODUCT TARGET MARKET

Client Type	Retail	Y	
	Professional	Y	
	Eligible Counterparty	Y	
Knowledge & Experience (*)	Basic Investor	Neutral	
	Informed Investor	Y	
	Advanced Investor	Y	
Ability to bear losses	No Capital Loss	N	
	Limited Capital Loss	Neutral	
	No Capital Guarantee	Y	
	Loss Beyond Capital	Y	
Risk Tolerance	Summary Risk Indicator (PRIIPs Methodology)	6	
Client Objectives	Return Profile	Preservation	N
		Growth	Neutral
		Income	Y
		Hedging	Neutral
		Option type or leveraged return profile	Neutral
		Other	Neutral
	Time Horizon	Recommended Holding Period (in years rounded up to 0.01 year)	10
		Indicative Range	Long Term
		May be terminated early (e.g callability or putability feature)	Y
		Specific Investment Need	
Distribution Strategy	Execution only	N	
	Execution with Appropriateness	B	
	Investment Advice	B	
	Portfolio Management	B	

(*) Knowledge & Experience definitions

Basic Investor: Investor having the following characteristics:

- basic knowledge of relevant financial instruments (a basic investor can make an informed investment decision based on the regulated and authorised offering documentation or with the help of basic information provided by point of sale);
- no financial industry experience, i.e. suited to a first time investor.

Informed Investor: Investor having one, or more, of the following characteristics:

- average knowledge of relevant financial products (an informed investor can make an informed investment decision based on the regulated and authorised offering documentation, together with knowledge and understanding of the specific factors/risks highlighted within them only)
- some financial industry experience.

Advanced Investor: Investor having one, or more, of the following characteristics:

- good knowledge of relevant financial products and transactions
- financial industry experience or accompanied by professional investment advice or included in a discretionary portfolio service.

Meaning of possible values on each TM criteria:

Y: Yes - positive target market.

N: No - negative target market, means the product is incompatible with investors who have such characteristic (K&E, Loss bearing, Objectives) ticked as positive in their profile. Sales to negative target market should be a very rare occurrence, and be reported.

Neutral: the manufacturer deems it is not the positive target market. The distributor can do a more granular assessment to decide if this should be considered positive target or outside positive target market. Sales outside positive target market must be reported, except if it is for portfolio diversification reasons.

B: "Both", means distribution strategy allowed to both Retail and Professional clients.

P: "Professional", means distribution strategy allowed to Professional clients only.

RISK ANALYSIS

► RISK INDICATOR (PRIIPs methodology)



Risk Indicator components	
Market Risk Measure (MRM)	6
Volatility Equivalent VaR	47.6090%
Credit Risk Measure (CRM)	2

COST DISCLOSURE

► MIFID2 COST TABLE ex-ante

This table shows the row costs, in accordance with European MIFID Template		
00096_Structured_Securities_Quotation	P	U for units, P for percentage
07020_Gross_One-off_cost_Financial_Instrument_maximum_entry_cost	8.15%	Incorporates manufacturer costs (i.e. cost of the financial instrument) and distributor upfront fees when known by the manufacturer.
07025_Net_One-off_cost_Financial_Instrument_entry_cost	3.25%	Only incorporates manufacturer costs (i.e. cost of the financial instrument).
07080_One-off_costs_Financial_Instrument_Typical_exit_cost	0%	Exit cost at the Recommended Holding Period, if any.
07090_One-off_cost_Financial_Instrument_exit_cost_structured_securities_prior_RHP	1%	Exit cost prior to the Recommended Holding Period.
07100_Financial_Instrument_Ongoing_costs	0.12%	Expressed as a % of NAV / Notional (or currency amount for Unit quotation) / always per annum.
07110_Financial_Instrument_Management_fee	0%	Expressed as a % of NAV / Notional (or currency amount for Unit quotation) / always per annum.

The information about the costs over time, and more specifically the impact on return, are available upon request. The information about the MIFID exit costs is subject to normal market conditions prevailing.

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