



EU Regulatory Information

PRODUCT DATA

3Y Athena Worst-of on Capri Holdings Ltd, LVMH Moet Hennessy Louis Vuitton SE, Porsche Automobil Holding SE, Ralph Lauren Corp and Tiffany Co in HUF Quanto

Strategy Code (internal ref.)	CE1867WX(EURID)
Manufacturer	BNP Paribas S.A. - www.bnpparibas.com
Issuer	BNP Paribas Issuance B.V.
Guarantor	BNP Paribas S.A.

Strike Date	February 12 th , 2019
Issue Date	February 19 th , 2019
Redemption Valuation Date	February 14 th , 2022
Document Production Date	January 25 th , 2019

Underlying	Bloomberg Code	ISIN
LVMH Moet Hennessy Louis Vuitton SE	MC FP	FR0000121014
Tiffany & Co	TIF UN	US8865471085
Ralph Lauren Corp	RL UN	US7512121010
Capri Holdings Ltd	CPRI UN	VGG1890L1076
Porsche Automobil Holding SE	PAH3 GY	DE000PAH0038

PRODUCT TARGET MARKET

Client Type	Retail	Y		
	Professional	Y		
	Eligible Counterparty	Y		
Knowledge & Experience (*)	Basic Investor	Y		
	Informed Investor	Y		
	Advanced Investor	Y		
	No Capital Loss	N		
Ability to bear losses	Limited Capital Loss	Y		
	No Capital Guarantee	Y		
	Loss Beyond Capital	Y		
	Summary Risk Indicator (PRIIPs Methodology)	2		
Client Objectives	Return Profile	Preservation	N	
		Growth	Y	
		Income	Neutral	
		Hedging	Neutral	
	Option type or leveraged return profile		Neutral	
	Other		Neutral	
	Time Horizon	Recommended Holding Period (in years rounded up to 0.01 year)		3.01
		Indicative Range		Medium 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)	2
Volatility_Equivalent_VaR	1.8328 %
Credit Risk Measure (CRM)	2

COST DISCLOSURE

► MIFID2 COST TABLE ex-ante

This table shows the row costs, in accordance with European MIFID Template

07010_Structured_Securities_Quotation	P	U for units , P for percentage
07020_One-off_cost_Financial_Instrument_entry_cost	2.42%	Incorporates manufacturer costs (i.e. cost of the financial instrument) and distributor upfront fees when known by the manufacturer.
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	0.50%	Exit cost prior to the Recommended Holding Period.
07100_Financial_Instrument_Ongoing_costs	0%	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.

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