

EU Regulatory Information

PRODUCT DATA

3Y Athena on ASM International NV, Nokian Renkaat Oyj and Porsche Automobil Holding SE in HUF Quanto

| | | | |
|-------------------------------|---------------------------------------|---------------------------|----------------------------------|
| Strategy Code (internal ref.) | CE3079WX | Strike Date | March 10 th , 2020 |
| Manufacturer | BNP Paribas S.A. - www.bnpparibas.com | Issue Date | March 17 th , 2020 |
| Issuer | BNP Paribas Issuance B.V. | Redemption Valuation Date | March 10 th , 2023 |
| Guarantor | BNP Paribas S.A. | Document Production Date | February 17 th , 2020 |

| Underlying | Bloomberg Code | ISIN |
|------------------------------|----------------|--------------|
| ASM International NV | ASM NA | NL0000334118 |
| Porsche Automobil Holding SE | PAH3 GY | DE000PAH0038 |
| Nokian Renkaat OYJ | TYRES FH | FI0009005318 |

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) | 5 | |
| Client Objectives | Return Profile | Preservation | N |
| | | Growth | Y |
| | | Income | Neutral |
| | | Hedging | Neutral |
| | | Option type or leveraged return profile | 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 | |
| Distribution Strategy | Specific Investment Need | | |
| | 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.

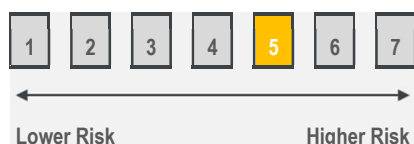
Neutral: the manufacturer deems it is not the positive target market. The distributor can do a more granular assessment to decide if this should be considered positive target or outside positive target market. Sales outside positive target market must be reported, except if it is for portfolio diversification 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) | 5 |
| Volatility Equivalent VaR | 25.0402% |
| 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% | 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 | 1% | 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.

This document is for information purposes only and is not a solicitation or offer to buy or sell any financial product or a confirmation of any transaction.

BNPP accepts no liability to you for the information stated in this notification except to the extent provided for in the contractual arrangements in place between BNPP and you. To the extent that any transaction is entered into between BNPP and you, such transaction will be entered into upon such terms as are agreed at the time or provided for in the contractual arrangements in place between BNPP and you.

The fact that the product target market and costs disclosure in respect of the transaction specified above are as shown in this notification should not be taken as any representation, warranty, undertaking or implication that the product target market and costs disclosure expected in respect of: (i) a similar transaction executed at or around the same time; or (ii) the same transaction executed in future, were the same as or similar to those shown in this notification.

BNPP does not offer and this notification does not constitute investment, financial, legal, tax or any other type of advice to, nor does BNPP have any fiduciary duty towards you as a result of your receipt of this notification. This notification is provided for your use only and may not be shared with or otherwise disseminated to any other person without BNPP's prior written consent.

