



## EU Regulatory Information

## PRODUCT DATA

## Flexible Phoenix

Strategy Code (internal ref.)	CE26165ABZ	Strike Date	June 23 <sup>rd</sup> , 2023
Manufacturer	BNP Paribas S.A. - www.bnpparibas.com	Issue Date	July 07 <sup>th</sup> , 2023
Issuer	BNP Paribas Issuance B.V.	Redemption Valuation Date	June 30 <sup>th</sup> , 2028
Guarantor	BNP Paribas S.A.	Document Production Date	June 20 <sup>th</sup> , 2023

Underlying	Bloomberg Code	ISIN
Tesla Inc	TSLA UW	US88160R1014
Meta Platforms Inc	META UW	US30303M1027
Carnival Corp	CCL UN	PA1436583006
Advanced Micro Devices Inc	AMD UW	US0079031078

## 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
	Time Horizon	Other	Neutral
		Recommended Holding Period (in years rounded up to 0.01 year)	5.02
		Indicative Range	Long Term
		May be terminated early (e.g callability or puttability feature)	Y
		Specific Investment Need	
Distribution Strategy		Execution only	N
		Execution with Appropriateness	B
		Investment Advice	B
		Portfolio Management	B

(\*) Knowledge &amp; 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	58.4950%
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	8.24%	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	1.24%	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%	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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