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Marketing Communication: For professional investors

PRESS RELEASE

BNP Paribas Asset Management enters the next generation of actively-managed ETFs

- Listing of four next-generation ETFs, leveraging on a unique combination of BNP Paribas Asset Management and the Bank's Global Markets capabilities
- Two absolute-return and two income-oriented strategies, designed to enhance long-term portfolio diversification and resilience across market cycles
- ETFs are a core pillar of BNP Paribas Asset Management's strategic plan which targets over €100bn of net inflows and more than 75 new products by 2030

BNP Paribas Asset Management (BNPP AM) today announced the listing of four actively-managed exchange-traded funds (ETFs): BNP Paribas Easy Equity Premium Income, BNP Paribas Easy European Equity Buffer, BNP Paribas Easy Global Equity Long Short and BNP Paribas Easy Managed Futures.

Combining the strengths of Asset Management and Global Markets, BNP Paribas is committed to providing investors with access to this next generation of ETFs by combining the Bank's quantitative investment-strategy capability, proprietary modelling and deep market-structure knowledge developed within the Global Markets activities with BNPP AM's robust infrastructure, unique structuring & portfolio management capabilities and liquidity monitoring expertise.

In recent years, the UCITS ETF universe has expanded rapidly, attracting a broad base of investors who now use these vehicles to build their portfolios. However, most available products are market-cap strategies. This traditional approach creates an opportunity to meet investors' growing demand for solutions that address the objectives of enhanced portfolio management: diversified return sources, defined-outcomes, income generation, and long-term stability across market cycles.

Robinson Rouchie, Chief Investment Officer – Systematic & Quantitative Investments at BNP Paribas Asset Management, said: *"By listing this new suite of ETFs, we are accelerating investor access to sophisticated, yet essential, solutions that can improve portfolio diversification and resilience. Leveraging our long-standing track record in structuring synthetic enhanced solutions, together with Global Markets' systematic expertise, we provide clients with an innovative way to capture next-generation strategies within an ETF wrapper."*

Vincent Bérard, Head of Funds Solutions - Theam Quant at BNP Paribas Global Markets, added: *"Investors are increasingly seeking portfolio solutions that go beyond traditional market exposure, combining transparency, liquidity and disciplined risk management. By applying our* *systematic investment expertise, proprietary modelling and deep understanding of market dynamics to an ETF format, we are helping broaden access to strategies that were historically available through more specialised vehicles. This launch reflects the Group's ability to pool its expertise and deliver scalable solutions that respond to evolving investor needs."*

BNP Paribas Asset Management is listing four actively-managed ETFs today

Two of these strategies adopt an **absolute-return** investment style, focusing on generating returns that are largely independent of the direction of traditional equity markets:

- BNP Paribas Easy Global Equity Long Short

  The investment objective of BNP Paribas Easy Global Equity Long Short is to implement a model-driven strategy aiming to generate absolute returns while maintaining moderate exposure to global equity markets through synthetic long/short equity positions. Built on the MSCI Barra multi factor framework, it simultaneously allocates long positions with strong factor scores and short positions with weak scores, thereby extracting alpha from both sides of the market and limiting net beta exposure. This ETF is designed to enhance the risk-adjusted profile of a portfolio during periods of market stress or flat equity performance.

- BNP Paribas Easy Managed Futures

  The investment objective of BNP Paribas Easy Managed Futures is to increase the value of its assets over the medium term with moderate volatility by being exposed to a diversified long/short basket of futures contracts or forward instruments on different asset classes, using a systematic allocation method. By continuously rebalancing long and short exposures, it seeks to capture persistent price trends while delivering the low correlation and convexity characteristics historically associated with commodity trading advisor (CTA) strategies. The systematic CTA approach can introduce genuine diversification to a typical equity-bond portfolio.

Two other strategies adopt an income-oriented approach, delivering a defined outcome or income-centric returns:

- BNP Paribas Easy Equity Premium Income

  The investment objective of BNP Paribas Easy Equity Premium Income is to provide income and capital growth by implementing a portfolio of options on major equity indices, which aims to generate premiums in bullish, stable, orderly or gradually declining markets. The collected premiums provide an equity linked income stream that is less sensitive to interest rate movements like fixed income solutions and typically exhibits lower volatility than a pure equity return.

- BNP Paribas Easy European Equity Buffer

The investment objective of BNP Paribas Easy European Equity Buffer aims to provide a long exposure to the Euro Stoxx 50 index, with a predefined level of downside protection and a cap on potential upside performance. The levels of the buffer and cap are set for a one-year period. This structure offers investors a preset risk ceiling, making it especially suitable for capital preservation during the accumulation phase and for controlled drawdown management in the decumulation phase.

BNP Paribas Easy UCITS ETF	ISIN code	Listing date	Share class	Place of listing	Trading currency	Bloomberg Price Ticker	OOC[1]	SRI[2]	SFDR[3]
Equity Premium Income	LU3307219520	24 June 2026	Capitalisation	Euronext Paris	EUR	PRINT FP	0,35%[4]	3	6
				Xetra		EEAV GY			
				SIX Swiss Exchange		PRINT SE			
					CHF	PRINTCHF SE			
	LU3307219793	24 June 2026	Distribution	Xetra	EUR	EEAW GY			
				SIX Swiss Exchange		PRIND SE			
					CHF	PRINDCHF SE			
European Equity Buffer	LU3307215619	24 June 2026	Capitalisation	Euronext Paris	EUR	BFRM FP	0,55%[5]	5	6
				Xetra	EUR	EEAT GY			
				SIX Swiss Exchange	EUR	BFRM SE			
					CHF	BFRMCHF SE			
	LU3307215700		Distribution	Xetra	EUR	EEAX GY			
Global Equity Long/Short	LU3307220965	24 June 2026	Capitalisation	Euronext Paris	EUR	SLEEK FP	0,50%[6]	5	6
				Xetra	EUR	EEAS GY			
				SIX Swiss Exchange	EUR	SLEEK SE			
					CHF	SLEEKCHF SE			
Managed Futures	LU3307218399	24 June 2026	Capitalisation	Euronext Paris	EUR	FOLOW FP	0,60%[7]	5	6

Delegated Asset Manager: BNP Paribas Asset Management
Entry / Exit Fees[8]: 0%

[1] OOC: Ongoing charges as the date mentioned in the document, rounded to the nearest hundredth of a %. It is advisable to refer to the most recent prospectus for the current management fees. The charges are estimated to be paid over one year; the current level is estimated on the ETF launch date.
[2] SRI: "Summary Risk Indicator" is determined on a scale from 1 to 7 (7 being the highest risk level). It is subject to a periodical re-calculation and can change over time
[3] SFDR: "Sustainable Finance Disclosures Regulation". Regulation 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector. Article 6: Non-sustainable products.
[4] As of May 31st, 2026
[5] As of May 29th, 2026
[6] As of March 31st, 2026
[7] As of May 29th, 2026
[8] Entry/ Exit fees: 3% max on the primary market only. Subscription and redemption fees indicate a maximum for subscriptions/ redemptions in cash on the primary market for authorized participants. In some cases, investor may pay less. Get the actual amount of the subscription and redemption fees from your advisor or financial intermediary. On the secondary market, conditions applicable to purchases and sales are those applicable to this market and of your intermediary. Redemption or subscription fees should not be applied to you. Intermediation fees you may pay depend on the intermediary (execution, custody). For more information on fees, please refer to the KID.

All four ETFs share a common objective of strengthening diversification, either through downside protection or targeted income generation, and filling existing gaps in the ETF universe. They will enable investors to build more efficient, long-term portfolios with improved risk-adjusted performance and tighter drawdown control.

They are now available on Euronext Paris, Deutsche Börse Xetra and SIX Swiss Exchange.

Investment risks

Investments in these funds are subject to market fluctuations and the risks inherent in investments in securities. The value of investments and the income they generate may go down as well as up and it is possible that investors will not recover their initial outlay, these funds described being at risk of capital loss.

For a complete description and definition of risks, please consult the most recent prospectus and KID. Investors considering subscribing to a fund should carefully read the most recent prospectus and KID, that can be downloaded free of charge from https://www.easy.bnpparibas.lu.

Interest rate risk

The value of an investment may be affected by interest rate fluctuations. Interest rates may be influenced by various elements or events, such as monetary policy, the discount rate, inflation, etc.

Credit risk

This is the risk that may derive from the rating downgrade of a bond issuer to which the sub funds are exposed, which may therefore cause the value of the investments to go down. Sub funds investing in high-yield bonds present a higher-than-average risk due to the greater fluctuation of their currency or the quality of the issuer.

Counterparty risk

This risk relates to the quality of the counterparty with whom the management company does business, in particular for the settlement/delivery of financial instruments or the conclusion of financial forward contracts. The risk reflects the counterparty's ability to honour its commitments (payment, delivery, repayment, etc.).

Liquidity risk

There is a risk that investments made in the sub funds may become illiquid due to an over-restricted market (often reflected by a very broad bid-ask spread or by substantial price movements), or if their 'rating' declines or their economic situation deteriorates.

Derivatives risk

The use of derivatives by the funds includes various risks. Those risks are (without limitation), the lack of secondary market liquidity under circumstances, valuations risks, the lack of standardisation and regulation, the risk of leverage, the risk of counterparty.

Risk linked to equity markets

The risks associated with investments in equities (and similar instruments) include significant fluctuations in prices, negative information about the issuer or market and the subordination of a company's equities to its bonds. The value of investments and the income they generate may go down as well as up and it is possible that investors will not recover their initial outlay.

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About BNP Paribas Asset Management

BNP Paribas Asset Management (BNPP AM) is the asset manager of BNP Paribas, a leading banking group in Europe with international reach. Among the top three asset managers in Europe[9], the firm manages over €1.6 trillion[10] in assets for institutional, corporate, retail, and wealth clients worldwide. BNPP AM has a global network of local experts in 35 countries[11], combining global reach with local expertise.

BNPP AM's expertise spans liquid and alternative investments, with a leadership position in long-term savings management for insurers and pension funds[12] (€850 billion in assets under management).

BNPP AM's alternatives platform, backed by over 30 years of experience, is the largest in Europe and a global leader[13], managing approximately €300 billion across real estate, infrastructure, alternative credit and private equity.

BNPP AM offers a broad range of liquid investment solutions, including fixed income, high-conviction active strategies, and a fast-growing ETF offering, totaling over €1 trillion in assets[14].

Sustainable and thematic investment capabilities are embedded across the business, supporting clients' long-term objectives.

BNPP AM aims to set a new standard in asset management by harnessing scale, deep expertise, and long-term capital access to deliver sustainable and resilient outcomes for clients and the economy.

[9] Source: IPE 2025 and companies' financial communication as of 31/12/2025.
[10] Source: BNPP AM, as of 31/03/2026. Assets under management including assets under advisory.
[11] Source: BNPP AM, as of 31/03/2026. Assets under management including assets under advisory.
[12] Source: ranking based on assets under management (AuM) as of 31/12/2024 for internal and external insurers and external pension funds (global AuM for European asset managers; European AuM for non-European asset managers).
[13] Source: BCG, based on Assets under Management as of 31/12/2024.
[14] Source: BNPP AM, as of 31/03/2026. Assets under management including assets under advisory.

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