

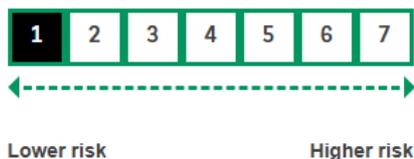
BNP Paribas Easy € Overnight

PRODUCT CARD – FOR PROFESSIONAL INVESTORS ONLY – MARKETING COMMUNICATION – JUNE 2025

INDEX AND ETF¹ KEY FEATURES

- Benchmark: Solactive €STR Overnight Total Return Index (SOESTRON Index)
- To be listed on: Euronext Paris, Xetra, Borsa Italiana
- ETF and Index share classes
- SFDR² Category - Art. 6; AMF³ - Cat. 3
- Replication - synthetic
- PEA⁴ eligible

SRI⁵



INVESTMENT GUIDELINES

Solactive €STR Overnight Total Return Index is an accumulating daily return strategy investing into overnight deposits. Index is a purely calculated value, with no basket of securities associated.

The level of the INDEX is calculated according to the following formula:

$$Index_t = Index_{t-1} \times (1 + (rate_{t-ir_lag} + spread) \times DCF_{t+so-1,t+so})$$

Where:

$Index_t$: The level of the INDEX as of CALCULATION DAY t.

$Index_{t-1}$: The level of the INDEX as of CALCULATION DAY t-1.

$rate_{t-1}$: The latest CLOSE VALUE published on or before CALCULATION DAY t-1.

$spread$: The SPREAD.

so : The SETTLEMENT OFFSET

ir_lag : The INTEREST RATE LAG

$DCF_{t+so-1,t+so}$: The number of calendar days between CALCULATION DAY t+so-1 (including) and CALCULATION DAY t+so (excluding) divided by the RATE DAY COUNT.

The sub-fund is using synthetic replication to achieve exposure to the index: mainly buying “substitute basket” of highly liquid securities (at least 75% - equity issued by companies registered in a member country of the European Economic Area) and entering into the funding total return swaps (TRS) with maturity $\leq 3Y$.

Alternatively, investing in transferable securities linked to the Index, such as certificates and/or in futures, cash or Money Market Instruments.

BENCHMARK INDEX PERFORMANCES⁶

PERFORMANCES NET IN EUR	YTD	2024	2023	2022	2021	2020
Solactive €STR Overnight Total Return Index	1.07%	3.77%	3.31%	-0.01%	-0.57%	-0.56%

¹ ETF: Exchange Traded Fund. ² 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. ³ AMF Doctrine. Category 3: approach not meeting central or limited communications standards. ⁴ PEA: Plan d'épargne en actions, savings vehicle. ⁵ SRI: The Summary Risk Indicator is determined on a scale from 1 to 7 (7 being the highest risk level). It is subject to a periodical computation and can change over time. ⁶ Index performance as of 30.05.2025. Data and methodology sources – Solactive, BNP Paribas Asset Management and Bloomberg. Performances are for general information only and should not be used as a basis for making any specific investment, business or commercial decisions. Any economic and market trend, prediction, projection or forecast is not necessarily indicative of the future or likely performance of the funds. Past performances or achievement is not indicative of current or future performance. Prospectus and KID are leading.

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Share class	UCITS ETF
Legal form	A sub-fund of BNP Paribas Easy, a SICAV under Luxembourg law in compliance with European Council Directive 2009/65/EC, as amended by the Directive 2014/91 (UCITS V). The management company is BNP Paribas Asset Management Luxembourg.
ISIN code	LU3025345516: to be listed on Euronext Paris, Xetra, Borsa Italiana
Benchmark	Solactive €STR Overnight Total Return Index
SFDR Category	Art. 6
Ongoing costs	5 bps*
Management fees	2 bps*
Entry/Exit fees ^a	0%
Investment type	Synthetic
NAV frequency	Daily
Benchmark review	NA (no holdings, index level calculated directly)
Launch date	17.06.2025

^a Entry / Exit Fees: 3% max on the Primary market only. * As defined in the KID, Total Costs are preferential for the launch of the Product and will be applicable for a period of 12 months from the date of the launch. This reduction does not apply to track Classic, track X. For other costs details, please refer to the Key Information Document. Prospectus and KID are leading.

BNP PARIBAS EASY

This fund is complementary to our FI range and provides an opportunity to achieve a Euro Short-Term Rate (STR) exposure.

INVESTMENT RISKS

- Interest rate risk: The value of an investment may be affected by interest rate fluctuations. Interest rates may be influenced by several 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.
- 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, the funds described being at risk of capital loss.
- Environmental, Social and Governance (ESG) Investment Risk: The lack of common or harmonized definitions and labels integrating ESG and sustainability criteria at EU level may result in different approaches by managers when setting ESG objectives. This also means that it may be difficult to compare strategies integrating ESG and sustainability criteria to the extent that the selection and weightings applied to select investments may be based on metrics that may share the same name but have different underlying meanings. In evaluating a security based on the ESG and sustainability criteria, the Investment Manager may also use data sources provided by external ESG research providers. Given the evolving nature of ESG, these data sources may for the time being be incomplete, inaccurate or unavailable. Applying responsible business conduct standards in the investment process may lead to the exclusion of securities of certain issuers. Consequently, the Sub-Fund's performance may at times be better or worse than the performance of relatable funds that do not apply such standards.

The investments in the funds are subject to market fluctuations and the risks inherent in investments in securities. For a Complete description and definition of risks, please consult the last available prospectus and KID of the funds.

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Investors are invited to consult the most recent financial reports, which are also available on the website. Investors should consult their own legal and tax advisors prior to investing. Given the economic and market risks, there can be no assurance that the financial instrument(s) will achieve its investment objectives. Their value can decrease as well as increase. In particular, changes in currency exchange rates may affect the value of an investment. Performance is shown net of management fees and is calculated using global returns with time factored in, with net dividends and reinvested interest, and does not include subscription-redemption fees, exchange rate fees or tax. Past performance is not a guarantee of future results.

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