ADDITIONAL INFORMATION ON BNP PARIBAS EASY EUROPEAN EQUITY BUFFER ETF

MARKETING COMMUNICATION | FOR PROFESSIONAL CLIENTS ONLY

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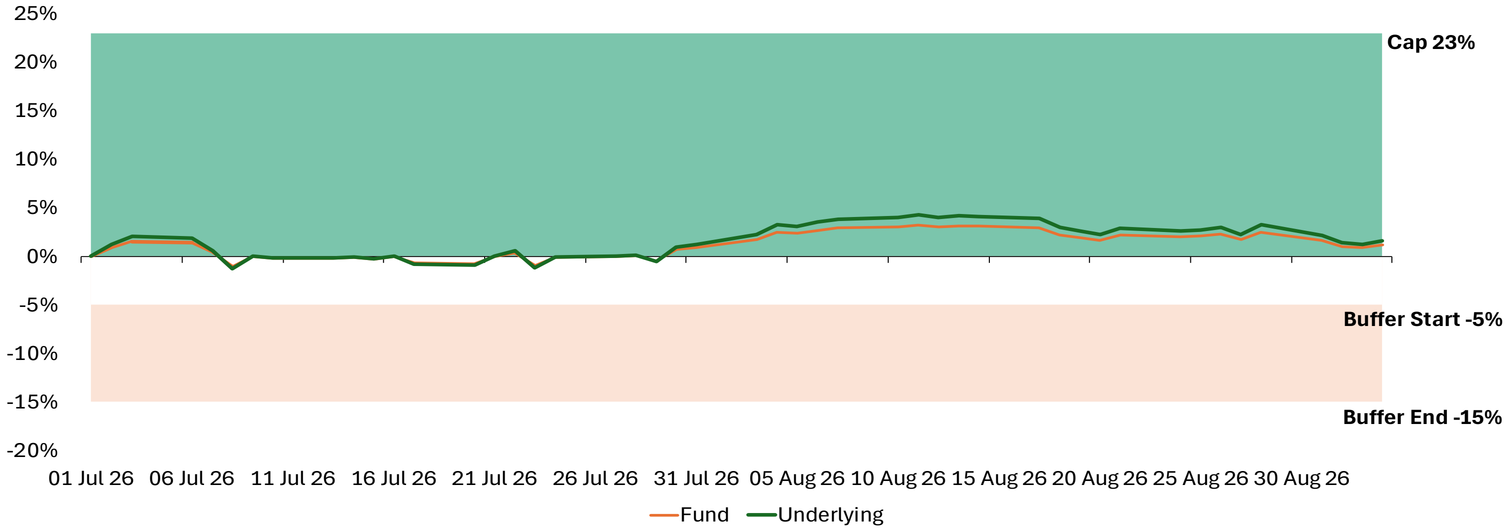
NET ASSET VALUE RELATIVE TO CAP & BUFFER*

As of 03 Sep 2026



The above graphs aims to display the distance of the Net Asset Value (NAV) from the defined Cap and Buffer set for the Outcome Period. A 1-year minimum holding period of the shares of the ETF subject to the graph is considered in order to benefit from the Cap and the Buffer set over the Outcome Period from 01/07/2026 to 31/06/2027.

Outcome Period Values	EUROPEAN EQUITY BUFFER ETF
Reference Asset	SX5E Index
Outcome Period	01/07/2026 – 31/06/2027
Fund Cap (Net)	23.00% (22.55%)
Buffer (Net)	10% (9.55%)
Starting Reference Asset Value	EUR 6282.5
Reference Asset Cap Value	EUR 7727.47
Buffer Start % / Reference Asset Value	-5.00% / EUR 5968.38
Buffer End % / Reference Asset Value	-15.00% / EUR 5340.13

Current Values	EUROPEAN EQUITY BUFFER ETF
Remaining Outcome Period	300 days
Fund Value / Change (%)	EUR 10.15 / 1.18%
Reference Asset Value / Change (%)	EUR 6382.59 / 1.59%
Remaining Cap (Net)	21.45% (21.00%)
Reference Asset Return to Realize the Cap	21.07%
Remaining Buffer (Net)	10.13% (9.68%)
Downside Before Buffer (Net)	-6.20% (-6.65%)
Reference Asset to Buffer End	-16.33%

Source: Bloomberg, BNP Paribas. Past or simulated performance is not indicative of future results. For illustrative purpose only. Hypothetical or simulated performance results are presented for illustrative purposes only and have many inherent limitations. It is 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. For more information on risks, please see the "Investment Risks" section of the fund's prospectus or KID. All relevant documents (prospectus, annual report, KID…) can be downloaded free of charge from our website: www.bnpparibas-am.com

ETF CHARACTERISTICS

BNP Paribas Easy European Equity Buffer ETFis a Sub-fund of BNP Paribas Easy, a UCITS V-compliant SICAV registered under Luxembourg law. This is an active Exchange Traded Fund (ETF), whose economic exposure is based on the systematic strategy that the manager can revise or evolve overtime.

ETF	BNP Paribas Easy European Equity Buffer (June)	Fund Manager	Maxime Panel
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg	Custodian	BNP PARIBAS, Luxembourg Branch
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe	SRI Ranking (scale from 1 to 7)*	3
SFDR Article**	6 – Sustainability Risks: This products integrates the analysis of sustainability risks in its investment process pursuant to article 6 of the EU regulation 2019/2088.		

Share	UCITS ETF Cap	UCITS ETF Dis	C Acc	C Dis	Privilege Acc	Privilege Dis	I Acc
ISIN code	LU3307215619	LU3307215700	LU3307215882	LU3307215965	LU3307216005	LU3307216187	LU3307216260
Inception date	21/05/2026	21/05/2026	21/05/2026	21/05/2026	21/05/2026	21/05/2026	21/05/2026
iNAV Bloomberg ticker	BFRM FP	BFRMD FP	BNPEBCE LX	BNPEBJC LX	BNPEBJE LX	BNPEBJP LX	BNPEBJA LX
Currency	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Dividend policy	Capitalisation	Distribution	Capitalisation	Distribution	Capitalisation	Distribution	Capitalisation
Ongoing charges	0.55%	0.55%	1.20%	1.20%	0.62%	0.62%	0.55%
Registered countries	Finland; Sweden; Luxembourg; Austria; Germany; Denmark; Spain; France; Italy; Netherlands	Luxembourg; France	Finland; Sweden; Luxembourg; Austria; Germany; Denmark; Spain; France; Italy	Luxembourg	Finland; Luxembourg; Austria; Germany; Denmark; Spain; France; Italy; Netherlands	Luxembourg	Finland; Sweden; Luxembourg; Austria; Germany; Denmark; Spain; France; Italy; Netherlands
Listing Exchange	Euronext Paris, Xetra, SIX Swiss Exchange	Euronext Paris, Xetra, SIX Swiss Exchange	-	-	-	-	-
Bloomberg code	BFRM FP	BFRMD FP	BNPEBCE LX	BNPEBJC LX	BNPEBJE LX	BNPEBJP LX	BNPEBJA LX

*Source: BNP Paribas AM. 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 fund described being in risk of capital loss. *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 consequently change over time. We invite you to consult regularly the KID. The higher the risk, the longer the recommended investment horizon. **Following the new Sustainable Finance Disclosure Regulation (SFDR) that came into force on the 10th of March 2021, financial entities such as BNP Paribas Asset Management who sell products into the EU are required to classify the products they manufacture or advise into three categories: products with sustainable investment objective (Article 9); products promoting environmental or social characteristics (Article 8); products neither Article 8 or Article 9 (Article 6). ***The charges are estimated to be paid over one year the current level is estimated on the Sub-fund launch date.* All relevant documents (prospectus, annual report, KID…) can be downloaded *free of charge from our website: www.bnpparibas-am.com*

INVESTMENT RISKS

- **Alternative Investment Strategies Risks:** Alternative investment strategies involve risks that depend on the type of investment strategy: investment risk (specific risk), model risk, (when the allocation model used by the Strategy is based on a systematic and quantitative mechanism, there is a risk that the model will not be efficient as there is no guarantee that the indicators defined will be relevant in the future. They are defined partly on the basis of historical data and there is nothing to guarantee that previous market situations will repeat themselves in the future), portfolio construction risk, valuation risk (when OTC derivative), counterparty risk, credit risk, liquidity risk, leverage risk (risk that losses exceed the initial investment), financial derivative instruments short selling risk (cf. risks due to short selling via financial derivative instruments).
- **Counterparty Risk:** Counterparty risk is the risk to each party of a contract that the counterparty will fail to perform its contractual obligations and/or to respect its commitments under the term of such contract, whether due to insolvency, bankruptcy or other cause. When over-the-counter (OTC) or other bilateral contracts are entered into (inter alia OTC derivatives, repurchase agreements, security lending, etc.), the Company may find itself exposed to risks arising from the solvency of its counterparties and from their inability to respect the conditions of these contracts. If counterparty does not live up to its contractual obligations, it may affect investor returns.
- **Equity Risk:** The risks associated with investments in equity (and similar instruments) include significant fluctuations in prices, negative information about the issuer or market and the subordination of a Company's shares to its bonds. Moreover, such fluctuations are often exacerbated in the short-term. The risk that one or more companies suffer a downturn or fail to grow can have a negative impact on the performance of the overall portfolio at a given time. There is no guarantee that investors will see an appreciation in value. 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 investment. Some Sub-Funds may invest in initial public offerings ("IPOs"). IPO risk is the risk that the market values of IPO shares may experience high volatility from factors such as the absence of a prior public market, unseasoned trading, the limited number of shares available for trading and limited information about the issuer. Additionally, a Sub-Fund may hold IPO shares for a very short period of time, which may increase a Sub-Fund's expenses. Some investments in IPOs may have an immediate and significant impact on a Sub-Fund's performance. Sub-Funds investing in growth stocks may be more volatile than the market in general and may react differently to economic, political and market developments and to specific information about the issuer. Growth stocks traditionally show higher volatility than other stocks, especially over short periods. These stocks may also be more expensive in relation to their profits than the market in general. Consequently, growth stocks may react with more volatility to variations in profit growth.

INVESTMENT RISKS

- **Derivatives Risks:** The Company may use various derivative instruments to reduce risks or costs or to generate additional capital or income in order to meet the investment objectives of a sub-fund. Certain sub-funds may also use derivatives extensively and/or for more complex strategies as further described in their respective investment objectives. While the prudent use of derivatives can be beneficial, derivatives also involve risks different from, and, in certain cases, greater than, the risks associated with more traditional investments. The use of derivatives may give rise to a form of leverage, which may cause the Net Asset Value of these sub-funds to be more volatile and/or change by greater amounts than if they had not been leveraged, since leverage tends to exaggerate the effect of any increase or decrease in the value of the respective sub-funds' portfolio securities. Before investing in Shares, investors must ensure to understand that their investments may be subject to the following risk factors relating to the use of derivative instruments:
    - Market risk: Where the value of the underlying asset of a derivative instrument changes, the value of the instrument will become positive or negative, depending on the performance of the underlying asset. For non-option derivatives the absolute size of the fluctuation in value of a derivative will be very similar to the fluctuation in value of the underlying security or reference index. In the case of options, the absolute change in value of an option will not necessarily be similar to the change in value of the underlying because, as explained further below, changes in options values are dependent on a number of other variables.
    - Liquidity risk: If a derivative transaction is particularly large or if the relevant market is illiquid, it may not be possible to initiate a transaction or liquidate a position at an advantageous price.
    - Counterparty risk: When OTC derivative contracts are entered into, the Sub-Funds may be exposed to risks arising from the solvency and liquidity of its counterparts and from their ability to respect the conditions of these contracts. The Sub-Funds may enter into forwards, options and swap contracts, or use other derivative techniques, each of which involves the risk that the counterpart will fail to respect its commitments under the terms of each contract. In order to mitigate the risk, the Company will ensure that the trading of bilateral OTC derivative instruments is conducted on the basis of strict selection and review criteria.
    - Settlement risk: Settlement risk exists when a derivative instrument is not settled in a timely manner, thereby increasing counterparty risk prior to settlement and potentially incurring funding costs that would otherwise not be experienced. Should the settlement never occur the loss incurred by the Sub-Fund will correspond to the difference in value between the original and the replacement contracts. If the original transaction is not replaced, the loss incurred by the Sub-Fund will be equal to the value of the contract at the time it becomes void.
    - Other risks: Other risks in using derivative instruments include the risk of mispricing or improper valuation. Some derivative instruments, in particular OTC derivative instruments, do not have prices observable on an exchange and so involve the use of formulae, with prices of underlying securities or reference indices obtained from other sources of market price data. OTC options involve the use of models, with assumptions, which increases the risk of pricing errors. Improper valuations could result in increased cash payment requirements to counterparties or a loss of value to the Sub-Funds. Derivative instruments do not always perfectly or even highly correlate or track the value of the assets, rates or Indices they are designed to track. Consequently, the Sub-Funds' use of derivative instruments may not always be an effective means of, and sometimes could be counterproductive to, furthering the Sub-Funds' investment objective. In adverse situations, the Sub-Funds' use of derivative instruments may become ineffective, and the Sub-Funds may suffer significant losses. Total Return Swaps (TRS) represent a combined market and credit default derivative and their value will change as a result of fluctuations in interest rates as well as credit events and credit outlook. A TRS involves that receiving the total return is similar in risk profile to actually owning the underlying reference security(ies). Furthermore, these transactions may be less liquid than interest rate swaps as there is no standardisation of the underlying reference index, and this may adversely affect the ability to close out a TRS position or the price at which such a close out is transacted. The swap contract is an agreement between two parties and therefore each party bears the other's counterparty risk and collateral is arranged to mitigate this risk. All the revenues arising from TRS will be returned to the relevant Sub Fund.
- **Market Risk:** Market risk is a general risk that affects all investments. Price for financial instruments are mainly determined by the financial markets and by the economic development of the issuers, who are themselves affected by the overall situation of the global economy and by the economic and political conditions prevailing in each relevant country.

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