

Key Investor Information

This document provides you with key investor information about this Fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this Fund. You are advised to read it so you can make an informed decision about whether to invest.

Alpha Enhanced Europe, a subfund of the SICAV BNP PARIBAS EASY

Class "UCITS ETF Capitalisation" - ISIN code LU2993402101

This Fund is managed by BNP PARIBAS ASSET MANAGEMENT Luxembourg, part of the BNP Paribas Group.

Objectives and investment policy

The Product is actively managed. The benchmark MSCI Europe is used for performance comparison. The Product is not benchmark constrained and its performance may deviate significantly from that of the benchmark.

The Product seeks to increase the value of its assets over the medium term by investing at least 90% of its assets in equities by companies that have their registered offices or conduct the majority of their business activities in Europe.

The Product's portfolio will be built based on a systematic approach, combining several factor criteria such as, but not limited to, (i) cash flow generation (quality), (ii) relative valuation compared to peers (value), (iii) medium term performance trend (momentum) and (iv) low price variation ("low-volatility").

The Product's portfolio is constructed to select securities to consistently achieve especially the following targets:

- a portfolio's ESG score higher than that of the investment universe

The ESG integration approach involves especially the evaluation of the three below non-financial criteria at the level of the issuers in which the Strategy invests:

- Environmental: such as energy efficiency, reduction of emissions of greenhouse gases, treatment of waste;
- Social: such as respect of human rights and workers' rights, human resources management (workers' health and safety, diversity);
- Governance: such as Board of Directors independence, managers' remuneration, respect of minority shareholders rights.

ESG scores enable to assist in the ESG evaluation of securities' issuers.

The extra-financial analysis coverage is at least 90% of the assets of the Product (excluding ancillary liquid assets) and is based on the BNP PARIBAS ASSET MANAGEMENT proprietary extra-financial framework as further described in the prospectus.

Furthermore, the Product applies sectorial and controversial exclusions, and especially does not select companies that do not comply with the BNP PARIBAS ASSET MANAGEMENT Responsible Business Conduct ("RBC") Policy based on 1) norms-based screens, such as the UN Nations Global Compact principles and OECD Guidelines for Multinational Enterprises, and 2) BNP Paribas Asset Management sector policies.

Environmental, social and governance (ESG) criteria contribute to, but are not a determining factor in, the manager's decision making.

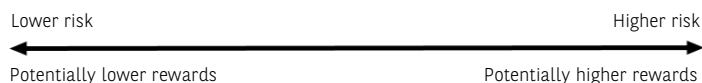
Total Costs as defined below are preferential for the launch of the Product and will be applicable for a period of 12 months from the date of the launch of the Product. Performance Scenarios have been calculated taking into account these preferential costs.

MSCI's website (www.msci.com) contains more detailed information about the MSCI indexes

Incomes are systematically reinvested.

Investors are able to redeem on a daily basis (on Luxembourg bank business days) as described in the prospectus.

Risk and reward profile



1	2	3	4	5	6	7
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- Historical data may not be reliable indication for the future.
- The risk category of a Fund is an indicator but not a target or a guarantee and may shift over time.
- The lowest category does not mean a risk-free investment.
- Why is the Fund in this specific category?
The risk category is justified by the investment mainly in equities, the value of which can fluctuate considerably. These fluctuations are often amplified in the short term.
- The higher the risk, the longer the recommended investment horizon.

For more information on risks, please see the risks section of the Fund's prospectus, which is available at <http://www.bnpparibas-am.com>



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Charges

The charges you pay are used to pay the Fund's running costs, including the costs of marketing and distribution. These charges reduce the potential growth of your investment.

One-off charges taken before or after you invest

Primary market (authorised investors)

Maximum entry charge (not paid to the UCITS)	3.00%
Maximum exit charge (not paid to the UCITS)	3.00%

Secondary market (all investors)

Maximum entry charge (not paid to the UCITS)	None
Maximum exit charge (not paid to the UCITS)	None

This is the maximum that might be taken out of your money (before the proceeds of your investment are paid out).

Charges taken from the Fund over each year

Ongoing charges	0.25% (*)
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Charges taken from the fund under specific conditions

Performance fee	None
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The entry and exit charges shown are maximum figures. In some cases you might pay less. You can find this out from your financial adviser.

(*) The **ongoing charges** figure is based on past expenses determined as of 31 December 2025.

This figure may vary from year to year. It excludes:

- Portfolio transaction costs, except in the case of an entry/exit charge paid by the Fund when buying or selling units in another collective investment undertaking.

Conversions not allowed.

For more information about charges, please see the "Fees and Costs" section of the Fund's prospectus, which is available at <http://www.bnpparibas-am.com>.

Past performance

The Share Class is launched in 2025. Therefore, there is insufficient data to provide a useful indication of past performance.

Practical information

- Custodian: BNP PARIBAS, Luxembourg Branch.
- Further information about the Fund including the latest Prospectus, latest published prices of share(s), annual report and half yearly report may be obtained free of charge, in English, from BNP PARIBAS ASSET MANAGEMENT Luxembourg or online at <http://www.bnpparibas-am.com>.
- Luxembourg tax legislation may have an impact on the personal tax position of the investor.
- Details of the updated remuneration policy (including a description of how the remuneration and benefits are calculated), the identity of the people responsible for granting the remuneration and benefits and the composition of the remuneration committee are available on the website <https://www.bnpparibas-am.com/en/footer/remuneration-policy/>. A hard copy of the remuneration policy will be available upon request.
- BNP PARIBAS ASSET MANAGEMENT Luxembourg may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the prospectus for the Fund.

This Fund is authorised in Grand Duchy of Luxembourg and regulated by the "Commission de Surveillance du Secteur Financier".

This key investor information is accurate as at 16 September 2026.



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