

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.

EUROPEAN EQUITY BUFFER June, a subfund of the SICAV BNP PARIBAS EASY

Class "UCITS ETF Capitalisation" - ISIN code LU3307215619

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 Euro Stoxx 50 Index (the Benchmark) is used for performance comparison. The Product is not benchmark constrained and its performance may deviate significantly from that of the Benchmark. The Product implements a model driven strategy (the "Strategy") that takes synthetically positions on call and put options. Exposure to the Strategy is achieved synthetically by entering TRS. Details and costs regarding synthetic exposure through derivatives (including TRS) are further described in the Prospectus.

For a given one-year period of time (an "Outcome Period"), the Strategy seeks to provide protection against the negative performance of the Benchmark within a range of -5% to -15%, before any fees and expenses. Losses of the Benchmark that fall within this range are intended to be absorbed by the Buffer which limits the reduction of the value of the Product. Losses beyond -15% or within the first -5% are not covered by the Buffer and will therefore reduce the value of the sub-fund. The Outcome Periods run from the first Business Day of July to the final Business Day of June of the next year and are reset on a yearly basis. The first Outcome Period will start on the 1st of July 2026. Outcome Periods will run consecutively until the sub-fund is terminated in accordance with the terms of the Prospectus.

In exchange for this downside protection, the Product's participation in the positive performance of the Benchmark is limited by an upside cap (the "Cap"). Such Cap represents the maximum positive return that may be achieved over each Outcome Period and is adjusted at the beginning of each Outcome Period, depending on the prevailing market conditions.

During the Outcome Period, every three months from the first Business Day of July, the level of the Benchmark is compared to the level of the Cap to determine the levels of the Buffer. At those quarterly observation dates during the Outcome Period, (i) if the Benchmark is below the Cap, the levels of the Buffer remains unchanged until the next observation date, (ii) if at one observation date, the Benchmark is at or above the Cap, the Buffer is automatically extended to provide full downside protection for the remainder of that Outcome Period. In this case, the Product will not incur negative returns (before fees and expenses) over the Outcome Period (i.e. its value at the end of the Outcome Period will be no less than the level at the start of the Outcome Period, before any fees and expenses). The sub-fund's participation in any positive Benchmark performance remains subject to the upside Cap.

At the start of each Outcome Period, the Buffer and Cap levels are reset based on the Benchmark value at that date. These parameters apply to shares held from the beginning to the end of the relevant Outcome Period.

The Buffer and Cap for an Outcome Period are defined in relation to the Benchmark level at the start of that Outcome Period. As a result, investors who purchase or redeem shares after that date may benefit from only a portion of the remaining downside protection and be subject to a different level of the remaining upside potential than that stated for the Outcome Period. To obtain the full benefit of the Buffer and to be subject to the stated Cap, investors should purchase Shares at the start of an Outcome Period and hold them until its end.

Shares purchased or redeemed during an ongoing Outcome Period are not expected to deliver the same performance outcomes as those associated with the Buffer and Cap levels determined at the start of that Outcome Period.

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

Lower risk Higher risk

Potentially lower rewards Potentially higher rewards

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?
Investment in equity type instruments justifies the risk category. These are subject to significant price fluctuations, which are often amplified in the short term.
- The higher the risk, the longer the recommended investment horizon.

Other risks materially relevant to the Fund which are not adequately captured by the indicator are described below:

- **Counterparty Risk:** This risk is associated with the ability of a counterparty in an Over The Counter financial transaction to fulfil its commitments like payment, delivery and reimbursement.
- **Derivatives Risk:** When investing in over the counter or listed derivatives, the Fund aims to hedge and/or to leverage the yield of its position. The attention of the investor is drawn to the fact that leverage increases the volatility of the subfund.

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	0.55% (*)
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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 percentage of ongoing charges is based on an annualised estimation of the charges that will be taken during the first financial year.

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 2026. 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 10 August 2026.



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