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.

MANAGED FUTURES, a subfund of the SICAV BNP PARIBAS EASY

Class "UCITS ETF Capitalisation" - ISIN code LU3307218399
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.
To achieve its investment objective, the Product implements a model driven strategy (the "Strategy") that takes synthetically long and short positions on futures or forward instruments on different asset classes, such as, but not limited to, equity, fixed income(1), currencies and commodities(2). 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.
The Strategy aims to benefit from upward and/or downward market trends for each of considered asset classes, by implementing a daily allocation methodology based on market trend detection, combined with a risk contribution approach while taking into account diversification and liquidity features.
The Strategy aims to target an annualized volatility between 10% and 15%.
(1) The maximum weight allocated to futures on a given sovereign issuer is limited to +/- 100% through respectively long or short positions.
(2) Exposure to commodities, excluding agriculture and livestock, is obtained through the exposure to a financial index that comply with the European Directive 2007/16/CEE. The rebalancing of such index, which corresponds to technical adjustments based upon systematic algorithms, can be as much as daily. The financial index methodology may embed certain costs which cover amongst other things replication costs in running the financial index. Additional details regarding the financial index are available on the website https://docfinder.bnpparibas am.com/api/files/d449e92a-6d02-4c97-8968-11dd59e99342
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

- 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 active investment in different asset classes while seeking to maintain the risk profile between predefined boundaries.
- 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.

BNP PARIBAS
ASSET MANAGEMENT

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	0.60% (*)
Charges taken from the fund under specific conditions	
Performance fee	None

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.

In case of conversion, no fee will be charged.

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.
- Investors may switch between Funds of BNP PARIBAS EASY. Please see the prospectus or contact your financial adviser for details.

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 13 August 2026.