# PRESS RELEASE

### BNP Paribas Asset Management lists its first alpha-seeking ETFs<sup>1</sup>

BNP Paribas Asset Management ('BNPP AM') announced today the listing of a suite of equity and fixed income alpha seeking strategies within its active ETFs range. The BNP Paribas Easy Alpha Enhanced ETF range integrates and leverages on BNPP AM's systematic multi-factor approach to security selection, with limited levels of tracking error. Four ETFs are now listed on Euronext Paris (three equities and one fixed income) while the whole suite of six ETFs will be listed on Deutsche Börse Xetra next week (details below).

### Key characteristics:

- A range of active ETFs aiming to outperform their benchmark after fees
- Multiple core building blocks on equity and corporate bond markets
- Building on the existing track records of our multi-factor strategies
- A low-TE<sup>2</sup> positioning aiming for **high risk-adjusted returns**

The BNP Paribas Easy Alpha Enhanced ETFs provide comprehensive exposures to major equity and corporate bond markets across several regions (US, Europe, Global). These funds benefit from BNPP AM's quantitative security selection approach, incorporating factors such as value, quality, momentum, and a low-risk approach. It systematically ranks and selects securities, to outperform the benchmark over the medium term.

These new BNPP AM active ETFs are classified as Article 8 under the Sustainable Finance Disclosure Regulation (SFDR).

"Today, we are listing a new suite of alpha-seeking ETFs to deliver targeted investment solutions leveraging the long and well recognised expertise of our specialised quantitative teams. Alpha Enhanced indexing aims to provide investors with products with a significantly lower TE than traditional active strategies." explains Sabrina Principi, Global Head of ETF and Index Business Development at BNPP AM. "These new ETFs showcase our ambition to expand our ETF offerings over time to address the evolving demands of our clients."

"We don't chase alpha – we engineer it. Our enhanced ETF platform builds on quantitative expertise and technology to provide investors with innovative solutions that meet their growing needs," said **Olivier Laplénie**, **Head of Quant Portfolio Management at BNPP AM**. "We consider multi-factor investing to be a highly effective strategy for generating alpha with low tracking errors, making it especially well-suited for enhanced solutions that seek optimal risk-adjusted returns. It can appeal to both passive investors looking to add some alpha, and to active investors in search of risk-controlled products."

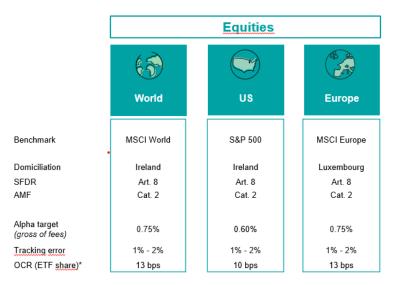
BNPP AM manages EUR close to 60 billion in ETF and index fund assets, including thematic and sustainable products, with quant/multi-factor funds representing EUR 12 billion in assets under

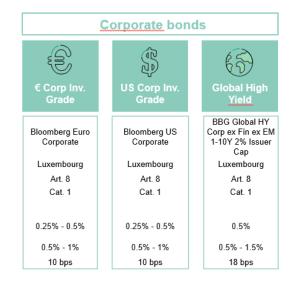
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<sup>&</sup>lt;sup>1</sup> ETF: Exchange Traded Fund

<sup>&</sup>lt;sup>2</sup> TE: Tracking Error

management. 90% of BNPP AM's ETF range is classified as SFDR Article 8<sup>3</sup> or 9<sup>4</sup>, and over 70% of the range has a European sustainability label (either ISR<sup>5</sup>, TSI<sup>6</sup>, FNG<sup>7</sup>, or Austria).





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# **About BNP Paribas Asset Management**

BNP Paribas Asset Management ('BNPP AM') is an investment management business of BNP Paribas, a leading banking group in Europe with international reach<sup>1</sup>. BNPP AM aims to generate long-term sustainable returns for its clients, based on a sustainability-driven approach. BNPP AM focuses its expertise on five core capabilities - Private Assets, High Conviction Active Strategies, Emerging

<sup>&</sup>lt;sup>3</sup> Product promoting environmental or social characteristics

<sup>&</sup>lt;sup>4</sup> Product with a sustainable objective

<sup>&</sup>lt;sup>5</sup> Socially Responsible Investment

<sup>&</sup>lt;sup>6</sup> Towards Sustainability label Belgium

<sup>&</sup>lt;sup>7</sup> Forum Nachhaltige Geldanlagen

Markets, Systematic, Quantitative & Index and Liquidity Solutions - with investment processes incorporating quantitative, ESG and fundamental research. These capabilities can be combined into multi-asset solutions aligned with our clients' goals.

Sustainability is core to BNPP AM's strategy and investment philosophy. Among the leaders in thematic investment in Europe<sup>2</sup>, BNPP AM intends to contribute to a successful Energy transition, healthy Ecosystems, and greater Equality in our societies (our "3Es"). BNPP AM currently manages EUR 612 billion of assets (EUR 723 billion of assets under management and advisory) and benefits from the expertise of more than 500 investment professionals and around 400 client servicing specialists, serving individual, corporate and institutional clients in 64 countries.

Source: BNPP AM, as of 30 June 2025

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#### **Investment risks**

Investments in this fund are subject to market fluctuations and the risks inherent in investments in securities. 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 at risk of capital loss.

For a complete description and definition of risks, please consult the most recent prospectus and KID. Investors considering subscribing to a fund should carefully read the most recent prospectus and KID, that can be downloaded free of charge from <a href="https://www.easy.bnpparibas.lu">https://www.easy.bnpparibas.lu</a>.

#### Interest rate risk

The value of an investment may be affected by interest rate fluctuations. Interest rates may be influenced by various 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

<sup>&</sup>lt;sup>1</sup> By combining BNP Paribas Asset Management, BNP Paribas Real Estate Investment Management and AXA Investment Managers (AXA IM), BNP Paribas will create an unmatched global platform for long-term savings and investments. The legal closing of AXA IM acquisition on the 1<sup>st</sup> of July by BNP Paribas Cardif, the insurance arm of BNP Paribas, marks the beginning of a coordinated transition across our organizations, with the project to progressively merge legal entities, subject to relevant works councils' opinion and regulatory approval. Throughout this transition period, each entity will operate independently.

<sup>&</sup>lt;sup>2</sup> Source: 2<sup>nd</sup> in Europe on sustainable thematic strategies, according to an analysis made by BNP Paribas Asset Management based on Morningstar data as at 31/12/2024.

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.

#### **Derivatives risk**

The use of derivatives by the funds includes various risks. Those risks are (without limitation), the lack of secondary market liquidity under circumstances, valuations risks, the lack of standardisation and regulation, the risk of leverage, the risk of counterparty.

#### 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.

#### **Environmental, Social and Governance (ESG) 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 collective investments with a similar strategy.

# **Marketing Communication: For media use**

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