

Press Release

BNP Paribas Asset Management Launches First ETF with Solactive, Tracking the Solactive €STR Overnight Total Return Index

8th July 2025

FRANKFURT AM MAIN – Solactive is delighted to announce the first ETF product collaboration with BNP Paribas Asset Management (BNP AM), BNP Paribas Easy € Overnight ETF, which tracks the Solactive €STR Overnight Total Return Index. The product is designed to capture the daily compounded returns of the Euro Short-Term Rate (€STR), providing a low-risk, high-clarity solution for institutional and retail investors seeking overnight exposure.

The **Solactive €STR Overnight Total Return Index** is part of Solactive's expanding Money Market Index Series, designed to accurately reflect the interest accrued on notional overnight deposits with consistency and precision. The index captures the daily compounding of the Euro Short-Term Rate (€STR) without applying a spread, incorporating a one-day interest rate lag, a two-day settlement offset, and a 360-day count convention—providing a robust, transparent benchmark for euro-denominated cash management strategies.

The ETF listed on 8th July on Euronext Paris and Deutsche Börse Xetra with the ticker: CASHE FP and EDEG GY respectively.

Timo Pfeiffer, Chief Markets Officer at Solactive, commented: *"We are proud to mark this important step with BNP Paribas Asset Management. This ETF launch is a first—and a significant one. It demonstrates our joint commitment to delivering strategic and relevant investment tools to the market. The Solactive €STR Overnight Total Return Index is a robust benchmark, aiming to provide precise and regulation-aligned access to euro short-term interest rates."*

Sabrina Principi, Global Head of Business Development – ETFs and Indices at BNP Paribas Asset Management, commented: *"In a constantly evolving environment, we are delighted to announce the launch of a € overnight ETF, a strategy for which we have seen a growing interest from investors. We are proud to launch this new product in partnership with Solactive, an index provider who has a long-standing track record in overnight rate indices."*

Solactive AG
German Index Engineering
Platz der Einheit 1
60327 Frankfurt am Main
Germany

Steffen Scheuble
CEO
+49 (69) 719 160-20
steffen.scheuble@solactive.com

Timo Pfeiffer
Chief Markets Officer
+49 (69) 719 160-320
timo.pfeiffer@solactive.com

Dirk Knuetter/Michelle Zhang
PR & Communications
+49 (69) 719 160-311
press@solactive.com

BNPP AM manages ETFs and index funds assets totaling €60.6 billion as of end of May 2025. With its focus on diversification, sustainable investing, and thematic opportunities, BNP Paribas Easy ETF range offers versatile, cost-effective, and liquid investment solutions that cater to a wide range of investor needs.

For more information, please visit:

<http://www.solactive.com>

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CEO
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Chief Markets Officer
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Note to editors

About BNPP Asset Management

BNP Paribas Asset Management ('BNPP AM') is an investment management business of BNP Paribas, a leading banking group in Europe with international reach¹. 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 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 Europe², 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 602 billion of assets (EUR 712 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 67 countries.

Source: BNPP AM, as of 31 March 2025

¹ 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 1st 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.

² Source: 2nd 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.

For more information, please visit bnpparibas-am.com.

About Solactive

Solactive is a leading provider of indexing, benchmarking, and calculation solutions for the global investment and trading community. Headquartered in Frankfurt and, with offices in Hong Kong, Toronto, Berlin, Dresden, and Amsterdam, we innovate and disrupt the status quo as the partner of choice for our clients.

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The unique blend of our 300 staff's expertise in data, data science, financial markets, and technology enables our clients' continued success through the delivery of a superior experience, unique customization capabilities, and the best value for money available in the industry. With more than 30,000 indices calculated daily, we offer a full suite of solutions, including market leading ESG and thematic indices.

As of January 2024, Solactive served approximately 500 clients across the world, with approximately US\$300 billion invested in products linked to our indices. Solactive is registered with ESMA as a benchmark administrator and is supervised by the BaFin.

Disclaimer

The information in this document does not constitute tax, legal or investment advice and is not intended as a recommendation for buying or selling securities. Solactive AG and all other companies mentioned in this document are not responsible for the consequences of reliance upon any opinion or statement contained herein or for any omission.

Solactive AG, Platz der Einheit 1, 60327 Frankfurt am Main, Germany. Registered Office: Frankfurt am Main, Registration Court: Amtsgericht Frankfurt am Main, HRB: 79986, USt-IdNr.: DE 255 598 976. Management Board: Steffen Scheuble, Timo Pfeiffer and Nicolas Bös, Head of Supervisory Board: Dr Felix Mühlhäuser.

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