

DASHBOARD AS AT 31.08.2023

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Alternatives & Other	BNP Paribas Energy & Metals Enhanced Roll (TR)	13	506
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div>1</div> <div>2</div> <div>3</div> <div>4</div> <div>5</div> <div>6</div> <div>7</div>	-5.77 % Benchmark -5.36 %	15.22 % Benchmark 16.11 %	

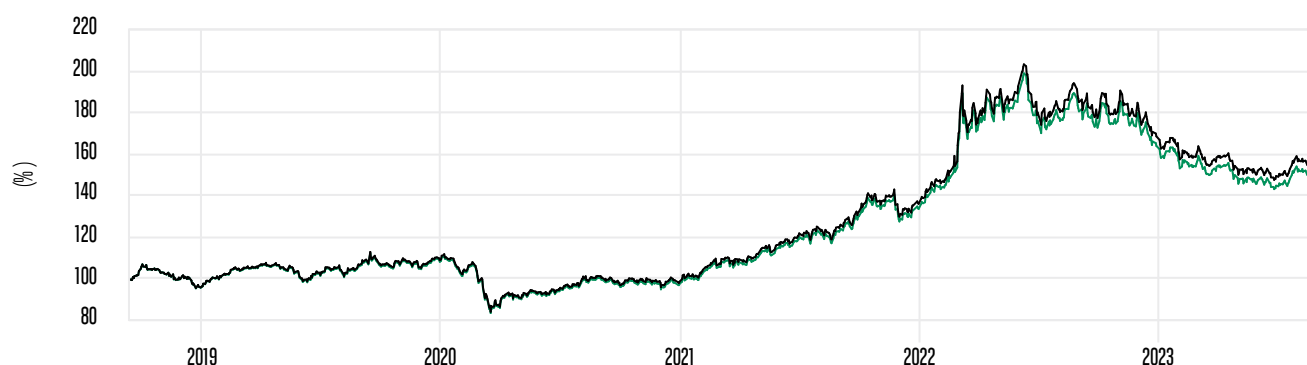
(1) All figures net of fees (in EUR).

(2) Based on 360 days

INDEX DESCRIPTION:

The BNP Paribas Energy & Metals Enhanced Roll (TR) index is published in USD by Standards and Poor's. This Index represents a diversified investment in a basket of commodities futures indices with the objective to optimise the roll mechanism. Each commodity is represented by its own reference index. The allocation between the commodities futures indices is derived from the composition of the Bloomberg Commodity Ex-Agriculture and Livestock Capped Total Return Index (Bloomberg code: BBUXALCT Index). The Index is rebalanced every month following any rebalancing of the Bloomberg Commodity Ex-Agriculture and Livestock Capped Total Return Index. The rebalancing of the Index does not involve any cost for the Index.

PERFORMANCE (CUMULATIVE OVER 5 YEARS) (EUR) (NET)



Cumulated Performance at 31.08.2023 (%)

	YTD	1 Year	3 Years	5 Years
● FUND	-5.77	-15.80	54.04	52.45
● BENCHMARK	-5.36	-15.16	57.69	57.44

Calendar Performance at 31.08.2023 (%)

	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013
● FUND	22.79	37.13	-9.89	13.12	-5.07	-4.30	21.90	-19.30	-12.00	-5.30
● BENCHMARK	24.00	38.02	-9.48	13.73	-4.53	-3.40	22.80	-18.80	-11.50	-4.70

(1) All figures net of fees (in EUR). The value of your investments may fluctuate. Past performance is no guarantee for future results.

A - 01/2010-04/2016: Following a corporate action on 01/04/2016, the performances listed are the simulated past performance and fees of the S&P GSCI Energy & Metals Capped Components 35/20 THEAM EASY UCITS ETF

Source: BNP Paribas Asset Management



HOLDINGS: % OF PORTFOLIO

Main Holdings (%)

FUT GOLD 100 OZ DEC 23	19.75
FUT NATURAL GAS APR 24	12.30
FUT WTI CRUDE JUL 24	10.83
FUT LME COPPER DEC 24	10.07
FUT BRENT CRUDE (ICE) MAR 24	9.85
FUT SILVER DEC 23	9.24
FUT LME PRI ALUM DEC 24	7.67
FUT LME ZINC JAN 24	4.74
FUT LME NICKEL JAN 24	4.01
FUT GAS OIL DEC 23	3.58
No. of Holdings in Benchmark	13

Source of data: BNP Paribas Asset Management, as at 31.08.2023

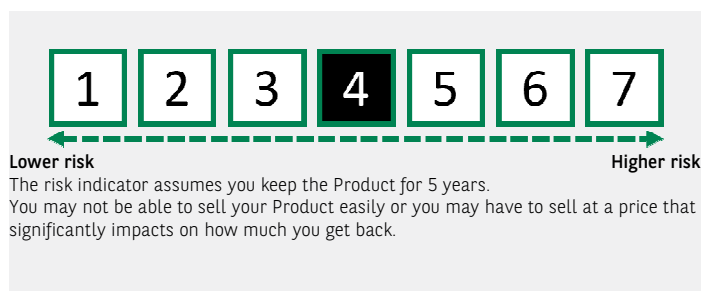
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

The data as shown in the factsheets are based on official accounting data and are based on trade date.



RISK

Risk Indicator



The summary risk indicator is a guide to the level of risk of this Product compared to other Products. It shows how likely it is that the Product will lose money because of movements in the markets or because we are not able to pay you.

We have classified this Product as 4 out of 7, which is a medium risk class.

Be aware of currency risk. If the currency of your account is different from the currency of this Product, the payments you will get depend on the exchange rate between the two currencies. This risk is not considered in the indicator shown above. Because the Product currency is different from the reference currency of the Fund, you will be exposed to the fluctuations between those currencies.

Other risks materially relevant to the Product not included in the summary risk indicator:

- **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.
- **Operational and Custody Risk:** In the event of an operational breakdown within the management company, one of its representatives or the depositary, investors could face various disruptions (late payment, delivery etc.).

For additional details regarding the risks, please refer to the prospectus.

Risk Analysis (3 years, monthly)

Fund

Volatility	14.59
Ex-post Tracking Error	0.08

DETAILS

Fees		Codes		
Maximum Subscription Fee	3.00%	ISIN Code		LU1291109616
Maximum Redemption Fee (29.07.23)	3.00%	Quotation	Bloomberg Code	Reuters code
Maximum conversion Fees	0.00%			
Real Ongoing Charges (31.12.22)	0.39%	Xetra	GSDE GY	GSDE.DE
Maximum Management Fees	0.26%	Amsterdam Stock Exchange	GSCE NA	N/A
Index data as of 31.08.2023		Key Figures (EUR)		
Name	BNP Paribas Energy & Metals Enhanced Roll (TR)	NAV		14.04
Bloomberg Code	BNPIC52T	Fund Size (US Dollar millions)		506.13
Reuters code	.BNPIC52T			

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Recommended Investment Horizon	5
Benchmark	BNP Paribas Energy & Metals Enhanced Roll (TR)
Domicile	Luxembourg
First NAV date	01.04.2016
Fund Manager(s)	Ashok OUTTANDY
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT France
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD
Subscription/execution type	NAV + 1
SFDR article	Article 6



GLOSSARY

Tracking Error

The tracking error measures the volatility of a portfolio's relative return in relation to its benchmark index.

Volatility

An asset's volatility is the standard deviation of its return. As a measure of dispersion, it evaluates the uncertainty of asset prices, which is often equated to their risk. Volatility can be calculated ex post (retrospectively) or estimated ex ante (anticipatively).

A glossary of financial terms appearing on this document can be found at <http://www.bnpparibas-am.com>

DISCLAIMER

BNP Paribas Asset Management Luxembourg SA, a management company governed by chapter 15 of the law of 17 December 2010 and an alternative investment fund manager governed by the law of 12 July 2013 supervised by the Commission de Surveillance du Secteur Financier (CSSF) under number S00000608 and A00000763 respectively, incorporated under the form of a société anonyme, with its registered office at 10, rue Edward Steichen, L-2540 Luxembourg, Grand-Duchy of Luxembourg, RCS Luxembourg B27605, and its Website : www.bnpparibas-am.com (hereafter the "Company").

This material is issued and has been prepared by the Company.

This material is produced for information purposes only and does not constitute:

1. an offer to buy nor a solicitation to sell, nor shall it form the basis of or be relied upon in connection with any contract or commitment whatsoever or
2. investment advice.

This material makes reference to certain financial instruments authorised and regulated in their jurisdiction(s) of incorporation.

No action has been taken which would permit the public offering of the financial instrument(s) in any other jurisdiction, except as indicated in the most recent prospectus and the Key Information Document (KID) of the relevant financial instrument(s) where such action would be required, in particular, in the United States, to US persons (as such term is defined in Regulation S of the United States Securities Act of 1933). Prior to any subscription in a country in which such financial instrument(s) is/are registered, investors should verify any legal constraints or restrictions there may be in connection with the subscription, purchase, possession or sale of the financial instrument(s).

Investors considering subscribing to the financial instrument(s) should read carefully the most recent prospectus and Key Information Document (KID) and consult the financial instrument(s)' most recent financial reports. These documents are available on the website: www.bnpparibas-am.com

Opinions included in this material constitute the judgement of the Company at the time specified and may be subject to change without notice. The Company is not obliged to update or alter the information or opinions contained within this material. Investors should consult their own legal and tax advisors in respect of legal, accounting, domicile and tax advice prior to investing in the financial instrument(s) in order to make an independent determination of the suitability and consequences of an investment therein, if permitted. Please note that different types of investments, if contained within this material, involve varying degrees of risk and there can be no assurance that any specific investment may either be suitable, appropriate or profitable for an investor's investment portfolio.

Given the economic and market risks, there can be no assurance that the financial instrument(s) will achieve its/their investment objectives. Returns may be affected by, amongst other things, investment strategies or objectives of the financial instrument(s) and material market and economic conditions, including interest rates, market terms and general market conditions. The different strategies applied to financial instruments may have a significant effect on the results presented in this material. Past performance is not a guide to future performance and the value of the investments in financial instrument(s) may go down as well as up. Investors may not get back the amount they originally invested.

The performance data, as applicable, reflected in this material, do not take into account the commissions, costs incurred on the issue and redemption and taxes.

You can obtain this by clicking here:

www.bnpparibas-am.fr/investisseur-professionnel/synthese-des-droits-des-investisseurs a summary of investor rights in French. BNP Paribas Asset Management Luxembourg SA may decide to discontinue the marketing of the financial instruments, in the cases covered by the applicable regulations. "The sustainable investor for a changing world" reflects the objective of BNP Paribas Asset Management Luxembourg SA to integrate sustainable development into its activities, although not all funds managed by BNP Paribas Asset Management Luxembourg SA fulfil the requirement of either Article 8, for a minimum proportion of sustainable investments, or those of Article 9 under the European Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR). For more information, please see www.bnpparibas-am.com/en/sustainability.

Index disclaimer

The Index is sponsored by BNP Paribas and calculated and published by Solactive AG. BNP Paribas Arbitrage SNC provides certain data to the Index Calculation Agent for use in the Index. None of the Index Sponsor, the Index Calculation Agent nor the Index Weight Calculation Agent, under any circumstances, offer any guarantee as to the results achieved using the index or the value of the Index at any time on any day

