DASHBOARD AS AT 30.10.2026

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Other	BNP Paribas Energy & Metals Enhanced Roll (TR)	40	466

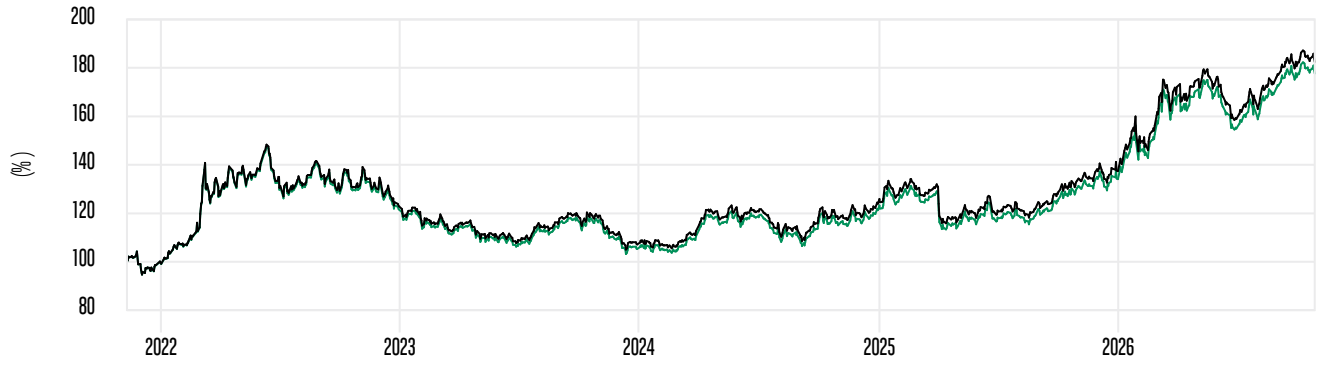
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 3 4 5 **6** 7	32.25% Benchmark 32.60%	14.93% Benchmark 15.33%

(1) All figures net of fees (in EUR).
(2) Based on 365 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)



Cumulative performance at 30.10.2026 (%)

	YTD	1 Year	3 Years	5 Years
FUND	32.25	36.38	51.81	77.70
BENCHMARK	32.60	36.83	53.42	82.57

Calendar Performance at 30.10.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
FUND	10.88	15.13	-13.46	22.79	37.13	-9.89	13.12	-5.07	-4.31	21.93
BENCHMARK	11.17	15.58	-12.86	24.00	38.02	-9.48	13.73	-4.53	-3.43	22.80

(1) All figures net of fees (in EUR).The value of your investments may fluctuate. Past performance is no guarantee for future results.
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 26	19.03
FUT SILVER DEC 26	4.96
FUT NATURAL GAS MAR 27	4.58
FUT NATURAL GAS APR 27	4.38
FUT LME COPPER DEC 26	4.37
FUT LME COPPER FEB 27	4.37
FUT LME COPPER JAN 27	4.35
FUT NATURAL GAS FEB 27	3.94
FUT BRENT CRUDE (ICE) FEB 27	3.88
FUT BRENT CRUDE (ICE) JAN 27	3.84
No. of Holdings in Benchmark	**40**

Source of data: BNP Paribas Asset Management, as at 30.10.2026
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 risk and reward indicator for this fund is:



Lower risk typically=lower reward **Higher risk typically=higher reward**
1: lowest risk ; **7**: highest risk ; SRRI: Synthetic Risk and Reward Indicator. The higher the risk, the longer the investment horizon is recommended

Risk Analysis (3 years, monthly)	**Fund**
Volatility	15.06
Ex-post Tracking Error	0.13

The investments in the funds 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.

Why is the Fund in this specific category?

La catégorie de risque se justifie par l'investissement principalement sur les marchés de matières premières, lesquelles peuvent connaître des fluctuations de prix soudaines et d'ampleur. Les actifs sous-jacents peuvent donc évoluer de façon sensiblement différente de ceux des marchés de valeurs traditionnels (marchés d'actions, obligataires, etc.).

This fund may be exposed to other risks, listed 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.
- Operational 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.).

DETAILS

Fees	
Maximum Subscription Fee	3.00%
Maximum Redemption Fee (31.10.26)	3.00%
Maximum conversion Fees	0.00%
Real Ongoing Charges (31.12.25)	0.39%
Maximum Management Fees	0.26%

Index data as of 31.10.2026

Name	BNP Paribas Energy & Metals Enhanced Roll (TR)
Bloomberg Code	BNPIC52T
Reuters code	.BNPIC52T

Codes		
ISIN Code		LU1291109616
Quotation	**Bloomberg Code**	**Reuters code**
Swiss Exchange	GSCE SE	N/A
Borsa Italiana	GSCE IM	N/A
Amsterdam Stock Exchange	GSCE NA	N/A

Key Figures (EUR)	
NAV	21.77
Fund Size (US Dollar millions)	465.83

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Recommended Investment Horizon	5 years
Benchmark	BNP Paribas Energy & Metals Enhanced Roll (TR)
Domicile	Luxembourg
Launch Date	01.04.2016
Fund Manager(s)	Solene DEHARBONNIER
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD

Characteristics

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 UK Limited, "the investment company", is authorised and regulated by the Financial Conduct Authority. Registered in England No: 02474627, registered office: 5 Aldermanbury Square, London, England, EC2V 7BP, United Kingdom. FFTW and Fischer Francis Trees and Watts are trading names of BNP Paribas Asset Management UK Limited in the UK.
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 is issued and has been prepared by the investment management company. It contains opinions and statistical data that are considered lawful and correct on the day of their publication according to the economic and financial environment at the time. This document does not constitute investment advice or form part of an offer or invitation to subscribe for or to purchase any financial instrument(s) nor shall it or any part of it form the basis of any contract or commitment whatsoever.
This document is provided without knowledge of an investors' situation. Prior to any subscription, investors should verify in which countries the financial instruments referred to in this document refers are registered and authorised for public sale. In particular financial instruments cannot be offered or sold publicly in the United States. Investors considering subscriptions should read carefully the most recent prospectus and Key Investor Information Document (KIID) agreed by the regulatory authority, available on the website. Investors are invited to consult the most recent financial reports, which are also available on the website. Investors should consult their own legal and tax advisors prior to investing. Given the economic and market risks, there can be no assurance that the financial instrument(s) will achieve its investment objectives. Their value can decrease as well as increase. In particular, changes in currency exchange rates may affect the value of an investment. Performance is shown net of management fees and is calculated using global returns with time factored in, with net dividends and reinvested interest, and does not include subscription-redemption fees, exchange rate fees or tax. Past performance is not a guarantee of future results.
This document is directed only at person(s) who have professional experience in matters relating to investments ("relevant persons"). Any investment or investment activity to which this document relates is available only to and will be engaged in only with Professional Clients as defined in the rules of the Financial Conduct Authority. Any person who is not a relevant person should not act or rely on this document or any of its contents.
All information referred to in the present document is available on www.bnpparibas-am.com