

## DASHBOARD AS AT 28.03.2024

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Alternatives & Other	Composite Benchmark*	13	410
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>	<b>2.20 %</b> Benchmark 2.33 %	<b>6.17 %</b> Benchmark 8.20 %	

\* BNP Paribas Energy & Metals Enhanced Roll (Hedged in EUR) (TR)

(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 28.03.2024 (%)

	YTD	1 Year	3 Years	5 Years
● FUND	2.20	-5.99	19.95	21.39
● BENCHMARK	2.33	-5.12	27.02	30.89

## Calendar Performance at 28.03.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	-12.95	12.13	26.18	-3.48	7.78	-11.80	-	-	-	-
● BENCHMARK	-12.19	15.55	29.03	-2.96	8.94	-10.10	-	-	-	-

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

Source: BNP Paribas Asset Management



## HOLDINGS: % OF PORTFOLIO

## Main Holdings (%)

FUT GOLD 100 OZ JUN 24	20.12
FUT BRENT CRUDE (ICE) JUN 24	10.65
FUT LME COPPER DEC 25	10.52
FUT WTI CRUDE MAY 24	10.36
FUT NATURAL GAS NOV 24	10.28
FUT SILVER MAY 24	8.95
FUT LME PRI ALUM DEC 25	7.89
FUT LME NICKEL DEC 25	5.07
FUT LME ZINC JUL 24	4.50
FUT GAS OIL MAY 24	3.71
<b>No. of Holdings in Benchmark</b>	<b>13</b>

Source of data: BNP Paribas Asset Management, as at 28.03.2024

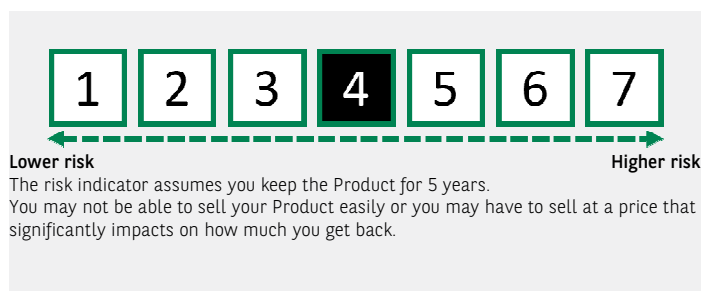
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

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

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

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.

This Product does not include any protection from future market performance so you could lose some or all of your investment.

## DETAILS

Fees		Codes		
Maximum Subscription Fee	3.00%	ISIN Code		LU1547516291
Maximum Redemption Fee (22.03.24)	3.00%	Quotation	Bloomberg Code	Reuters code
Maximum conversion Fees	0.00%			
Real Ongoing Charges (31.12.23)	0.40%	Euronext Paris	EMEH FP	LU1547516291.LUF
Maximum Management Fees	0.26%	Xetra	EMEH GY	EMEH.DE
Index data as of 31.03.2024		Key Figures (EUR)		
		NAV		10.46
		Fund Size (US Dollar millions)		410.31
Name	BNP Paribas Energy & Metals Enhanced Roll (Hedged in EUR) (TR)			
Bloomberg Code	BNPIC52T			
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 (Hedged in EUR) (TR)			
Domicile	Luxembourg			
Launch Date	22.09.2017			
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			
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>

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