



THEAM QUANT FUNDS – EQUITY GLOBAL CHAMPIONS PROTECTION 90%

theam QUANT FUNDS

SRI

MARKETING COMMUNICATION | FOR PROFESSIONAL CLIENTS ONLY | MAY 2026

OBJECTIVE

The objective of the Sub-fund is to increase the value of its assets over the medium term by being exposed to a dynamic basket of equities listed on world developed markets, the components of which are chosen using a systematic selection method based on i) environmental, social and governance (ESG) criteria, ii) contribution to the 17 Sustainable Development Goals (the SDGs) adopted on 25 September 2015 by the United Nations General Assembly and especially designed to end poverty, protect the planet and reduce inequality, and iii) companies financial robustness.

KEY POINT

- The Sub-fund secures, during a 12-month period (1st July to 30th June), 90% of the highest Net Asset Value (NAV) reached since the last business day of the previous month of June (the Reference NAV). The protection level is then reset, every beginning of July, at 90% of the last valuation recorded for the fund.

THE EQUITY GLOBAL GOALS STRATEGY

The investment universe is comprised of world developed market listed companies assessed by Vigeo Eiris with sufficient liquidity1 (~2400 companies). Vigeo Eiris is a global provider of ESG research and services.

I. Vigeo Eiris and BNP Paribas Asset Management exclusion of companies:

- Involved in armament, alcohol, nuclear, tobacco, pornography, coal, tar sands and oil shale extraction or production, or in controversial issues
With a Vigeo Eiris ESG score in the lower third in their sector or below 30/100 overall
With a BNP Paribas Asset Management ESG Score of 9 or 10 (10 being the worst score)

II. Selection of companies by a proven best-in-class financial approach based on:

Profitability Prospects Valuation
Portfolio selection based on risk control and a diversified exposure to sectors and countries:
An expected tracking error vs a world developed benchmark, the STOXX Global 1800 Net Return USD index, not exceeding 3% p.a.
A maximum of 30% weight difference for each region and sector vs this benchmark
The weight of each stock must not exceed 1%

III. The final portfolio composition must satisfy global ESG and financial robustness criteria and have:

- An optimised proportion of SDG Champions, which are assessed through the Vigeo Eiris Equitics®, a proprietary methodology.
The SDG Champions must have a minimum global ESG score of 50/100 and be the first of their sector and geographical zone with regards to at least one of the following:
Product score: The percentage of business activity dedicated to sustainable products
Practices score: Measuring the companies actions towards achieving sustainable development
Improvement in Practices score

FOCUS ON THE JULY-TO-JUNE PROTECTION MECHANISM

A 90% year protection

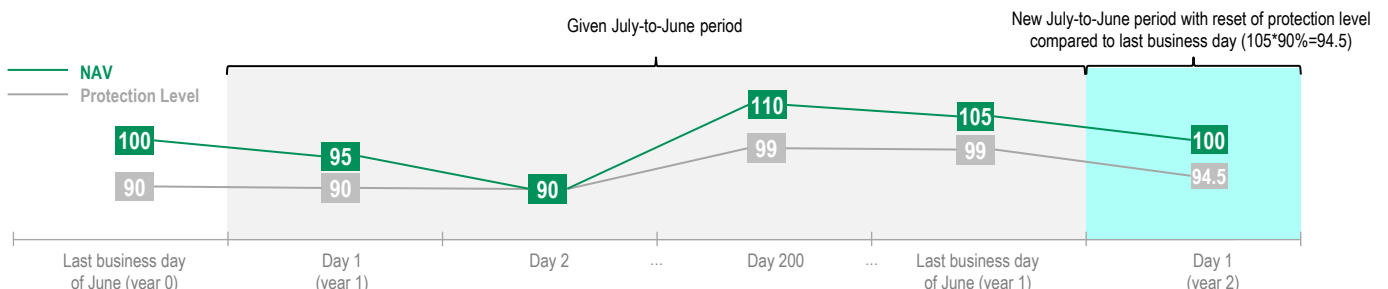
The protection secures 90% of each investment over the 12-month period (July-to-June), for which the value of the investment cannot fall below the protection level secured2.

Locking every day 90% of the highest level reached during the July-to-June period

If the NAV reaches a new maximum, the protection level increases proportionally to always secure 90% of the Reference NAV3. If the NAV decreases, there is a formal BNP Paribas guarantee ensuring that it will not fall below the protection level during the July-to-June period.

And resetting the protection level every beginning of July

Every year, on the last business day of June, the NAV is recorded. The next day, the protection level is reset at 90% of this NAV, which becomes the new starting Reference NAV3. This new protection level is secured for the new July-to-June period2.



Source: BNP Paribas, for illustration purposes only. 1Average daily trading volume over the preceding 130 and 20 business days above 10 million USD. 2For any information on the guarantee and protection please refer to the prospectus of the fund concerned. 3Highest NAV reached since the last business day of the previous July-to-June period. Scenarios for illustrative purposes only. Figures are not based on historical or pro-forma data but only provided as an example. For further information, and in particular the risks of the product, please refer to the Prospectus and KIDs of the fund.

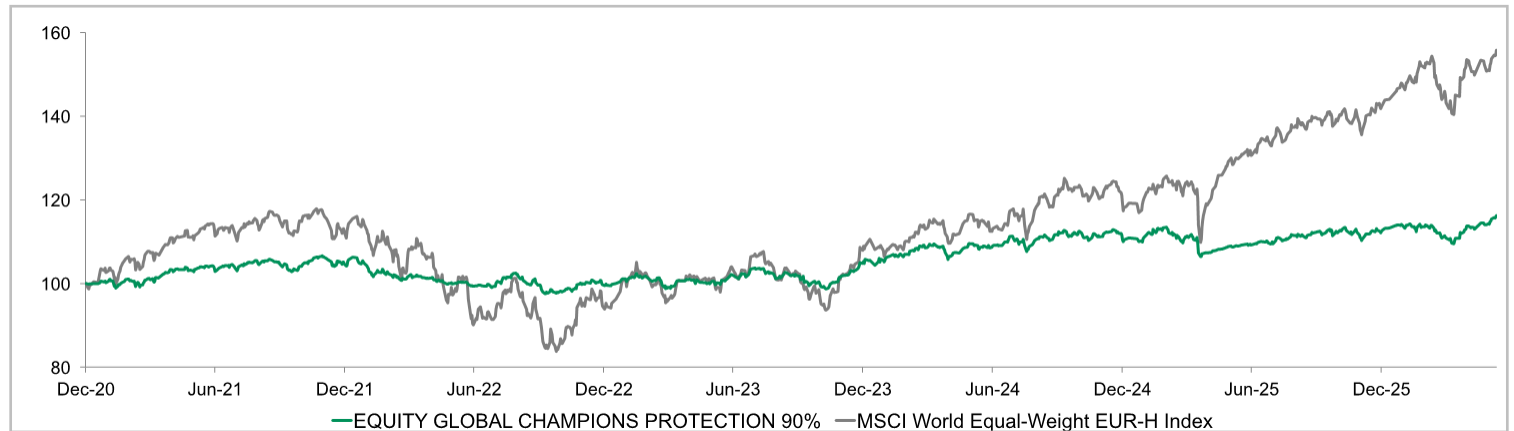
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PERFORMANCE ANALYSIS

As of May 29th, 2026

Historical Performance (net of fees, Share I)



Historical Performance and Risk Statistics

	1M	3M	1Y	3Y p.a.	5Y p.a.	Global p.a.	Volatility p. a.	Max. Drawdown
THEAM QUANT FUNDS - EQUITY GLOBAL CHAMPIONS PROTECTION 90%							5.17%	-8.54%
MSDEWIN Index	2.88%	2.12%	6.68%	5.23%	2.24%	2.80%	16.94%	-26.62%
EU_CUSTOMBENCH M1WOEWEUR	6.21%	9.83%	20.66%	14.78%	13.86%	15.33%	13.11%	-28.94%
	3.97%	0.92%	19.99%	16.74%	6.62%	8.48%		

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Performance
2026	Fund	0.26%	0.24%	-3.20%	2.54%	2.88%								2.62%
	MSDEWIN	-0.66%	2.27%	-1.68%	5.17%	6.21%								11.57%
	M1WOEW	2.94%	4.10%	-7.78%	5.26%	3.97%								8.15%
2025	Fund	1.62%	-0.74%	-1.39%	-2.23%	1.00%	0.96%	0.17%	1.11%	0.66%	0.38%	-0.68%	1.30%	2.12%
	MSDEWIN	2.76%	-0.81%	-11.43%	-9.77%	7.22%	-2.43%	6.54%	-1.89%	2.43%	5.09%	-0.55%	-0.94%	-5.55%
	M1WOEW	3.25%	0.36%	-1.71%	1.46%	5.36%	3.11%	-0.05%	3.34%	1.07%	-0.26%	0.50%	2.83%	20.80%
2024	Fund	1.15%	1.04%	1.49%	-1.87%	1.12%	0.43%	1.34%	0.96%	0.67%	-1.88%	1.79%	-1.18%	5.07%
	MSDEWIN	5.49%	5.03%	3.15%	-0.22%	0.23%	4.69%	-0.18%	-1.90%	0.17%	3.58%	9.60%	2.13%	36.07%
	M1WOEW	-1.29%	2.21%	3.45%	-3.33%	2.95%	-1.63%	4.24%	3.07%	2.37%	-3.68%	2.99%	-3.29%	7.81%
2023	Fund	1.91%	-0.97%	-0.07%	0.24%	-1.11%	2.61%	1.17%	-0.94%	-2.02%	-1.44%	3.67%	2.76%	5.77%
	MSDEWIN	2.92%	2.36%	-1.78%	-1.46%	6.17%	1.26%	1.21%	0.73%	0.55%	-2.58%	2.65%	1.55%	14.11%
	M1WOEW	7.65%	-2.76%	0.65%	1.27%	-3.66%	5.41%	4.26%	-3.74%	-4.26%	-4.82%	9.54%	6.93%	16.05%
2022	Fund	-3.57%	-0.61%	-0.17%	-0.87%	-0.50%	-0.92%	2.01%	-1.27%	-2.42%	1.08%	1.80%	-0.74%	-6.12%
	MSDEWIN	-3.26%	-2.91%	4.70%	2.00%	-2.95%	-4.10%	13.47%	-1.47%	-4.44%	5.30%	-1.45%	-10.46%	-7.32%
	M1WOEW	-5.38%	-1.10%	0.92%	-7.45%	0.24%	-9.39%	6.69%	-4.05%	-10.07%	6.05%	8.47%	-1.89%	-17.52%
2021	Fund	-1.06%	0.36%	2.19%	1.84%	0.69%	0.02%	0.41%	0.91%	-2.19%	2.15%	-0.98%	1.93%	6.34%
	MSDEWIN	0.83%	2.75%	10.21%	-0.67%	-0.39%	6.96%	1.81%	3.42%	-0.56%	5.97%	3.39%	-0.88%	42.65%
	M1WOEW	-0.45%	3.28%	3.44%	3.97%	1.77%	-0.26%	0.71%	2.03%	-3.22%	3.16%	-4.20%	0.03%	15.05%

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FUND CHARACTERISTICS

Fund	THEAM QUANT FUNDS - EQUITY GLOBAL CHAMPIONS PROTECTION 90%			Capital protection	Yes
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe			Minimum Investment horizon	4
Comparative Index	MSCI Daily NTR World EUR Index			Legal form	Mutual Fund
Assets under Management	USD 13.4 million as of 29 May 2026			SRI Ranking (scale from 1 to 7)*	2
SFDR article	This product promotes environmental or social characteristics pursuant to article 8 of the EU regulation 2019/2088.				
Share	Protected I ACC			Protected C ACC	Protected C DIS
Launch date	18 December 2020			18 December 2020	18 December 2020
ISIN code	LU2231863353			LU2231862546	LU2231862462
Bloomberg code	EQCPPIA LX			EQCPPCA LX	EQCPPCD LX
Ongoing charges	0.76%			1.70%	1.70%
Subscription / Exit fees	None / None			3.00% / None	3.00% / None
Minimum subscription	100K			No minimum	No minimum
Passporting	Italy, Germany, Switzerland, Luxembourg			Switzerland, Italy, Germany, Luxembourg	Luxembourg, Switzerland, Italy, Germany

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 in risk of capital loss. *The summary risk indicator is determined on a scale from 1 to 7 (7 being the highest risk level). It is subject to a periodical computation and can consequently change over time. We invite you to consult regularly the KID.

Funds' main common risks

- The following list of risk factors associated with the funds is not exhaustive. The risk factors that should be considered in connection with any investment include (but are not limited to) the following:
- An investment in the funds may involve a significant degree of risk. Investment in the funds is only suitable for those persons who are able to bear the economic risk of the investment, understand the degree or risk involved, believe that the investment is suitable based upon their investment objectives and financial needs, and have specific needs for liquidity of investment. There can be no assurance that the funds' objectives will be achieved or that there will be any return of capital.

Risks related to the model used by the Equity Global Goals strategy

- The model used to determine the allocation of the Equity Global Goals strategy is based on fundamental criteria designed to identify the stocks benefitting from good ESG performance according to Vigeo Eiris. There is a risk that the model will not be efficient as there is no guarantee that the indicators defined will be relevant in the future. They are defined partly on the basis of historical data and there is nothing to guarantee that previous market situations will repeat themselves in the future.

Risks related to the protection mechanism

- The protection mechanism implemented linked to the Guarantee involves that if the Net Asset Value per Share of each Class falls, the levels of protection will also be reduced accordingly. There is thus a risk that investors may lose almost all of their capital if they hold their Shares for a long period.

Risk of default of the Guarantor

- Shareholders' attention is drawn to the fact that they are exposed to the risk of default of the Guarantor.

Economic conditions

- The success of any investment activity is affected by general economic conditions, which may affect the level and volatility of interest rates and the extent and timing of investor participation in the equity markets. Unexpected volatility or illiquidity in the markets in which the funds hold positions could impair the funds' ability to carry out their business or cause them to incur losses. None of these conditions is within the control of the funds or its management company and/or investment manager and no assurances can be given that the funds or its management company and/or investment manager will anticipate these developments.

The funds will possess inherent risks

- These include, among other things, credit, liquidity, volatility, currency and interest rate risk, the financial condition of the underlying obligors, general economic conditions, market price volatility, the condition of certain financial markets, political events and developments or trends in any particular industry.

Currency exchange risk

- The value of an investment may be affected by fluctuations in the currency of the country in which the investment was made, or exchange control regulations. The Equity Global Goals Strategy may be exposed to eligible assets denominated in currencies other than the USD. Fluctuations in exchange rates between the USD and the other currencies may not be hedged and affect positively or negatively the Equity Global Goals Strategy value.
- However, the Sub-fund aims at hedging the Equity Global Goals Strategy portfolio return (and not each underlying currency exposure) from the USD to EUR, the reference currency of the Sub-fund.

Interest rate risk

- The value of an investment may be affected by interest rate fluctuations. Interest rates may be influenced by several elements or events, such as monetary policy, the discount rate, inflation, etc.

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 standardization and regulation, the risk of leverage, the risk of counterparty.

Liquidity risk

- There is a risk that investments made in 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.

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.

Counterparty risk

- This risk relates to the quality of the counterparty with whom the funds do business or enter into various transactions. This risk reflects the counterparty's ability to honor its commitments (payment, delivery, repayment, etc.)

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