

# Key Investor Information

This document provides key information for investors in this sub-fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this sub-fund. You are advised to read it so that you can make an informed decision about whether to invest.

## Equity Europe Climate Care Protection 90%, a subfund of the SICAV THEAM QUANT-

Class "Protected C EUR Capitalisation" - ISIN code LU2051101272

This Sub-Fund is managed by BNP PARIBAS ASSET MANAGEMENT France, part of the BNP Paribas Group.

### Objectives and investment policy

The Sub-Fund seeks to increase the value of its assets over the medium term by being exposed to a dynamic basket of equities listed on European markets or operating on these markets, the components of which are chosen using a systematic selection method based on environmental, social and governance criteria (ESG) as well as a carbon emission and energy transition criteria. In addition, the Sub-fund benefits from a protection mechanism from the Guarantor whereby, on each Valuation Day, the Net Asset Value per Share of each Class is at least equal to ninety percent (90%) of the Reference Net Asset Value per Share of the Class as defined below. For each Class, the Reference Net Asset Value per Share of the Class is equal to the maximum between i) the Net Asset Value per Share of the Class on the last Valuation Day of the previous calendar year, and ii) the highest Net Asset Value per Share of the Class reached over the current calendar year. In order to achieve its investment objective, the Sub-fund implements a quantitative investment strategy (the Strategy) that takes long positions on a diversified basket composed of European markets equities selected on the basis of their ESG score, liquidity constraints, their energy transition rating and their financial robustness, while not being involved in disputable activities or critical controversies and displaying low implication in coal, oil and gas activities and which are (i) either not continuing or (ii) phasing out practices that are widely considered as unsustainable. The application of ESG criteria, such as, but not limited to, energy efficiency, respect of human and workers' rights or board of directors independence, follows a best-in-class and selectivity approach which aims to select the leading companies in their sector by excluding at least 25% of the securities from the initial investment universe. Then, the allocation algorithm follows a thematic investing approach which assigns optimal weight to each share of the investment universe in a manner which seeks to maximize the energy transition criteria of the resulting basket of shares, applied according to constraints such as a carbon footprint less than or equal to 50% of the carbon footprint of a European reference investment universe, of a year-on-year self-decarbonization of at least 7%, and is constructed to be aligned to the Paris Agreement goal to limit the increase in global average temperatures to well below 2°C above pre-industrial levels. The Strategy aims to maintain an ex-ante tracking error below 5% with regards to the Stoxx Europe 600 Net Return EUR (Bloomberg code: SXXR Index).

An extra-financial strategy may comprise methodological limitations such as the Risk related to ESG investment or the Risk related to a systematic allocation incorporating extra-financial criteria.

The Strategy is implemented via the use of the financial index BNP Paribas Equity Europe Climate Care Paris-Aligned NTR Index (the Strategy Index). It is based on a systematic model developed by BNP Paribas and is rebalanced quarterly using a specific algorithm. The rebalancing of the Strategy Index does not involve any cost for the Strategy Index. For further information on the Strategy Index, investors are invited to consult the following website: <https://indx.bnpparibas.com>. The complete breakdown of the Strategy Index and performance information are available on the same page. The index calculation method is available directly at: <https://indx.bnpparibas.com/nr/BNPIECCP.pdf>.

The protection mechanism associated to each Class consists in generating variable exposure to the performance of the Strategy and to cash or Money Market Instruments on a basis at least equal to the level of protection. Exposure to the Strategy is determined by carrying out an allocation using a quantitative mechanism. Exposure to the Strategy varies each day depending on both the performance of the Strategy and the level of protection of each Class. As from its launch date, the share class will be exposed to the common pool of asset's allocation, i.e. allocation between the Strategy Index (risky assets) and cash or Money Market Instruments (low risk assets).

The strategy of the Sub-fund is deemed active. The Sub-fund does not have any benchmark for performance comparison purpose.

The Strategy will be implemented either according to a Synthetic Replication Policy, through the conclusion of OTC Derivatives or in cash by partially investing directly in the basket of equities that make up the Strategy. The Synthetic Replication Policy implies that the Sub-Fund does not actually hold the underlying securities of the index, but instead relies on OTC Derivatives to partially deliver the performance of the Strategy Index.

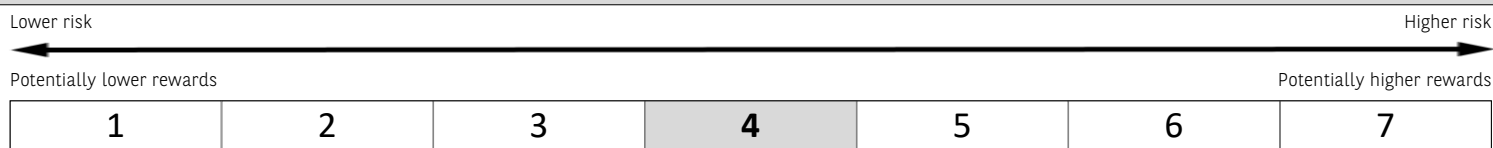
Investors are able to subscribe or redeem any day which the Paris, London, Frankfurt and Stockholm, exchanges are open during the whole day (excluding Saturdays and Sundays and Luxembourg and French public holidays).

Subscription and redemption requests can be made to the administrative agent before 12.00 pm (CET) at the latest on the relevant valuation day.

Administrative agent: BNP Paribas Securities Services, Luxembourg Branch, 60, avenue J.F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg.

Incomes are systematically reinvested.

### Risk and reward profile



- Past performance such as the information used to calculate the synthetic indicator may not be a reliable indication of the sub-fund's future risk profile.
- The risk category associated with this sub-fund is not guaranteed and may change over time.
- The lowest category does not mean "risk free".
- The risk category is justified by the investment mainly in Stocks and Shares, the value of which can fluctuate considerably. These fluctuations are often amplified in the short term.

Other risks materially relevant to the Fund which are not adequately captured by the indicator are described 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.
- **Risk linked to the use of forward financial instruments:** We use forward financial instruments traded over the counter in order to track the performance of the strategy. These instruments may involve a series of risks that could lead to adjustments or even a termination of the instrument, which could influence the net asset value.



## Charges

The charges and fees paid are used to cover the costs of running the subfund, including the costs of marketing and distributing shares; these charges reduce the potential growth of investments.

One-off charges taken before or after you invest	
Entry charge	3.00%
Exit charges	None
This is the maximum percentage that might be taken out of your capital before it is invested.	
Charges taken from the UCITS over a year	
Ongoing charges	1.70% (*)
Charges taken from the UCITS under certain specific conditions	
Performance fee	None

The entry and exit charges shown are maximum figures. In some cases you might pay less. You can find this out from your financial adviser.

(\*) The **ongoing charges** figure is based on past expenses determined as of 31 December 2021.

This figure may vary from year to year. It excludes:

- Performance fees.
  - Intermediary charges, except in the case of entry and/or exit charges paid by the sub-fund when buying or selling units in another collective investment scheme.
- In case of conversion, the investors may be charged a maximum fee of 1.5%.

For more information about charges, please see the "Charges and fees" section of the sub-fund's prospectus, which is available online at <http://www.bnpparibas-am.com>.

## Past performance

- There is insufficient data to provide a useful indication of past performance.
- The share class was launched on 01 July 2021.

## Practical information

- Depository: BNP PARIBAS SECURITIES SERVICES-LUXEMBOURG BRANCH.
- This Key Investor Information Document (KIID) describes a sub-fund of the THEAM QUANT- SICAV; the prospectus and interim reports apply to the whole of the SICAV identified in the document header.
- The details of the updated remuneration policy are available online at <http://www.bnpparibas-am.com/en/remuneration-disclosure> or upon written request to the management company.
- Investors may switch between Funds of THEAM QUANT-. Please see the prospectus or contact your financial adviser for details.
- BNP PARIBAS ASSET MANAGEMENT France may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the SICAV prospectus.
- The sub-fund's KIIDs, the prospectus and the most recent annual and interim reports shall be sent to unitholders within eight business of receipt of a written request to: BNP PARIBAS ASSET MANAGEMENT France - CIB Sales Support - TSA 47000 - 75318 Paris Cedex 09.
- The price of the SICAV shares is available online at <http://www.bnpparibas-am.com>.
- For information on other shares of the sub-fund, please see the sub-fund's prospectus.
- Depending on your tax system, any capital gains and income associated with holding shares in this sub-fund may be subject to taxation. We recommend that you consult your tax advisor for more information on this subject.

This Sub-Fund is authorized in Grand Duchy of Luxembourg and regulated by the "Commission de Surveillance de Secteur Financier".  
This key investor information is accurate at 18 February 2022.

