



THEAM QUANT – EQUITY JAPAN CLIMATE CARE



ESG

MARKETING COMMUNICATION | FOR PROFESSIONAL CLIENTS ONLY | MAY 2026

OBJECTIVE

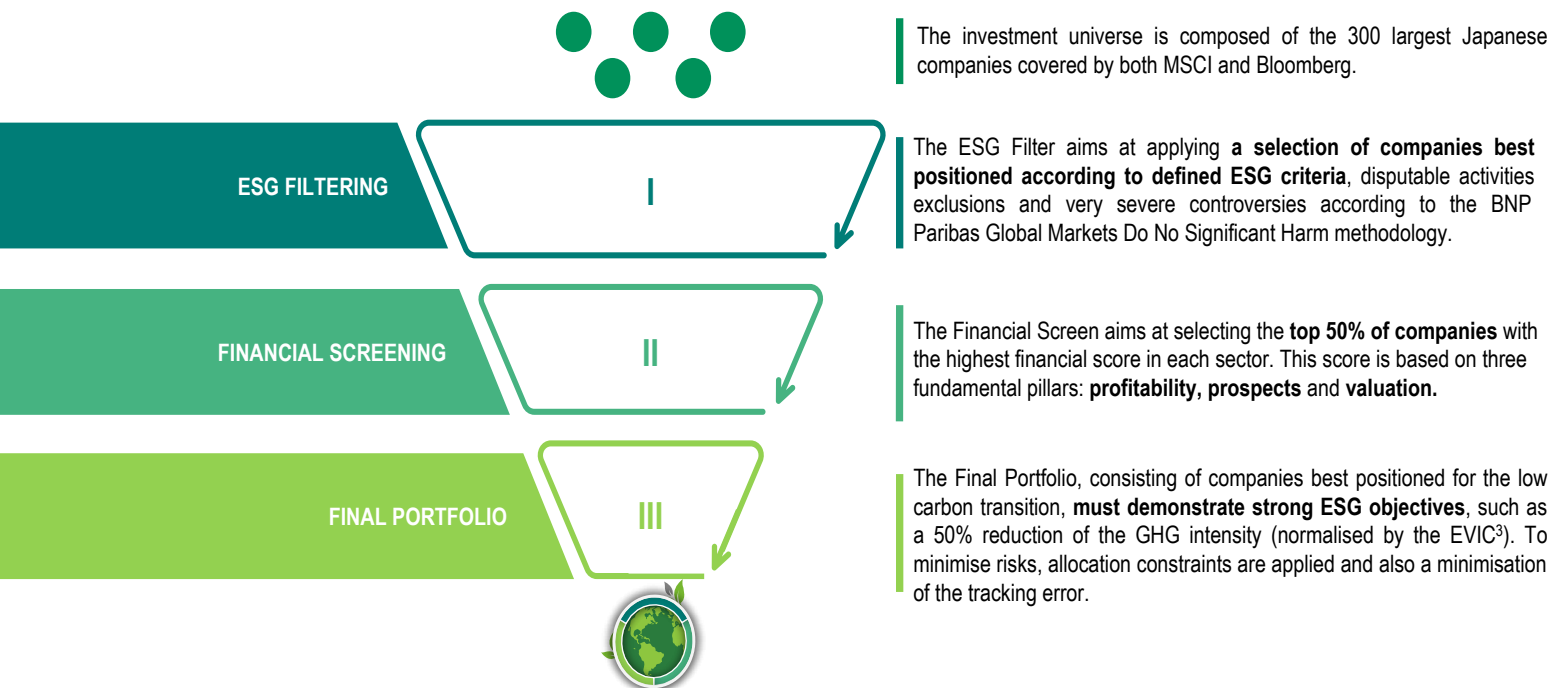
The THEAM Quant – Equity Japan Climate Care seeks to provide capital growth over the medium term, linked to the performance of Japan equities, selected based on their ESG<sup>1</sup> performance, financial outlook, energy transition strategy and Greenhouse Gas (GHG) intensity while targeting a low tracking error versus the MSCI Japan Net Total Return EUR Index.

KEY POINTS

<p><b>HIGH ESG STANDARDS</b></p> <p>The Sub-fund is classified as SFDR<sup>2</sup> 8 and it has received the Febelfin Towards Sustainability Label, meaning it adheres to the highest quality standards for sustainable and responsible financial products.</p>	<p><b>DEFINED ESG CRITERIA</b></p> <p>This approach targets a tracking error below 5% versus the benchmark with the constraint of improving the MSCI Low Carbon Transition Score and reducing the GHG intensity (normalised by EVIC) versus a reference portfolio.</p>	<p><b>FINANCIAL SELECTION CRITERIA</b></p> <p>Companies are selected based on their fundamentals: profitability, prospects and valuation. This approach aims to select the most robust business models that have the potential to over perform in the long term.</p>	<p><b>SUSTAINABLE KNOW-HOW</b></p> <p>The Sub-fund leverages the combined know-how of BNP Paribas Global Markets and BNP Paribas Asset Management in sustainable topics and relies on in-house extensive ESG data, analysis and publications.</p>
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METHODOLOGY

Quarterly, the Sub-fund selects low carbon transition leading companies employing the most robust business models, with the potential to over perform in the long term.



<sup>1</sup>ESG assessments are based on BNP Paribas Asset Management’s proprietary methodology which integrates all 3 aspects of E,S & G. ESG stands for Environmental, Social and Governance.  
<sup>2</sup>Sustainable Finance Disclosure Regulation.  
<sup>3</sup>Enterprise Value Including Cash.

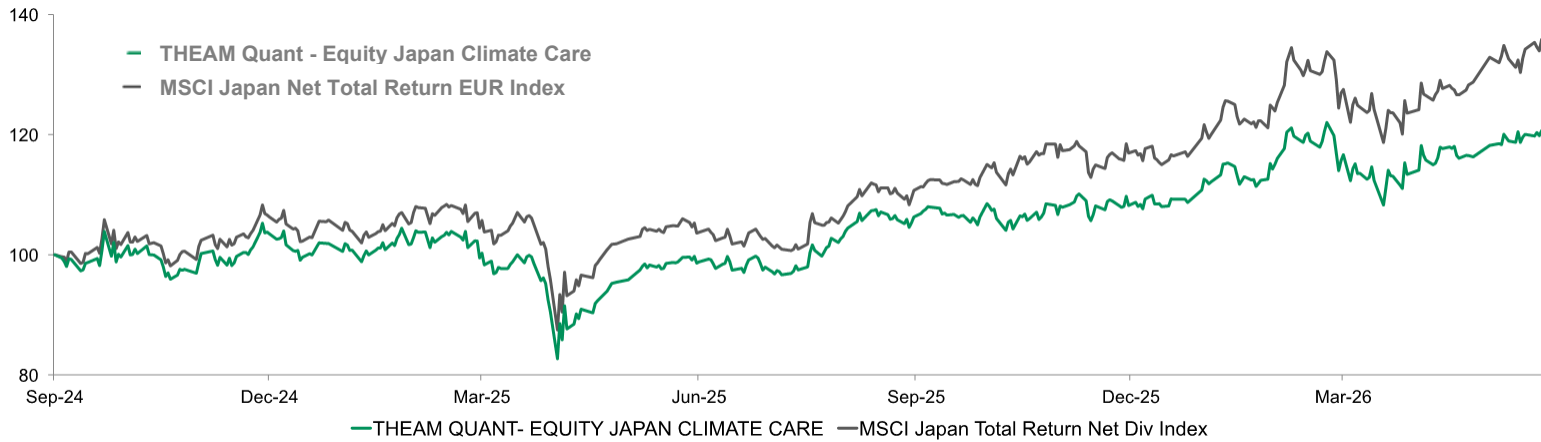
# THEAM Quant – Equity Japan Climate Care

ESG

## PERFORMANCE ANALYSIS

As of May 29<sup>th</sup>, 2026

### Historical Performance and Risk Statistics (Share I EUR, net of fees)



	1M	3M	1Y	3Y p.a.	5Y p.a.	Global p.a.	Volatility p. a.	Max. Drawdown
<b>THEAM QUANT- EQUITY JAPAN CLIMATE CARE</b>	3.77%	-1.11%	21.20%	-	-	11.50%	20.25%	-21.43%
<b>MSDEJNN Index</b>	5.52%	1.53%	28.16%	-	-	19.42%	21.58%	-19.29%

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026	Fund	3.40%	8.56%	-9.01%	4.74%	3.77%								11.01%
	MSDEJNN	5.08%	9.41%	-10.25%	7.21%	5.52%								16.73%
2025	Fund	2.50%	-3.09%	-5.45%	-0.47%	4.55%	0.21%	1.67%	4.32%	0.30%	2.21%	0.44%	-0.25%	6.70%
	MSDEJNN	1.17%	-1.40%	-3.58%	-0.00%	4.18%	-1.64%	1.12%	4.58%	2.04%	5.26%	-1.23%	-0.51%	10.02%

Source: Bloomberg, BNP Paribas. Historical Performance of Share I (EUR) from 6<sup>th</sup> September 2024. Sub-funds' performance is expressed net of management fees and in EUR. Past and present performance is not a reliable indicator of future results. For more details please refer to the prospectus. Comparative index: MSCI Japan Net Total Return EUR Index, Bloomberg code: < MSDEJNN Index >. Comparative index for illustrative purposes only. This index is the official benchmark of the fund. This is for general information only and should not be used as a basis for making any specific investment, business or commercial decisions. Any economic and market trend, prediction, projection or forecast is not necessarily indicative of the future or likely performance of the funds.

## FUND CHARACTERISTICS

Fund	<b>THEAM QUANT- EQUITY JAPAN CLIMATE CARE</b>			Capital protection	No
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe			Minimum Investment horizon	5
Comparative Index	MSCI Japan (EUR) NR			Legal form	SICAV
Assets under Management	EUR 135.96 million as of 29 May 2026			SRI Ranking (scale from 1 to 7)*	4
SFDR article	This product promotes environmental or social characteristics pursuant to article 8 of the EU regulation 2019/2088.				
Share	I ACC	Privilege ACC	J ACC	C ACC	
Launch date	06 September 2024	06 September 2024	06 September 2024	06 September 2024	
ISIN code	LU2852936348	LU2852936694	LU2852935704	LU2852934210	
Bloomberg code	THEQEJC LX	THEQEPC LX	THEQEJC LX	THEQECC LX	
Ongoing charges	0.76%	0.90%	0.54%	1.55%	
Subscription / Exit fees	None / None	3.00% / None	None / None	3.00% / None	
Passporting	Luxembourg, Italy, France, Belgium		Luxembourg, Belgium	France, Italy, Luxembourg, Belgium	
				France, Italy, Belgium, Luxembourg	

Source: BNP Paribas. 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. Following the new Sustainable Finance Disclosure Regulation (SFDR) that came into force on the 10th of March 2021, financial entities such as BNP Paribas Asset Management who sell products into the EU are required to classify the products they manufacture or advise into three categories: products with sustainable investment objective (Article 9); products promoting environmental or social characteristics (Article 8); products neither Article 8 or Article 9 (Article 6). \*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.

## 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.

## 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.

## Credit risk

- This is the risk that may derive from the rating downgrade of a bond issuer to which the funds are exposed, which may therefore cause the value of the investments to go down. Funds investing in high-yield bonds present a higher than average risk due to the greater fluctuation of their currency or the quality of the issuer.

## 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.)

## Environmental, Social and Governance (ESG) Investment Risk:

- The lack of common or harmonized definitions and labels integrating ESG and sustainability criteria at EU level may result in different approaches by managers when setting ESG objectives. This also means that it may be difficult to compare strategies integrating ESG and sustainability criteria to the extent that the selection and weightings applied to select investments may be based on metrics that may share the same name but have different underlying meanings. In evaluating a security based on the ESG and sustainability criteria, the Investment Manager may also use data sources provided by external ESG research providers. Given the evolving nature of ESG, these data sources may for the time being be incomplete, inaccurate or unavailable. Applying responsible business conduct standards in the investment process may lead to the exclusion of securities of certain issuers. Consequently, the Sub-Fund's performance may at times be better or worse than the performance of relatable funds that do not apply such standards.

*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. Investors are warned that the capital invested may not be fully recovered, mutual funds described in this document being in risk of capital loss and risk of counterparty. Past performance is not indicative of future performance.*

*There is a potential conflict of interests between the interests of the Shareholders and the interests of the group to which the Management Company belongs. An ongoing efficient management policy of conflicts of interests ensures the respect of the primacy of Shareholders' interests.*

# Disclaimer

THEAM Quant™ is the generic name given to a broad range of systematic strategies designed by BNP Paribas Global Markets and mostly implemented in Funds managed by BNP Paribas Asset Management

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