

**THEAM QUANT – EQUITY
WORLD CLIMATE CARE**

theam QUANT
FUNDS

ESG¹

MARKETING COMMUNICATION | FOR PROFESSIONAL CLIENTS ONLY | MAY 2026

OBJECTIVE

The THEAM Quant – Equity World Climate Care seeks to provide capital growth over the medium term, by being exposed to global listed equities, selected based on their **ESG performance, financial outlook, energy transition strategy and carbon intensity.**

KEY POINTS

HIGH SUSTAINABLE STANDARDS

Classified as SFDR 8 and accredited with the Febelfin Towards Sustainability Label.

BEST IN CLASS SELECTION

Selection of companies that are leaders in their geographies and sectors in terms of meeting ESG criteria.

FINANCIAL SELECTION CRITERIA

Selection of robust business models that have potential to over-perform in the long term.

BNP PARIBAS EQUITY RESEARCH EXPERTISE

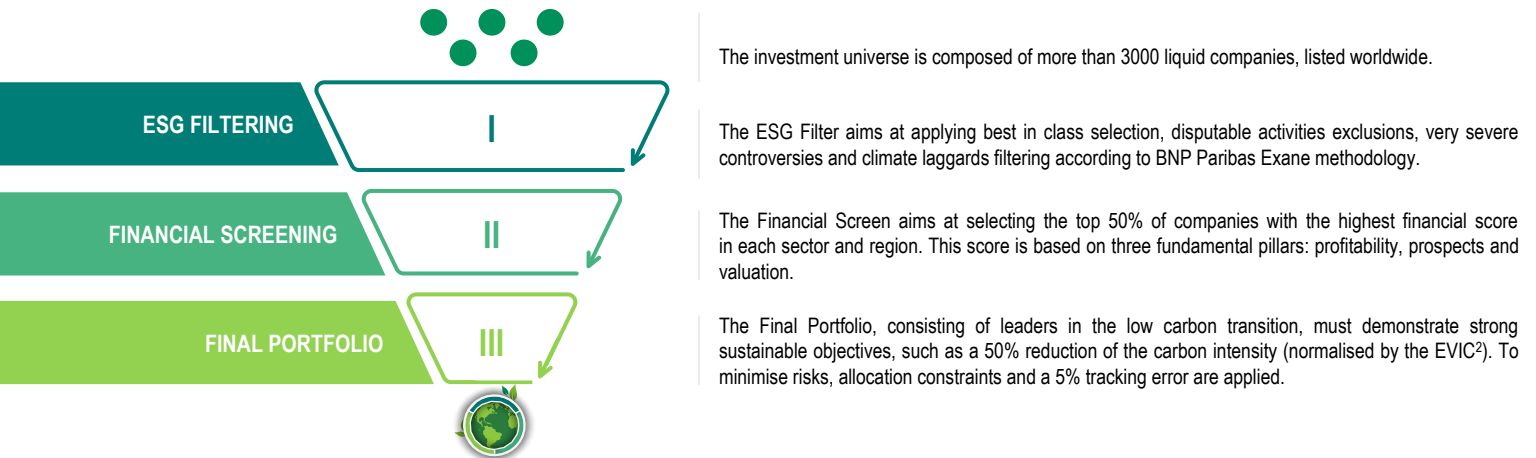
Benefitting from the #1 research provider for developed Europe in 2025 (Extel).

SUSTAINABLE KNOW-HOW

Leveraging in-house expertise, extensive ESG data, analysis and publications.

METHODOLOGY

Monthly, 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.



EMISSIONS MITIGATION: THE KASIGAU CORRIDOR REDD+ PROJECT

The Sub-fund offers its investors dedicated share classes to mitigate carbon emissions³ in an amount linked to the carbon intensity of the investment portfolio. Every quarter, the Sub-fund purchases carbon credits from the Kasigau Corridor REDD+ Project, which aims to protect designated Kenyan dryland forests whilst contributing to the following co-benefits:

CLIMATE

- Protects over 200,000 hectares of dryland forest;
- Expected to reduce more than 1 million tonnes of CO₂ per year.

COMMUNITY

- The project area is home to over 100,000 people;
- Created more than 400 jobs.

BIODIVERSITY

- The project area is home to a diverse population of wildlife including critical populations of IUCN⁴ Red List species such as the Grevy's Zebra and African Wild Dog.

Contributes to 13 of the 17 United Nations' Sustainable Development Goals (SDGs)⁵



¹ESG assessments are based on BNP Paribas Asset Management's proprietary methodology which integrates all 3 aspects of E, S & G. ²Enterprise Value Including Cash. ³Scope 1 concerns the direct emissions of companies (such as fuel consumption for example). Scope 2 concerns indirect emissions due to the business's activity (for example the electricity supplier's fuel consumption). Scope 3 concerns indirect emissions due to the use of products sold (such as, for example, fuel consumption by the client's electricity supplier due to use of the product). With the current status of available data, the CO₂ emissions relating to Scope 3 are difficult to access and incomplete and can only be estimated. Scope 3 will therefore not be taken into account in the context of mitigating the fund underlying strategy's carbon intensity. The mitigation of the Sub-fund's carbon intensity can be considered as partial to the extent that (i) the management company does not take Scope 3 into account in the calculation of the carbon emissions; (ii) it mitigates only the carbon emissions relating to the composition of the portfolio and not those relating to the financial instruments held as the Sub-fund's assets when a synthetic replication method is used; (iii) the selection evolves every month (consequently the portfolio's carbon intensity) while the management company assesses the carbon intensity only once per quarter. ⁴International Union for Conservation of Nature. ⁵13 SDGs verified by the SD VISTa Standard, as of October 2023. These internal guidelines are mentioned for your information only and are subject to change. Prospectus guidelines and the KID are leading.

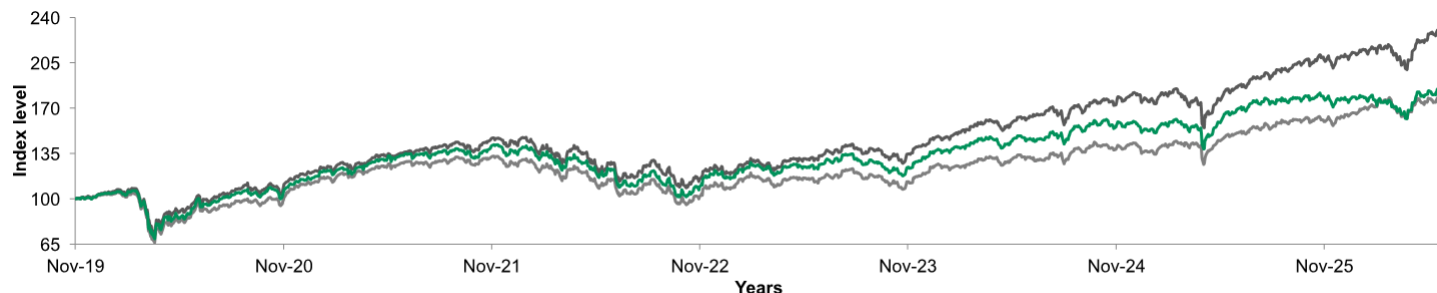
THEAM QUANT – Equity World Climate Care

ESG

PERFORMANCE ANALYSIS

As of May 29th, 2026

Historical Performance (net of fees, Share I CC – USD)



—THEAM QUANT- EQUITY WORLD CLIMATE CARE —Stoxx Global1800 Net Return Index —MSCI World Equal Weighted NR EUR Index

Performance and Risk Statistics (net of fees, Share I CC – USD)

	1M	3M	1Y	3Y p.a.	5Y p.a.	Global p.a.	Volatility p. a.	Max. Drawdown
THEAM QUANT- EQUITY WORLD CLIMATE CARE	5.84%	8.40%	14.73%	15.77%	7.37%	10.32%	16.60%	-35.00%
Stoxx Global1800 Net Return Index	4.79%	6.99%	26.47%	21.62%	11.53%	13.78%	17.12%	-33.82%
MSCI World Equal Weighted NR Index	2.86%	1.08%	20.41%	17.16%	7.17%	9.37%	15.79%	-36.95%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026													
Fund	-0.33%	-0.33%	-5.95%	8.90%	5.84%								7.68%
SXW1V	2.22%	1.12%	-6.47%	9.17%	4.79%								10.60%
M1WOEW	3.52%	4.12%	-7.72%	6.49%	2.86%								8.95%
2025													
Fund	3.54%	-0.11%	-3.00%	2.43%	6.04%	4.55%	0.59%	0.68%	1.40%	0.55%	-1.13%	-0.20%	16.10%
SXW1V	3.51%	-0.50%	-4.30%	1.08%	5.90%	4.33%	1.18%	2.55%	3.00%	1.71%	-0.03%	0.86%	20.65%
M1WOEW	3.99%	0.40%	-1.67%	2.45%	4.45%	3.15%	-0.02%	3.38%	1.09%	-0.07%	1.05%	1.55%	21.41%
2024													
Fund	1.30%	2.61%	3.24%	-4.31%	2.99%	-0.03%	3.58%	3.69%	1.88%	-3.30%	2.92%	-3.92%	10.62%
SXW1V	1.23%	4.27%	3.10%	-3.77%	4.42%	1.87%	1.92%	2.73%	1.86%	-2.11%	4.55%	-2.77%	18.24%
M1WOEW	-0.94%	2.23%	3.56%	-3.59%	3.19%	-1.59%	4.26%	3.05%	2.38%	-3.67%	3.50%	-4.37%	7.68%
2023													
Fund	7.76%	-1.74%	1.30%	1.16%	-2.49%	6.49%	2.93%	-3.60%	-5.17%	-3.55%	10.42%	5.11%	18.66%
SXW1V	6.95%	-2.34%	2.94%	1.77%	-1.17%	6.07%	3.26%	-2.43%	-4.32%	-2.82%	9.36%	4.87%	23.24%
M1WOEW	8.14%	-2.71%	0.71%	1.29%	-3.64%	5.44%	4.30%	-3.71%	-4.24%	-4.79%	9.62%	6.63%	16.70%
2022													
Fund	-4.89%	-2.23%	1.18%	-6.65%	0.03%	-10.04%	7.04%	-5.32%	-9.37%	7.85%	10.17%	-3.62%	-16.89%
SXW1V	-5.52%	-2.61%	2.62%	-8.21%	-0.02%	-8.69%	7.86%	-4.11%	-9.34%	7.12%	7.07%	-3.94%	-18.27%
M1WOEW	-5.25%	-1.02%	1.06%	-7.41%	0.30%	-9.30%	6.79%	-3.99%	-9.93%	6.19%	8.67%	-2.22%	-16.80%
2021													
Fund	0.93%	0.92%	5.15%	3.05%	3.16%	0.32%	0.65%	1.77%	-3.88%	4.42%	-3.39%	5.02%	19.15%
SXW1V	-0.99%	2.36%	3.21%	4.50%	1.55%	1.32%	1.59%	2.50%	-4.05%	5.42%	-2.32%	4.24%	20.61%
M1WOEW	-0.67%	3.29%	3.44%	3.40%	2.38%	-0.23%	0.71%	2.05%	-3.20%	3.18%	-4.20%	4.21%	14.88%
2020													
Fund	-1.37%	-8.25%	-15.18%	9.79%	5.35%	4.67%	4.33%	5.33%	-2.24%	-3.89%	12.99%	4.00%	12.77%
SXW1V	-0.64%	-8.44%	-12.98%	10.74%	4.98%	2.70%	4.70%	6.74%	-3.28%	-3.24%	12.82%	4.30%	16.35%
M1WOEW	-1.98%	-9.18%	-16.75%	10.21%	5.51%	1.93%	3.07%	5.73%	-2.40%	-2.13%	14.98%	4.25%	9.60%

Source: Bloomberg, BNP Paribas. Fund performance of the Share I CC (USD) Acc since 5 November 2019. Fund's performance is expressed net of management fees and in USD. Past and present performance is not a reliable indicator of future results. For more details please refer to the prospectus. Comparative indices: STOXX Global 1800® Net Return Index, Bloomberg code: <SXW1V Index> and MSCI World Equal Weighted Net TR Index, Bloomberg code: <MIWOEW Index>. Comparative indices for illustrative purposes only. These indices do not represent an 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	THEAM QUANT- EQUITY WORLD CLIMATE CARE					Capital protection	No
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe					Minimum Investment horizon	5
Comparative Index	STOXX Global 1800 Net Return Index USD Index					Legal form	SICAV
Assets under Management	USD 151.35 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 CC ACC	C CC ACC	I EUR CC ACC	I CC DIS	J CC ACC		
Launch date	05 November 2019	05 November 2019	05 November 2019	05 August 2021	10 September 2021		
ISIN code	LU2051099864	LU2051098627	LU2051100035	LU2051099948	LU2051100464		
Bloomberg code	TQWCJUA LX	TQWCJAE LX	TQWCJEA LX	THCOPIU LX	TQWJUSA LX		
Ongoing charges	0.82%	1.76%	0.82%	0.82%	0.60%		
Subscription / Exit fees	None / None	3.00% / None	None / None	None / None	None / None		
Minimum subscription	100K \$	No minimum	100K \$ equiv	100K \$	10M \$		
Passporting	Germany, Austria, Italy, France, Luxembourg, Belgium, Cyprus, United Kingdom, Greece, Switzerland, Singapore	Germany, Singapore, France, Luxembourg, Cyprus, Belgium, Italy, Switzerland, Greece	Germany, Luxembourg, Switzerland, United Kingdom, Cyprus, France, Singapore, Belgium, Greece, Italy	Luxembourg, Italy, Greece, Singapore, Switzerland, Cyprus	Italy, Luxembourg, Switzerland, Singapore		

Share class list is not exhaustive. 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.)

Disclaimer

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