



EUROPE CLIMATE CARE PARIS-ALIGNED STRATEGY ESG, CARBON FOOTPRINT & ENERGY TRANSITION FACTSHEET

MARKETING COMMUNICATION | FOR PROFESSIONAL CLIENTS ONLY | OCTOBER 2024

KEY INDICATORS

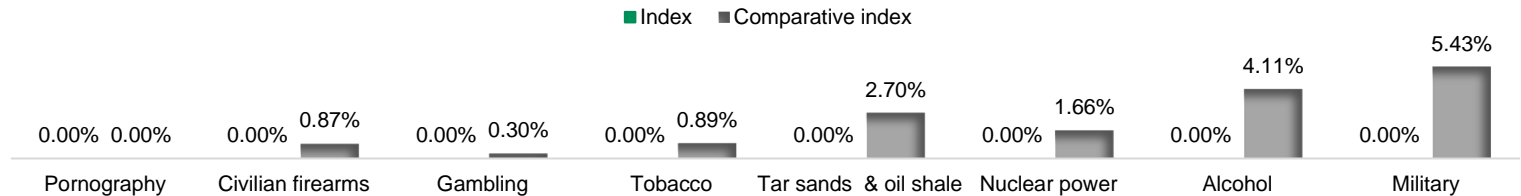
THE STRATEGY OF THE THEAM QUANT – EQUITY EUROPE CLIMATE CARE (THE “FUND”) IS IMPLEMENTED VIA THE INDEX

	Index ¹	Comparative index ²
ESG Score (overall, 0-100):	59.68	56.28
Environmental	67.20	59.86
Social	55.11	52.84
Governance	62.25	60.28
Critical Controversies³ Involvement (% of portfolio)	0.00%	11.28%
Energy Transition Score⁴ (0-100)	66.90	59.14
Financed Carbon Footprint (tons of CO₂ per million invested)	52.20	63.52

¹Index is BNP Paribas Equity Europe Climate Care Paris-Aligned NTR Index. ²Comparative index is STOXX Europe 600 NTR Index and is the Fund's official benchmark. For the financial comparison of the index please refer to the fund fact sheet available [here](#). ³Concerning the environment, International Labour Organisation conventions and the International Bill of Human Rights. ⁴The Energy Transition Score reflects the quality of a company's strategic management to address risks and opportunities associated with the transition to a low carbon economy. Source: Moody's ESG Solutions, as of end of October 2024. Past performance is not a reliable indicator of future results.

DISPUTABLE ACTIVITIES INVOLVEMENT

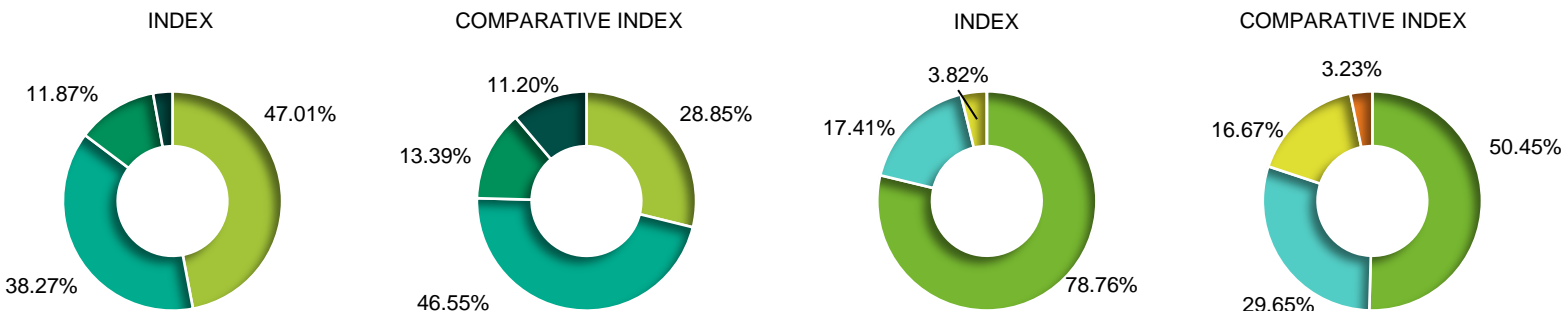
% OF PORTFOLIO ALLOCATION



Source: Moody's ESG Solutions, as of end of October 2024. For illustrative purposes only.

CARBON FOOTPRINT & ENERGY TRANSITION STRATEGY

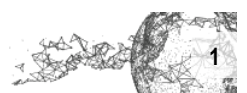
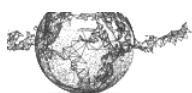
% OF PORTFOLIO ALLOCATION



CO ₂ emissions intensity	Tons of CO ₂ equivalent
Moderate	<100 000
Significant	>=100 000 & <1 000 000
High	>=1 000 000 & <10 000 000
Intense	>=10 000 000

Energy transition strategy	Energy transition score
Advanced	60 - 100
Robust	50 - 59
Limited	30 - 49
Weak	0 - 29

Source: Moody's ESG Solutions, as of end of October 2024. Past performance is not a reliable indicator of future results.



SECTOR BREAKDOWN

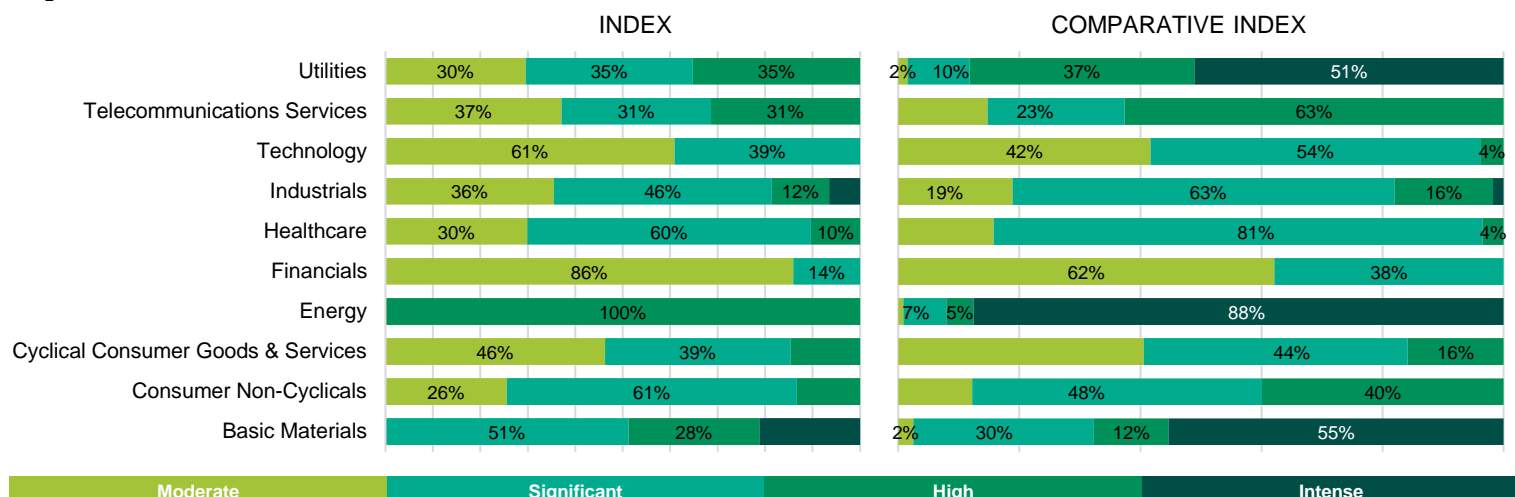
% OF ALLOCATION WITHIN EACH SECTOR

ENERGY TRANSITION STRATEGY



Source: Moody's ESG Solutions, as of end of October 2024. Past performance is not a reliable indicator of future results.

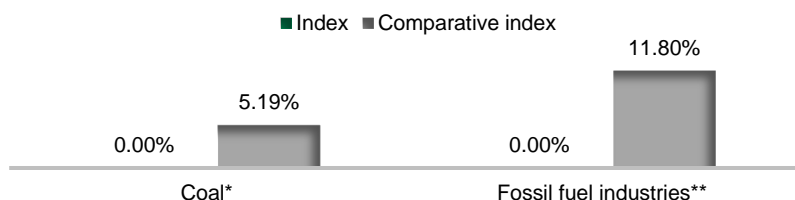
CO₂ EMISSIONS INTENSITY



Source: Moody's ESG Solutions, as of end of October 2024. Past performance is not a reliable indicator of future results.

ZOOM IN ON COAL AND FOSSIL FUEL INDUSTRIES

% OF PORTFOLIO ALLOCATION



*Coal involvement covers both coal and thermal coal mining with the use of coal in power generation.

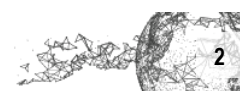
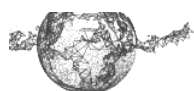
**Fossil fuel involvement covers companies within the fossil fuel industry, with revenues from fossil fuel or with fossil fuel reserves.

Source: Moody's ESG Solutions, as of end of October 2024. For illustrative purposes only.

Companies in the Index with major involvement in coal and fossil fuels	ISIN	Weight	TRBC Sector	Difference in ESG score vs overall sector in comparative index	Energy transition strategy
CAPGEMINI	FR0000125338	0.88%	Technology	+19	Advanced
HERMES	FR0000052292	1.00%	Cyclical Consumer Goods & Services	+18	Advanced

The companies with a major involvement in the coal and fossil fuel activities are companies with robust and advanced energy transition scores or stronger ESG scores / lower carbon footprint in their sector.

Source: Moody's ESG Solutions, as of end of October 2024. Past performance is not a reliable indicator of future results.



FUND'S DETAILS

Fund Name	Management Company	Type of Fund	Share Class	ISIN	Bloomberg Ticker	Ongoing Charges*	SRI**
THEAM Quant - Europe <u>Climate Care</u>	BNP PARIBAS ASSET MANAGEMENT France	SICAV UCITS (eligible for PEA)	I EUR	LU1353196436	TQEEIAE LX	0.76%	4
			J EUR	LU1353197327	TQEEJEA LX	0.54%	4

Following the Sustainable Finance Disclosure Regulation (SFDR), the Fund is categorised under Article 8. Under this new regulation, 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)
- Non-sustainable products (Article 6)

* For more information of all share classes available, please consult the prospectus available [here](#).

** Summary Risk Indicator. On a scale 1 (lowest risk) to 7 (highest risk), the higher the risk, the longer the recommended investment horizon. For further information, and in particular the risks of the product, please refer to the prospectus and KID (Key Information Document) of the Fund.

The investments in the Fund 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, the funds described being at risk of capital loss. For a complete description and definition of risks, please consult the last available prospectus and KID of the Fund.

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