



## EQUITY WORLD GLOBAL GOALS STRATEGY

### ESG, CARBON FOOTPRINT & ENERGY TRANSITION FACTSHEET

MARKETING COMMUNICATION | FOR PROFESSIONAL CLIENTS ONLY | MARCH 2024

## KEY INDICATORS

THE STRATEGY OF THE THEAM QUANT – EQUITY WORLD GLOBAL GOALS (THE “FUND”) IS IMPLEMENTED VIA THE INDEX

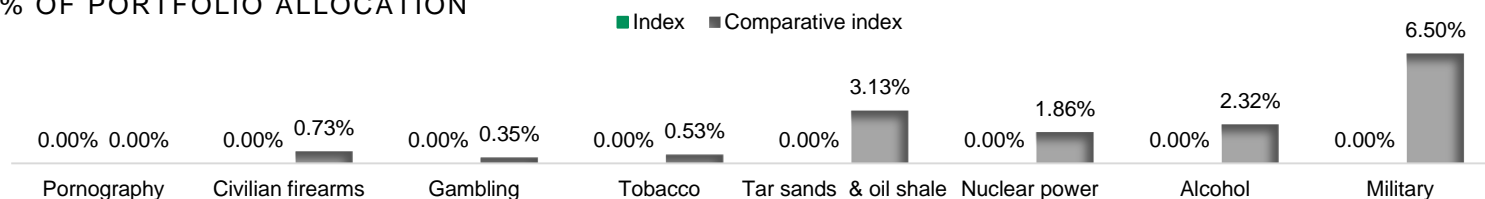
	Index <sup>1</sup>	Comparative index <sup>2</sup>
<b>ESG Score (overall, 0-100):</b>	<b>49.61</b>	43.27
Environmental	<b>51.77</b>	47.59
Social	<b>45.19</b>	37.81
Governance	<b>55.89</b>	50.75
<b>Critical Controversies<sup>3</sup> Involvement (% of portfolio)</b>	<b>0.00%</b>	18.73%
<b>Energy Transition Score<sup>4</sup> (0-100)</b>	<b>51.06</b>	47.21
<b>Financed Carbon Footprint (tons of CO<sub>2</sub> per million invested)</b>	<b>33.40</b>	38.98

<sup>1</sup>Index is BNP Paribas Equity Global Goals World NTR Index. <sup>2</sup>Comparative index is MSCI World NTR USD Index and is the Fund's official benchmark. For the financial comparison of the index please refer to the fund fact sheet available [here](#). <sup>3</sup>Concerning the environment, International Labour Organisation conventions and the International Bill of Human Rights.

<sup>4</sup>The 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 March 2024. Past performance is not a reliable indicator of future results.

## DISPUTABLE ACTIVITIES INVOLVEMENT

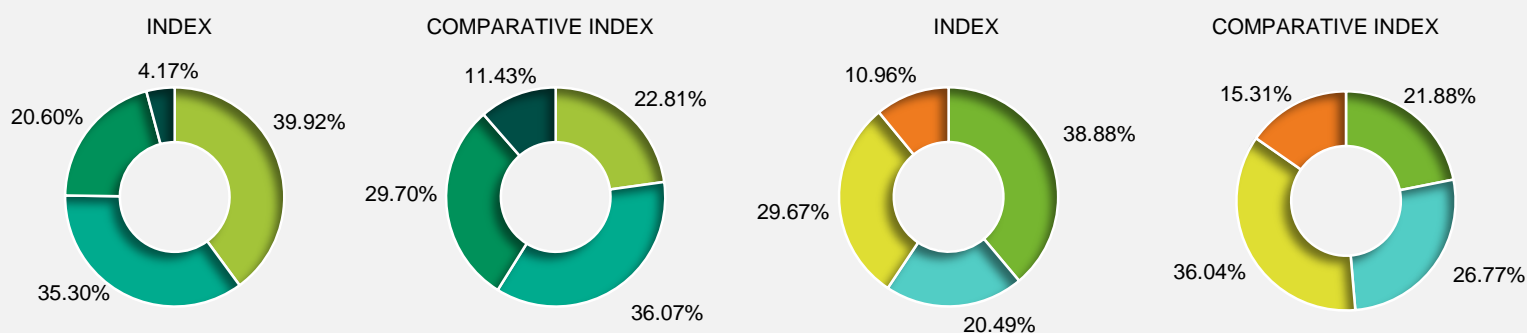
% OF PORTFOLIO ALLOCATION



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

## CARBON FOOTPRINT & ENERGY TRANSITION STRATEGY

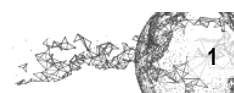
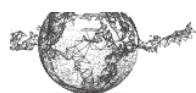
% OF PORTFOLIO ALLOCATION



CO <sub>2</sub> emissions intensity	Tons of CO <sub>2</sub> 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 March 2024. Past performance is not a reliable indicator of future results.



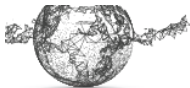
FOCUS ON SDG CHAMPIONS  
ABSOLUTE NUMBER AND % OF PORTFOLIO ALLOCATION

	Index <sup>1</sup>	Comparative index <sup>2</sup>
Number of SDG Champions	46	98
% of allocation to SDG Champions	39.91%	4.79%

<sup>1</sup>Index is BNP Paribas Equity Global Goals World NTR Index. <sup>2</sup>Comparative index is MSCI World NTR USD Index and is the Fund's official benchmark. For the financial comparison of the index please refer to the fund fact sheet available [here](#).

SDG Champion (in Index)	Bloomberg Code	Country	Sector	ESG Score	Entry 1: Products	Entry 2: Practices	Entry 3: Progression
FORTESCUE METALS GP.	FMG AU Equity	Australia	Basic Materials	55			
INCITEC PIVOT	IPL AU Equity	Australia	Basic Materials	50			
SUNCORP GROUP	SUN AU Equity	Australia	Financials	51			
NATIONAL AUS.BANK	NAB AU Equity	Australia	Financials	62			
NEC	NEC JT Equity	Japan	Technology	62			
BANK OF MONTREAL	BMO CN Equity	Canada	Financials	53			
FIDELITY NAT.INFO.SVS.	FIS US Equity	United States of America	Technology	52			
TELSTRA GROUP	TLS AU Equity	Australia	Telecommunications Services	60			
MANPOWERGROUP	MAN US Equity	United States of America	Industrials	50			
MTR	66 HK Equity	China	Industrials	52			
KAO	4452 JT Equity	Japan	Consumer Non-Cyclicals	58			
COLGATE-PALM.	CL US Equity	United States of America	Consumer Non-Cyclicals	57			
FUJI ELECTRIC	6504 JT Equity	Japan	Industrials	52			
BAXTER INTL.	BAX US Equity	United States of America	Healthcare	55			
BRAMBLES	BXB AU Equity	Australia	Basic Materials	56			
OWENS CORNING	OC US Equity	United States of America	Cyclical Consumer Goods & Services	51			
AIR PRDS.& CHEMS.	APD US Equity	United States of America	Basic Materials	56			
MERCK & COMPANY	MRK US Equity	United States of America	Basic Materials	54			
CISCO SYSTEMS	CSCO US Equity	United States of America	Basic Materials	56			
Average ESG Score				55			

To be designated as SDG Champions, companies are assessed on their advancement towards the Sustainable Development Goals and must meet at least one of the following criteria: Products, Practices or Progression. Source: Moody's ESG Solutions, as of end of March 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**
<a href="#">THEAM Quant - Equity World Global Goals</a>	BNP PARIBAS ASSET MANAGEMENT France	SICAV UCITS	I USD	LU1685644657	TQGGIAU LX	0.76%	4
			I EUR	LU1685644814	TEWGGIE LX	0.76%	4

Following the new Sustainable Finance Disclosure Regulation (SFDR) that came into force on the 10th of May 2022, [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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