



THEAM QUANT EQUITY EUROPE CLIMATE CARE



ESG¹

MARKETING COMMUNICATION | FOR PROFESSIONAL CLIENTS ONLY | MAY 2026

OBJECTIVE

The THEAM Quant Equity Europe Climate Care seeks to provide capital growth over the medium term, by being exposed to European listed equities, selected quarterly based on their ESG performance, financial outlook, energy transition strategy and GHG intensity.

KEY POINTS

HIGH SUSTAINABLE STANDARDS

Classified as SFDR 8 and granted the Luxflag label² reassuring it incorporates ESG criteria throughout the entire investment process.

BEST IN CLASS SELECTION

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

FINANCIAL SELECTION CRITERIA

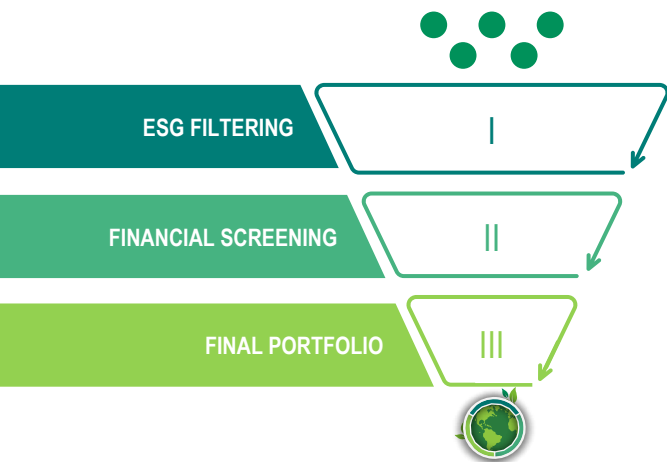
Selection of robust business models that have potential to over-perform in the long term.

SUSTAINABLE KNOW-HOW

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

METHODOLOGY

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



The investment universe is composed of more than 400 liquid companies, listed in Europe.

The ESG Filter aims at applying best in class selection, disputable activities exclusions, very severe controversies filtering.

The Financial Screen aims at selecting the top 66.67% of companies with the highest financial score in each sector. This score is based on three fundamental pillars: profitability, prospects and valuation.

The Final Portfolio, consisting of leaders in the low carbon transition, must demonstrate strong ESG objectives, such as a 50% reduction of the GHG intensity (normalised by the EVIC³). To minimise risks, allocation constraints and a 5% tracking error are applied.

EMISSIONS MITIGATION: THE KASIGAU CORRIDOR REDD+ PROJECT

The Fund offers its investors dedicated share classes to mitigate carbon emissions⁴ in an amount linked to the GHG intensity of the investment portfolio. Every quarter, the 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 IUCN⁵ 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)⁶



1ESG assessments are based on BNP Paribas Asset Management Europe's proprietary methodology and/or external data providers, which integrates all 3 aspects of E, S & G. ESG stands for Environmental, Social and Governance. 2The Fund has been granted the use of the ESG LuxFLAG label for the period starting on 01 October 2025 to 30 September 2028. 3Enterprise Value Including Cash. 4Scope 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 GHG intensity. The mitigation of the Fund's GHG 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 Fund's assets when a synthetic replication method is used; (iii) the selection evolves every month (consequently the portfolio's GHG intensity) while the management company assesses the GHG intensity only once per quarter. 5International Union for Conservation of Nature. 613 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. The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation. Prospectus guidelines and the KID are leading.

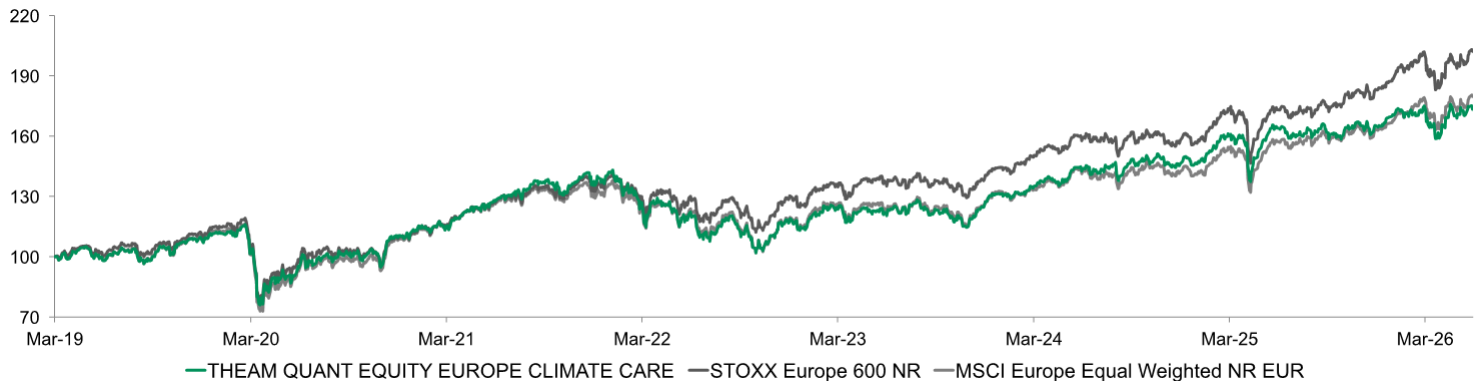
THEAM Quant Equity Europe Climate Care

ESG

PERFORMANCE ANALYSIS

As of May 29th, 2026

Historical Performance (net of fees, Share I CC - EUR)



Performance and Risk Statistics (net of fees, Share I CC - EUR)

	1M	3M	1Y	3Y p.a.	5Y p.a.	Global p.a.	Volatility p. a.	Max. Drawdown
THEAM QUANT EQUITY EUROPE CLIMATE CARE	1.81%	-0.46%	6.25%	13.12%	6.45%	7.96%	16.46%	-34.49%
STOXX Europe 600 NR	3.02%	0.25%	16.91%	14.44%	9.80%	10.22%	16.44%	-35.36%
MSCI Europe Equal Weighted NR EUR	3.27%	0.57%	14.57%	13.88%	7.39%	8.46%	17.13%	-37.44%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026													
Fund	0.46%	2.29%	-7.68%	5.91%	1.81%								2.28%
SXXR	3.22%	3.86%	-7.66%	5.38%	3.02%								7.47%
M7EUEWE	2.43%	4.42%	-7.06%	4.79%	3.27%								7.57%
2025													
Fund	5.66%	3.11%	-3.01%	0.45%	5.22%	-2.12%	1.05%	-0.27%	-0.04%	2.23%	0.00%	3.05%	16.01%
SXXR	6.35%	3.41%	-3.84%	-0.67%	4.82%	-1.22%	0.97%	0.94%	1.52%	2.56%	0.95%	2.80%	19.80%
M7EUEWE	5.40%	2.85%	-3.39%	0.91%	5.15%	-0.92%	1.25%	0.71%	0.38%	2.41%	0.07%	2.49%	18.35%
2024													
Fund	0.72%	2.04%	3.79%	-1.77%	4.57%	-1.66%	3.98%	1.04%	0.19%	-2.23%	0.61%	0.33%	11.95%
SXXR	1.46%	1.98%	4.04%	-0.97%	3.31%	-1.16%	1.41%	1.55%	-0.34%	-3.26%	1.13%	-0.46%	8.79%
M7EUEWE	-0.38%	0.91%	4.00%	-1.13%	4.15%	-2.93%	2.64%	1.64%	1.42%	-3.68%	0.99%	-0.63%	6.88%
2023													
Fund	7.52%	2.01%	-1.83%	1.18%	-2.53%	3.44%	2.43%	-3.33%	-2.53%	-3.72%	9.06%	3.91%	15.67%
SXXR	6.74%	1.88%	-0.32%	2.45%	-2.52%	2.41%	2.14%	-2.54%	-1.66%	-3.62%	6.62%	3.83%	15.80%
M7EUEWE	7.79%	2.04%	-1.69%	2.21%	-3.61%	2.06%	3.68%	-3.10%	-2.28%	-4.49%	8.10%	4.90%	15.60%
2022													
Fund	-5.42%	-5.34%	-0.04%	-2.24%	-2.54%	-9.46%	8.11%	-5.26%	-7.38%	6.63%	5.74%	-3.15%	-20.03%
SXXR	-3.83%	-3.25%	1.00%	-0.72%	-0.92%	-8.02%	7.74%	-5.05%	-6.47%	6.35%	6.89%	-3.38%	-10.64%
M7EUEWE	-4.04%	-3.54%	-0.03%	-1.57%	-0.86%	-9.27%	8.28%	-6.03%	-8.34%	6.39%	6.89%	-2.95%	-15.68%
2021													
Fund	-0.59%	1.11%	6.63%	2.52%	3.00%	1.95%	2.59%	2.45%	-3.48%	3.92%	-1.15%	4.70%	25.88%
SXXR	-0.75%	2.44%	6.42%	2.21%	2.59%	1.50%	2.06%	2.18%	-3.29%	4.67%	-2.53%	5.42%	24.91%
M7EUEWE	-0.67%	2.84%	6.25%	2.04%	2.45%	1.10%	2.46%	1.74%	-3.22%	3.55%	-2.76%	4.86%	22.19%
2020													
Fund	-1.26%	-7.87%	-15.86%	7.85%	2.57%	2.55%	0.53%	3.65%	-0.83%	-5.31%	15.52%	2.91%	1.00%
SXXR	-1.18%	-8.34%	-14.51%	6.50%	3.40%	3.06%	-0.95%	3.05%	-1.41%	-5.27%	14.04%	2.58%	-1.99%
M7EUEWE	-1.40%	-8.55%	-18.22%	7.79%	4.17%	2.48%	-0.70%	4.36%	-1.72%	-4.11%	16.33%	2.85%	-0.84%

Source: Bloomberg, BNP Paribas. Historical performance of Share I CC (EUR) Acc since 1 March 2019. Fund's performance is expressed net of management fees and in EUR. Past performance or achievements offers no guarantee of future results. For more details please refer to the prospectus. Comparative index: STOXX Europe 600 NTR Index, Bloomberg code: <SXXR Index> and MSCI Europe Equal Weighted Net TR Index, Bloomberg code: <M7EUEWE 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. Comparative index for illustrative purposes only. This index does not represent an official benchmark of the fund.

FUND CHARACTERISTICS

Fund	THEAM QUANT EQUITY EUROPE CLIMATE CARE				
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe			Capital protection	No
Comparative Index	STOXX Europe 600 (EUR) NR			Minimum Investment horizon	5
Assets under Management	EUR 76.58 million as of 29 May 2026			Legal form	Mutual Fund
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	J CC ACC	S CC ACC	Privilege CC ACC
Launch date	01 March 2019	01 March 2019	01 March 2019	01 March 2019	28 June 2019
ISIN code	FR0013397734	FR0013397726	FR0013397742	FR0013403409	FR0013425931
Bloomberg code	TQECCCI FP	TQECCCC FP	TQECCJ FP	TQECCCS FP	TQECCPV FP
Ongoing charges	0.80%	1.70%	0.58%	0.39%	0.95%
Subscription / Exit fees	None / None	3.00% / None	None / None	3.00% / None	3.00% / None
Minimum subscription	100 K€	No minimum	10M €	10 M €	1,000,000.00
Passporting	Switzerland, Belgium, Luxembourg, Sweden, France, Ireland rep., Austria, Spain, Greece, Cyprus, Italy, United Kingdom, Germany	Switzerland, Greece, Luxembourg, Cyprus, Germany, Belgium, Italy, France, Sweden, Ireland rep., Spain	United Kingdom, Ireland rep., Italy, Luxembourg, Belgium, France, Germany, Sweden, Spain, Switzerland	United Kingdom, Sweden, Switzerland, Ireland rep., Belgium, Spain, France, Italy, Luxembourg, Germany	France, Germany, Italy, Ireland rep., Switzerland, Spain, Luxembourg, United Kingdom, Sweden, Belgium

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. The prospectus and KID are leading.

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.)

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