

Key Investor Information

This document provides key information for investors in this sub-fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this sub-fund. You are advised to read it so that you can make an informed decision about whether to invest.

Equity World Global Goals, a subfund of the SICAV THEAM QUANT-

Class "X USD Capitalisation" - ISIN code LU1685646512

This Sub-Fund is managed by BNP PARIBAS ASSET MANAGEMENT France, part of the BNP Paribas Group.

Objectives and investment policy

The objective of the Sub-fund is to increase the value of its assets over the medium term by being exposed to a dynamic basket of equities listed on world developed markets, the components of which are chosen using a systematic selection method based on i) environmental, social and governance (ESG) criteria, ii) contribution to the 17 Sustainable Development Goals (the SDGs) adopted on 25 September 2015 by the United Nations General Assembly and especially designed to end poverty, protect the planet and reduce inequality, and iii) companies financial robustness.

In order to achieve its investment objective, the Sub-fund implements a quantitative investment strategy (the Strategy) that takes long positions on a diversified basket composed of world developed markets equities through the BNP Paribas Equity Global Goals World NTR Index (the Strategy Index).

The investment universe is composed of shares of worldwide companies selected on the basis of their ESG score, while not being involved in disputable activities or critical controversies and displaying low implication in coal, oil and gas activities and which are (i) either not continuing or (ii) phasing out practices that are widely considered as unsustainable. The application of ESG criteria, such as, but not limited to, energy efficiency, respect of human and workers'rights or board of directors independence, follows a best-in-class and selectivity approach which aims to select the leading companies in their sector by excluding at least one third of the securities from the initial investment universe. In addition, such companies shall meet satisfactory liquidity conditions and strong financial robustness criteria.

Then, the Strategy Index implements an SDG investing approach. The Strategy Index component weights are determined according to an optimisation algorithm maximising the aggregate weight of shares that are Best-in-class SDGs contributors, through their involvement in sustainable products or their leading sustainable behaviour and progression in the matter. This optimisation of the Strategy Index, is applied according to the principal constraints of risk mitigation including an ex-ante tracking error below 3% with regards to the STOXX Global 1800 Net TR USD Index (Bloomberg code: SXW1V Index), sectorial and geographical diversification.

An extra-financial strategy may comprise methodological limitations such as the risk related to ESG investment or the risk related to a systematic allocation incorporating extra-financial criteria.

The Strategy Index is based on a systematic model developed by BNP Paribas and is rebalanced quarterly using an optimisation algorithm.

The Strategy Index is based on a systematic model developed by BNP Paribas and is rebalanced monthly using a specific algorithm. The rebalancing of the Strategy Index does not involve any cost for the Strategy Index. For further information on the Strategy Index, investors are invited to consult the following website: <https://indx.bnpparibas.com>. The complete breakdown of the Strategy index and performance information are available on the same page. The index calculation method is available directly at: <https://indx.bnpparibas.com/nr/BNPIGGWN.pdf>.

The Strategy of the Sub-fund is deemed active. The Sub-fund benchmark is the STOXX Global 1800 Net Return Index USD with no objective to replicate it.

The Strategy is implemented according to a Synthetic Replication Policy, through the conclusion of OTC Derivatives. The Synthetic Replication Policy implies that the Sub-fund does not actually hold the underlying securities of the Strategy Index, but instead relies on OTC Derivatives to deliver its performance.

The Sub-fund invests at all times at least 75% of its net assets in equities issued by companies that have their registered office in a Member State of the EEA, other than non-cooperative countries in the fight against fraud and tax evasion.

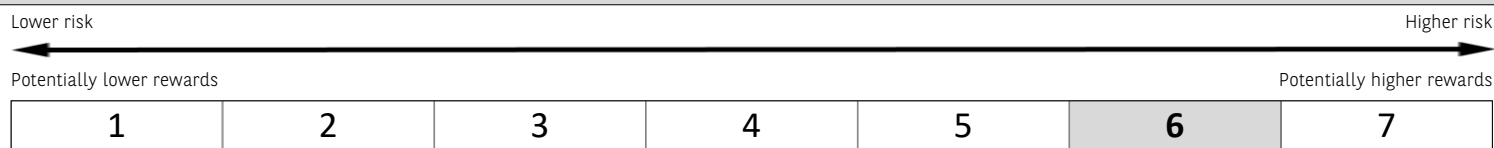
Investors are able to subscribe or redeem any day on which stock exchanges are open during the whole day in France, United Kingdom, Germany, Sweden, Italy, Switzerland, the Netherlands, the United States, Japan and Australia (excluding Saturdays and Sundays and Luxembourg and French public holidays).

Subscription and redemption requests can be made to the administrative agent before 16.00 pm (CET) at the latest on the day preceding relevant valuation day.

Administrative agent: BNP Paribas Securities Services, Luxembourg Branch, 60, avenue J.F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg.

Incomes are systematically reinvested.

Risk and reward profile



- Past performance such as the information used to calculate the synthetic indicator may not be a reliable indication of the sub-fund's future risk profile.
- The risk category associated with this sub-fund is not guaranteed and may change over time.
- The lowest category does not mean "risk free".
- The risk category is justified by the investment mainly in Stocks and Shares, the value of which can fluctuate considerably. These fluctuations are often amplified in the short term.

Other risks materially relevant to the Fund which are not adequately captured by the indicator are described below:

- **Counterparty Risk:** This risk is associated with the ability of a counterparty in an Over The Counter financial transaction to fulfil its commitments like payment, delivery and reimbursement.
- **Risk linked to the use of forward financial instruments:** We use forward financial instruments traded over the counter in order to track the performance of the strategy. These instruments may involve a series of risks that could lead to adjustments or even a termination of the instrument, which could influence the net asset value.



Charges

The charges and fees paid are used to cover the costs of running the subfund, including the costs of marketing and distributing shares; these charges reduce the potential growth of investments.

One-off charges taken before or after you invest	
Entry charge	None
Exit charges	None
Charges taken from the UCITS over a year	
Ongoing charges	0.36% (*)
Charges taken from the UCITS under certain specific conditions	
Performance fee	None

The entry and exit charges shown are maximum figures. In some cases you might pay less. You can find this out from your financial adviser.

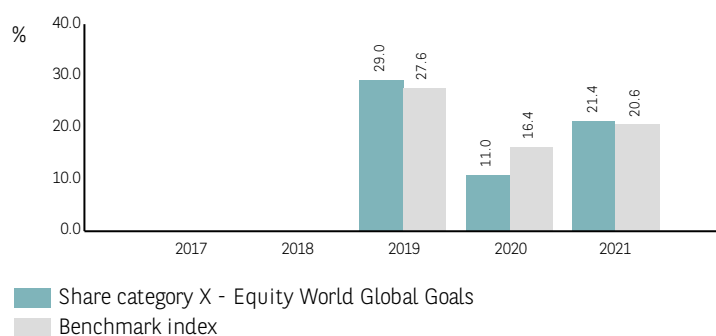
(*) The **ongoing charges** figure is based on past expenses determined as of 31 December 2021.

This figure may vary from year to year. It excludes:

- Performance fees.
- Intermediary charges, except in the case of entry and/or exit charges paid by the sub-fund when buying or selling units in another collective investment scheme. In case of conversion, the investors may be charged a maximum fee of 1.5%.

For more information about charges, please refer to the "Charges and fees" section of the SICAV prospectus, which is available from the following address: <http://www.bnpparibas-am.com>.

Past performance



- Past performance is not indicative of future performance.
- Performance is calculated net of management fees.
- The share class was launched on 31 January 2018.
- Past performance has been calculated in USD.

Practical information

- Depository: BNP PARIBAS SECURITIES SERVICES-LUXEMBOURG BRANCH.
- This Key Investor Information Document (KIID) describes a sub-fund of the THEAM QUANT- SICAV; the prospectus and interim reports apply to the whole of the SICAV identified in the document header.
- The details of the updated remuneration policy are available online at <https://www.bnpparibas-am.com/en/footer/remuneration-policy> or upon written request to the management company.
- Investors may switch between Funds of THEAM QUANT-. Please see the prospectus or contact your financial adviser for details.
- BNP PARIBAS ASSET MANAGEMENT France may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the SICAV prospectus.
- The sub-fund's KIIDs, the prospectus and the most recent annual and interim reports shall be sent to unitholders within eight business of receipt of a written request to: BNP PARIBAS ASSET MANAGEMENT France - CIB Sales Support - TSA 47000 - 75318 Paris Cedex 09.
- The price of the SICAV shares is available online at <http://www.bnpparibas-am.com>.
- For information on other shares of the sub-fund, please see the sub-fund's prospectus.
- Depending on your tax system, any capital gains and income associated with holding shares in this sub-fund may be subject to taxation. We recommend that you consult your tax advisor for more information on this subject.

This Sub-Fund is authorized in Grand Duchy of Luxembourg and regulated by the "Commission de Surveillance de Secteur Financier". This key investor information is accurate at 18 February 2022.