

DASHBOARD AS AT 31.05.2024

Asset Class	Official Benchmark	No. of Holdings	Fund Size (EUR millions)
Equity	Stoxx Europe 600 (EUR) NR	92	128
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div> <div>1</div> <div>2</div> <div>3</div> <div>4</div> <div>5</div> <div>6</div> <div>7</div> </div>	12.39 % Benchmark 10.13 %	9.52 % Benchmark 7.86 %	

(1) All figures net of fees (in EUR).

(2) Based on 365 days

PERFORMANCE (CUMULATIVE OVER 5 YEARS) (EUR) (NET)



Cumulated Performance at 31.05.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	12.39	4.94	8.97	14.89	26.03	24.75	31.36	67.34	57.55
● BENCHMARK	10.13	3.31	6.44	14.36	17.83	23.28	25.47	63.61	58.72

Calendar Performance at 31.05.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	18.54	-7.40	21.33	-4.50	21.93	-17.50	15.80	-7.80	16.50	15.00
● BENCHMARK	15.81	-10.64	24.91	-1.99	26.82	-10.80	10.60	1.70	10.10	7.10

(1) All figures net of fees (in EUR). The value of your investments may fluctuate. Past performance is no guarantee for future results.

Source: BNP Paribas Asset Management



HOLDINGS: % OF PORTFOLIO

Main Holdings (%)

NOVO NORDISK 'B'	5.81
ASML HOLDING	4.30
NOVARTIS 'R'	2.72
TOTALENERGIES	2.00
LOGITECH 'R'	1.60
SWISS RE	1.58
PRYSMIAN	1.56
CAIXABANK	1.56
BANCO BPM	1.54
CENTRICA	1.54
No. of Holdings in Portfolio	92

by Country (%)

United Kingdom	19.73
France	13.06
Other	10.97
Germany	10.37
Switzerland	10.07
Italy	9.14
Denmark	8.11
Spain	7.90
Netherlands	6.24
Finland	4.41
Total	100.00

by Sector (%)

Financials	24.39
Industrials	16.12
Consumer discretionary	14.36
Technology	11.57
Healthcare	10.84
Energy	9.61
Consumer staples	5.86
Basic materials	3.81
Utilities	2.29
Telecommunications Services	1.14
Total	100.00

Source of data: BNP Paribas Asset Management, as at 31.05.2024

The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

The data as shown in the factsheets are based on official accounting data and are based on trade date.



RISK

Risk Indicator

The risk and reward indicator for this fund is:



Lower risk typically=lower reward

Higher risk typically=higher reward

1: lowest risk ; 7: highest risk ; SRRI: Synthetic Risk and Reward Indicator. The higher the risk, the longer the investment horizon is recommended

Risk Analysis (3 years, monthly)

Fund

Volatility	14.33
Ex-post Tracking Error	4.97
Information Ratio	0.33
Sharpe Ratio	0.54
Alpha	1.84
Beta	0.98
R ²	0.88

The investments in the funds 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 fund described being at risk of capital loss.

Why is the Fund in this specific category?

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.

This fund may be exposed to other risks, listed 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:** these instruments may involve a range of risks that may affect the net asset value.

DETAILS

Fees		Key Figures (EUR)		Codes	
Maximum Subscription Fee	3.00%	NAV	146.27	ISIN Code	LU1235104707
Maximum Redemption Fee	0.00%	12M NAV max. (27.05.24)	146.91	Bloomberg Code	TQEEGPA LX
Maximum conversion Fees	1.50%	12M NAV min. (01.06.23)	117.20		
Real Ongoing Charges (31.12.23)	0.96%	Fund Size (EUR millions)	128.26		
Maximum Management Fees	0.70%	Initial NAV	99.64		
		Periodicity of NAV Calculation	Daily		

Characteristics

Legal form	Sub-fund of SICAV THEAM QUANT- Luxembourg domicile
Dealing Deadline	12:00 CET
Recommended Investment Horizon	5
Benchmark	Stoxx Europe 600 (EUR) NR
Domicile	Luxembourg
Launch Date	17.11.2017
Fund Manager(s)	Marie BARBEROT
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	EUR
Subscription/execution type	NAV + 1
SFDR article	Article 8 - Promotion of environmental or social characteristics



GLOSSARY

Alpha

Alpha is an indicator used to measure the value added by an active portfolio manager relative to a passive exposure to a benchmark. A positive alpha expresses an outperformance whereas a negative alpha indicates an underperformance. A simple way to calculate alpha is to subtract a portfolio's expected return (based on the benchmark's performance adjusted with the beta of the portfolio, see Beta definition for further details). For instance, an alpha of 0.50 means that the portfolio outperformed the market-based return (benchmark's performance adjusted from the Beta exposure of the portfolio) by 0.50%.

Beta

Beta is a measure of portfolio market risk, the market being represented by financial indices (such as MSCI World) that are consistent with the portfolio's guidelines. It measures the sensitivity of portfolio performance to the performance of the market. For example a beta of 1.5 means the portfolio will move by 1.5% for a market performance of 1%. Mathematically, it is the correlation between the portfolio and the market multiplied by their ratio of volatilities.

Information Ratio

The information ratio is a risk-adjusted return that measures the relationship between the portfolio's tracking error and its relative return compared with the benchmark index (called active return).

R²

The Correlation Coefficient indicates the strength and direction of a linear relationship between fund performance and benchmark. The coefficient is an element of [-1,1], where 1 equals a perfectly correlated increasing linear relationship, -1 equals a perfectly correlated decreasing linear relationship, and 0 means that there is no linear correlation.

Sharpe Ratio

A measure for calculating risk-adjusted return. It indicates the return earned in excess of the risk-free rate per unit of risk. It is calculated by dividing the difference between the return and the risk-free rate by the standard deviation of the return on the investment. The Sharpe ratio indicates whether the excess return was obtained thanks to good investment management or by taking additional risk. The higher the ratio, the better the risk-adjusted return.

Tracking Error

The tracking error measures the volatility of a portfolio's relative return in relation to its benchmark index.

Volatility

An asset's volatility is the standard deviation of its return. As a measure of dispersion, it evaluates the uncertainty of asset prices, which is often equated to their risk. Volatility can be calculated ex post (retrospectively) or estimated ex ante (anticipatively).

A glossary of financial terms appearing on this document can be found at <http://www.bnpparibas-am.com>

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