

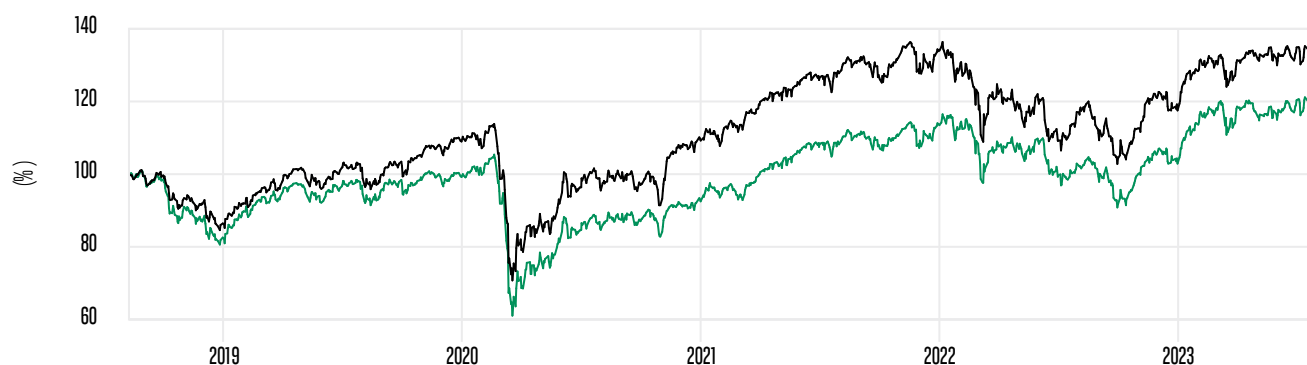
DASHBOARD AS AT 31.07.2023

Asset Class	Benchmark	No. of Holdings	Fund Size (EUR millions)
Equity	EURO STOXX (EUR) NR	95	205
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div style="display: flex; gap: 5px;"> 1 2 3 4 5 6 7 </div>	19.28 % Benchmark 17.16 %	13.00 % Benchmark 12.78 %	

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

(2) Based on 360 days

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



Cumulated Performance at 31.07.2023 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	19.28	1.95	4.62	7.99	19.28	13.47	45.03	27.45	20.46
● BENCHMARK	17.16	2.05	3.28	7.18	17.56	7.80	44.18	36.22	34.75

Calendar Performance at 31.07.2023 (%)

	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013
● FUND	-9.32	22.65	-6.73	20.12	-15.75	21.00	-	-	-	-
● BENCHMARK	-12.31	22.67	0.25	26.11	-12.72	12.60	-	-	-	-

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

A - 05/2016 - 06/2017 : Following a corporate action on the 08/06/2017, the performances listed cover the simulated past performance and fees of the THEAM Quant Equity Eurozone GURU [I EUR ACC].

Source: BNP Paribas Asset Management



HOLDINGS: % OF PORTFOLIO

Main Holdings (%)		by Country (%)	
LVMH	6.69	France	34.95
ASML HOLDING	6.60	Germany	24.94
COMMERZBANK	3.67	Italy	12.54
INFINEON TECHNOLOGIES	3.67	Netherlands	11.30
STMICROELECTRONICS	3.66	Spain	7.95
TOTALENERGIES	3.66	Finland	2.39
ENI	3.59	Portugal	2.13
AXA	3.54	Austria	2.09
SIEMENS	3.53	Ireland	1.71
HERMES INTL.	3.51	Total	100.00
No. of Holdings in Portfolio	95		

by Sector (%)

Financials	21.47
Consumer discretionary	19.51
Technology	17.46
Consumer staples	9.63
Energy	9.52
Industrials	8.43
Healthcare	3.78
Basic materials	3.76
Telecommunications Services	3.41
Utilities	3.02
Total	100.00

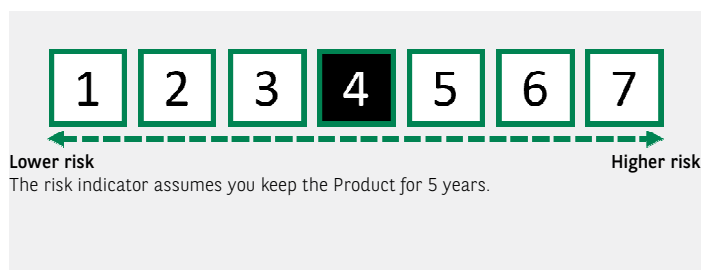
Source of data: BNP Paribas Asset Management, as at 31.07.2023

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



Risk Analysis (3 years, monthly)

Risk Analysis (3 years, monthly)	Fund
Volatility	15.45
Ex-post Tracking Error	6.08
Information Ratio	0.04
Sharpe Ratio	0.82
Alpha	2.44
Beta	0.81
R ²	0.87

The summary risk indicator is a guide to the level of risk of this Product compared to other Products. It shows how likely it is that the Product will lose money because of movements in the markets or because we are not able to pay you.

We have classified this Product as 4 out of 7, which is a medium risk class.

The risk category is justified by the investment mainly in equities, the value of which can fluctuate considerably. These fluctuations are often amplified in the short term.

Be aware of currency risk. If the currency of your account is different from the currency of this Product, the payments you will get depend on the exchange rate between the two currencies. This risk is not considered in the indicator shown above.

Other risks materially relevant to the Product not included in the summary risk indicator:

- **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.

For additional details regarding the risks, please refer to the prospectus.

DETAILS

Fees		Key Figures (EUR)		Codes	
Maximum Subscription Fee	0.00%	NAV	157.40	ISIN Code	LU1480591871
Maximum Redemption Fee	0.00%	12M NAV max. (31.07.23)	157.40	Bloomberg Code	TQEEZGI LX
Maximum conversion Fees	1.50%	12M NAV min. (29.09.22)	116.46		
Real Ongoing Charges (31.12.22)	0.76%	Fund Size (EUR millions)	204.63		
Maximum Management Fees	0.60%	Initial NAV	100.00		
		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	EURO STOXX (EUR) NR				
Domicile	Luxembourg				
First NAV date	08.06.2017				
Fund Manager(s)	Marie BARBEROT				
Management Company	BNP PARIBAS ASSET MANAGEMENT France				
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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