

DASHBOARD AS AT 30.06.2025

| Asset Class                                                                                     | Official Benchmark                           | No. of Holdings              | Fund Size (USD millions) |
|-------------------------------------------------------------------------------------------------|----------------------------------------------|------------------------------|--------------------------|
| Equity                                                                                          | STOXX Global 1800 Net Return Index USD Index | 144                          | 729                      |
| 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> | 0.50 %<br>Benchmark -2.89 %                  | 11.72 %<br>Benchmark 13.64 % |                          |

(1) All figures net of fees (in EUR).  
(2) Based on 360 days

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



Cumulated Performance at 30.06.2025 (%)

|           | YTD   | 1 Month | 3 Months | 6 Months | 1 Year | 2 Years | 3 Years | 4 Years | 5 Years |
|-----------|-------|---------|----------|----------|--------|---------|---------|---------|---------|
| FUND      | 0.50  | 1.11    | 4.50     | 0.50     | 8.84   | 23.42   | 40.13   | 30.92   | 71.86   |
| BENCHMARK | -2.89 | 0.90    | 2.77     | -2.89    | 6.67   | 29.97   | 47.58   | 42.04   | 86.23   |

Calendar Performance at 30.06.2025 (%)

|           | 2024  | 2023  | 2022   | 2021  | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 |
|-----------|-------|-------|--------|-------|------|------|------|------|------|------|
| FUND      | 18.05 | 14.64 | -11.44 | 28.10 | 3.45 | -    | -    | -    | -    | -    |
| BENCHMARK | 26.13 | 19.07 | -12.91 | 29.77 | 6.74 | -    | -    | -    | -    | -    |

(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 (%)

|                                     |            |
|-------------------------------------|------------|
| NVIDIA                              | 5.33       |
| MICROSOFT                           | 5.09       |
| CHIPOTLE MEXN.GRILL                 | 1.05       |
| SINGAPORE EXCHANGE                  | 1.04       |
| TRUIST FINANCIAL                    | 1.04       |
| DELL TECHNOLOGIES C                 | 1.04       |
| SIGNIFY                             | 1.03       |
| ZSCALER                             | 1.03       |
| KINGFISHER                          | 1.03       |
| ALSTOM                              | 1.03       |
| <b>No. of Holdings in Portfolio</b> | <b>144</b> |

## by Country (%)

|                |               |
|----------------|---------------|
| United States  | 59.50         |
| Japan          | 7.80          |
| Other          | 5.22          |
| Germany        | 5.06          |
| France         | 4.82          |
| United Kingdom | 4.77          |
| Australia      | 4.76          |
| Canada         | 4.13          |
| Hong Kong      | 2.03          |
| Sweden         | 1.90          |
| <b>Total</b>   | <b>100.00</b> |

## by Sector (%)

|                             |               |
|-----------------------------|---------------|
| Technology                  | 35.91         |
| Financials                  | 15.10         |
| Consumer discretionary      | 14.17         |
| Healthcare                  | 11.57         |
| Industrials                 | 10.13         |
| Consumer staples            | 5.88          |
| Basic materials             | 3.02          |
| Telecommunications Services | 2.19          |
| Utilities                   | 1.86          |
| Energy                      | 0.17          |
| <b>Total</b>                | <b>100.00</b> |

Source of data: BNP Paribas Asset Management, as at 30.06.2025

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.



## Label(s)



The fund has received recognition from the Belgian Central Labeling Agency in the form of Towards Sustainability Label.

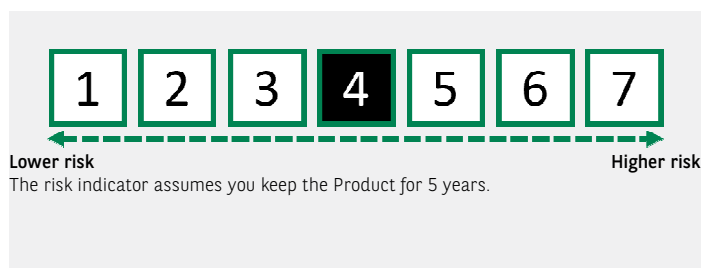
The Towards Sustainability label helps all types of retail and institutional investors looking for more sustainable savings and investment solutions. Which in its turn encourages financial institutions to offer a diverse and high-quality range of sustainable products.

For more information on the label, visit the website: [www.towardssustainability.be](http://www.towardssustainability.be)



## RISK

## Risk Indicator



## Risk Analysis (3 years, monthly)

|                        | Fund  |
|------------------------|-------|
| Volatility             | 14.00 |
| Ex-post Tracking Error | 3.70  |
| Information Ratio      | -0.53 |
| Sharpe Ratio           | 0.64  |
| Alpha                  | -1.32 |
| Beta                   | 0.97  |
| R <sup>2</sup>         | 0.93  |

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

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

**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. Because the Product currency is different from the reference currency of the Fund, you will be exposed to the fluctuations between those currencies.

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 financial derivative instruments:** these instruments may involve a range of risks that may affect the net asset value.

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

This Product does not include any protection from future market performance so you could lose some or all of your investment.

## DETAILS

| Fees                                 |       | Key Figures (EUR)              |        | Codes          |              |
|--------------------------------------|-------|--------------------------------|--------|----------------|--------------|
| Maximum Subscription Fee             | 0.00% | NAV                            | 163.80 | ISIN Code      | LU2051100035 |
| Maximum Redemption Fee               | 0.00% | 12M NAV max. (10.02.25)        | 171.05 | Bloomberg Code | TQWCIEA LX   |
| Maximum conversion Fees              | 1.50% | 12M NAV min. (07.04.25)        | 140.26 | WKN Code       | A2PZKG       |
| Estimated ongoing charges (31.12.24) | 0.81% | Fund Size (USD millions)       | 729.45 |                |              |
| 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               | 16:00 CET                                                        |
| Recommended Investment Horizon | 5 years                                                          |
| Benchmark                      | STOXX Global 1800 Net Return Index USD Index                     |
| Domicile                       | Luxembourg                                                       |
| Launch Date                    | 05.11.2019                                                       |
| Fund Manager(s)                | Marie BARBEROT                                                   |
| Management Company             | BNP PARIBAS ASSET MANAGEMENT Europe                              |
| Delegated Manager              | BNP PARIBAS ASSET MANAGEMENT UK LIMITED                          |
| Custodian                      | BNP PARIBAS, Luxembourg Branch                                   |
| Base Currency                  | USD                                                              |
| Subscription/execution type    | NAV + 2                                                          |
| 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).

### R<sup>2</sup>

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>

## DISCLAIMER

BNP Paribas Asset Management Europe, "the investment management company", is a simplified joint stock company with its registered office at 1 boulevard Haussmann 75009 Paris, France, RCS Paris 319 378 832, registered with the "Autorité des marchés financiers" under number GP 96002.

This material is issued and has been prepared by the investment management company.

This material is produced for information purposes only and does not constitute:

1. an offer to buy nor a solicitation to sell, nor shall it form the basis of or be relied upon in connection with any contract or commitment whatsoever or
2. investment advice.

This material makes reference to certain financial instruments authorised and regulated in their jurisdiction(s) of incorporation.

No action has been taken which would permit the public offering of the financial instrument(s) in any other jurisdiction, except as indicated in the most recent prospectus of the relevant financial instrument(s), or on the website (under heading "our funds"), where such action would be required, in particular, in the United States, to US persons (as such term is defined in Regulation S of the United States Securities Act of 1933). Prior to any subscription in a country in which such financial instrument(s) is/are registered, investors should verify any legal constraints or restrictions there may be in connection with the subscription, purchase, possession or sale of the financial instrument(s).

Investors considering subscribing to the financial instrument(s) should read carefully the most recent prospectus and Key Information Document (KID) and consult the financial instrument(s)' most recent financial reports.

These documents are available in the language of the country in which the financial instrument(s) is authorised for the distribution and/or in English as the case may be, on the following website, under heading "our funds": <https://www.bnpparibas-am.com/>

Opinions included in this material constitute the judgement of the investment management company at the time specified and may be subject to change without notice. The investment management company is not obliged to update or alter the information or opinions contained within this material. Investors should consult their own legal and tax advisors in respect of legal, accounting, domicile and tax advice prior to investing in the financial instrument(s) in order to make an independent determination of the suitability and consequences of an investment therein, if permitted. Please note that different types of investments, if contained within this material, involve varying degrees of risk and there can be no assurance that any specific investment may either be suitable, appropriate or profitable for an investor's investment portfolio.

Given the economic and market risks, there can be no assurance that the financial instrument(s) will achieve its/their investment objectives. Returns may be affected by, amongst other things, investment strategies or objectives of the financial instrument(s) and material market and economic conditions, including interest rates, market terms and general market conditions. The different strategies applied to financial instruments may have a significant effect on the results presented in this material. Past performance is not a guide to future performance and the value of the investments in financial instrument(s) may go down as well as up. Investors may not get back the amount they originally invested.

The performance data, as applicable, reflected in this material, do not take into account the commissions, costs incurred on the issue and redemption and taxes.



You can obtain this by clicking here:

[www.bnpparibas-am.fr/investisseur-professionnel/synthese-des-droits-des-investisseurs](http://www.bnpparibas-am.fr/investisseur-professionnel/synthese-des-droits-des-investisseurs) a summary of investor rights in French. BNP Paribas Asset Management Europe may decide to discontinue the marketing of the financial instruments, in the cases covered by the applicable regulations.

"The sustainable investor for a changing world" reflects the objective of BNP Paribas Asset Management Europe to integrate sustainable development into its activities, although not all funds managed by BNP Paribas Asset Management Europe fulfil the requirement of either Article 8, for a minimum proportion of sustainable investments, or those of Article 9 under the European Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR). For more information, please see [www.bnpparibas-am.com/en/sustainability](http://www.bnpparibas-am.com/en/sustainability).

