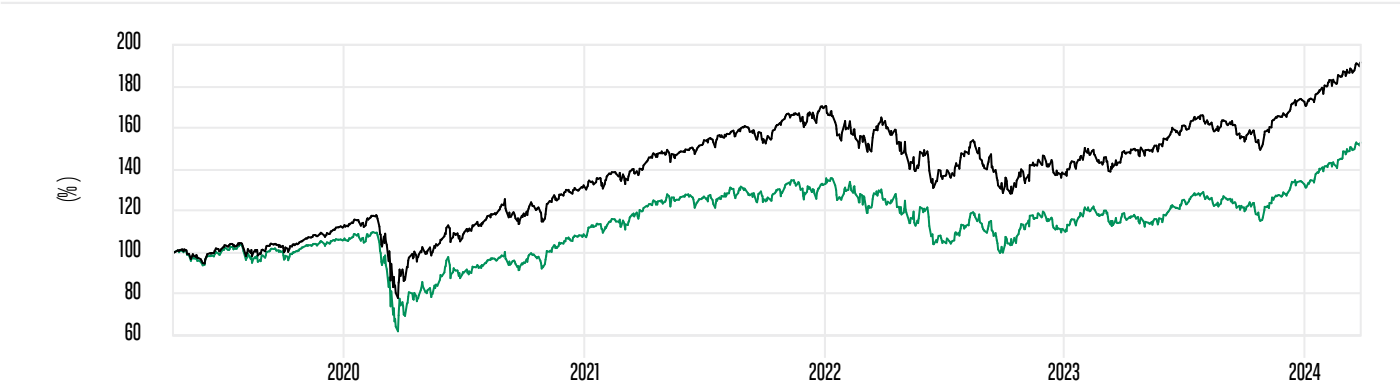


DASHBOARD AS AT 28.03.2024

| Asset Class   | Benchmark                    | No. of Holdings             | Fund Size (USD millions) |
|---|------------------------------|-----------------------------|--------------------------|
| Equity  | S&P 500 Composite (NR)       | 49                          | 13                       |
| 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> | 14.20 %<br>Benchmark 10.44 % | 8.30 %<br>Benchmark 10.84 % |                          |

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

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



Cumulated Performance at 28.03.2024 (%)

|           | YTD   | 1 Month | 3 Months | 6 Months | 1 Year | 2 Years | 3 Years | 4 Years | 5 Years |
|-----------|-------|---------|----------|----------|--------|---------|---------|---------|---------|
| FUND      | 14.20 | 5.20    | 14.20    | 25.77    | 29.06  | 21.32   | 27.41   | 106.32  | 59.05   |
| BENCHMARK | 10.44 | 3.18    | 10.44    | 23.20    | 29.27  | 18.67   | 36.66   | 112.58  | 96.57   |

Calendar Performance at 28.03.2024 (%)

|           | 2023  | 2022   | 2021  | 2020  | 2019  | 2018   | 2017  | 2016  | 2015  | 2014  |
|-----------|-------|--------|-------|-------|-------|--------|-------|-------|-------|-------|
| FUND      | 20.57 | -16.18 | 22.07 | 2.53  | 24.33 | -14.20 | 22.40 | 2.10  | -0.90 | 12.30 |
| BENCHMARK | 25.67 | -18.51 | 28.16 | 17.75 | 30.70 | -4.90  | 21.10 | 11.20 | 0.70  | 13.00 |

(1) All figures net of fees (in USD). The value of your investments may fluctuate. Past performance is no guarantee for future results.  
09/2013 - 11/2014 : Following a corporate action on the 14/11/2014, the performances listed cover the simulated past performance and fees of the THEAM Quant Equity US GURU [B USD].  
Source: BNP Paribas Asset Management



## HOLDINGS: % OF PORTFOLIO

## Main Holdings (%)

|                                     |           |
|-------------------------------------|-----------|
| NVIDIA                              | 7.33      |
| APPLE                               | 6.57      |
| MARATHON PETROLEUM                  | 2.26      |
| HALLIBURTON                         | 2.17      |
| PACCAR                              | 2.13      |
| PROGRESSIVE OHIO                    | 2.13      |
| OWENS CORNING                       | 2.13      |
| EBAY                                | 2.12      |
| HARTFORD FINL.SVS.GP.               | 2.12      |
| PULTEGROUP                          | 2.11      |
| <b>No. of Holdings in Portfolio</b> | <b>49</b> |

## by Country (%)

|               |               |
|---------------|---------------|
| United States | 100.00        |
| <b>Total</b>  | <b>100.00</b> |

## by Sector (%)

|                                    |               |
|------------------------------------|---------------|
| Technology                         | 40.80         |
| Cyclical Consumer Goods & Services | 17.16         |
| Financials                         | 15.94         |
| Healthcare                         | 7.44          |
| Industrials                        | 6.15          |
| Energy                             | 4.43          |
| Consumer Non-cyclicals             | 4.00          |
| Telecommunications Services        | 1.95          |
| Basic materials                    | 1.11          |
| Utilities                          | 1.04          |
| <b>Total</b>                       | <b>100.00</b> |

Source of data: BNP Paribas Asset Management, as at 28.03.2024

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



## Risk Analysis (3 years, monthly)

|                        | Fund  |
|------------------------|-------|
| Volatility             | 19.07 |
| Ex-post Tracking Error | 7.90  |
| Information Ratio      | -0.33 |
| Sharpe Ratio           | 0.28  |
| Alpha                  | -2.02 |
| Beta                   | 1.00  |
| R <sup>2</sup>         | 0.83  |

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 5 out of 7, which is a medium-high risk class.

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.

**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:** 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 (USD)              |        | Codes          |              |
|---------------------------------|-------|--------------------------------|--------|----------------|--------------|
| Maximum Subscription Fee        | 3.00% | NAV                            | 241.17 | ISIN Code      | LU1049888578 |
| Maximum Redemption Fee          | 0.00% | 12M NAV max. (28.03.24)        | 241.17 | Bloomberg Code | TQEUSGC LX   |
| Maximum conversion Fees         | 1.50% | 12M NAV min. (04.05.23)        | 177.02 |                |              |
| Real Ongoing Charges (31.12.23) | 1.67% | Fund Size (USD millions)       | 13.14  |                |              |
| Maximum Management Fees         | 1.30% | Initial NAV                    | 123.97 |                |              |
|                                 |       | 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                      | S&P 500 Composite (NR)   |
| Domicile                       | Luxembourg   |
| Launch Date                    | 14.11.2014   |
| Fund Manager(s)                | Marie BARBEROT   |
| Management Company             | BNP PARIBAS ASSET MANAGEMENT Europe                              |
| Custodian                      | BNP PARIBAS, Luxembourg Branch                                   |
| Base Currency                  | USD  |
| 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).

**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>

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